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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
24/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	2025 On 04-February-21			Bond Future	147.36	147.6452	147.3599	147.6452	7,208.00
24/12/2020	2025 On 06-May-21			Bond Future	148.90	149.1844	148.8957	149.1844	0.00
24/12/2020	2025 On 05-August-21			Bond Future	148.99	149.2850	148.9928	149.2850	0.00
24/12/2020	2025 On 04-November-21			Bond Future	150.60	150.8960	150.6007	150.8960	0.00

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24/12/2020	2029 On 04-February-21			Bond Future	104.45	104.7591	104.4531	104.7591	2,182.00
24/12/2020	2029 On 06-May-21			Bond Future	104.40	104.7109	104.4015	104.7109	0.00
24/12/2020	2029 On 05-August-21			Bond Future	105.54	105.8569	105.5439	105.8569	0.00
24/12/2020	2029 On 04-November-21			Bond Future	105.53	105.8480	105.5315	105.8480	0.00
24/12/2020	2030 On 04-February-21			Bond Future	8.84	95.1607	8.8369	95.1607	104,910.00
24/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	2686	3	2686	3	0.00
24/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	3241	3	3241	3	0.00
24/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	3464	4	3464	4	0.00
24/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	262	0	262	0	1,600.00
24/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1559	2	1559	2	800.00
24/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	7667	8	7667	8	0.00
24/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	460	0	460	0	1,000.00
24/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	2645	3	2645	3	0.00
24/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	2604	3	2604	3	0.00
24/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2811	3	2811	3	1,600.00
24/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	2484	3	2484	3	1,000.00
24/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	446	0	446	0	800.00
24/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	3317	3	3317	3	0.00
24/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	831	1	831	1	0.00
24/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	778	1	778	1	0.00
24/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	4121	4	4121	4	0.00
24/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	697	1	697	1	0.00
24/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	762	1	762	1	0.00
24/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	1422	1	1422	1	0.00
24/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	41	0	41	0	1,800.00
24/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	3270	3	3270	3	0.00
24/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	496	0	496	0	2,000.00
24/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	556	1	556	1	4,000.00
24/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	745	1	745	1	0.00
24/12/2020	2030 On 06-May-21			Bond Future	9.03	96.1295	9.0317	96.1295	0.00
24/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	2118	2	2118	2	300.00
24/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	3408	3	3408	3	0.00
24/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	9513	10	9513	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
24/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	13884	14	13884	14	0.00
24/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	3573	4	3573	4	300.00
24/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	671	1	671	1	700.00
24/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	6541	7	6541	7	0.00
24/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	3185	3	3185	3	0.00
24/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	6047	6	6047	6	0.00
24/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	13794	14	13794	14	0.00
24/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	10450	11	10450	11	0.00
24/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	13839	14	13839	14	0.00
24/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	74	0	74	0	0.00
24/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	272	0	272	0	300.00
24/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	2224	2	2224	2	0.00
24/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	76	0	76	0	0.00
24/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	1002	1	1002	1	0.00
24/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	2513	2	2513	2	0.00
24/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	73	0	73	0	0.00
24/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	377	0	377	0	0.00
24/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	2340	2	2340	2	700.00
24/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	6997	7	6997	7	0.00
24/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1145	1	1145	1	700.00
24/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	3629	4	3629	4	0.00
24/12/2020	2030 On 05-August-21			Bond Future	9.24	93.1532	9.2373	93.1532	0.00
24/12/2020	2030 On 05-August-21	10.30	Call	Bond Future	7139	7	7139	7	0.00
24/12/2020	2030 On 05-August-21	7.70	Call	Bond Future	672	1	672	1	200.00
24/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	2715	3	2715	3	600.00
24/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	7617	8	7617	8	0.00
24/12/2020	2030 On 05-August-21	8.78	Call	Bond Future	2313	2	2313	2	200.00
24/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	14386	14	14386	14	0.00
24/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	4109	4	4109	4	600.00
24/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	7543	8	7543	8	0.00
24/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	7580	8	7580	8	0.00
24/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1340	1	1340	1	0.00
24/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1353	1	1353	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
24/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	188	0	188	0	600.00
24/12/2020	2030 On 05-August-21	7.70	Put	Bond Future	9675	10	9675	10	0.00
24/12/2020	2030 On 05-August-21	10.30	Put	Bond Future	1507	1	1507	1	200.00
24/12/2020	2030 On 05-August-21	8.78	Put	Bond Future	4880	5	4880	5	0.00
24/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1327	1	1327	1	0.00
24/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	2944	3	2944	3	0.00
24/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	4318	4	4318	4	0.00
24/12/2020	2030 On 04-November-21			Bond Future	9.44	94.1373	9.4410	94.1373	0.00
24/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	2133	2	2133	2	300.00
24/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	10677	11	10677	11	0.00
24/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	7555	8	7555	8	0.00
24/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	7624	8	7624	8	0.00
24/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	1289	1	1289	1	300.00
24/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	7589	8	7589	8	0.00
24/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	1663	2	1663	2	0.00
24/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	5805	6	5805	6	0.00
24/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	761	1	761	1	300.00
24/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	1677	2	1677	2	0.00
24/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	7820	8	7820	8	0.00
24/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	1648	2	1648	2	0.00
24/12/2020	2032 On 04-February-21			Bond Future	9.76	92.9445	9.7585	92.9445	114,937.00
24/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	1288	1	1288	1	0.00
24/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	106	0	106	0	800.00
24/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	1261	1	1261	1	0.00
24/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	1315	1	1315	1	0.00
24/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	569	1	569	1	800.00
24/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	6480	7	6480	7	0.00
24/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	180	0	180	0	800.00
24/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	2121	2	2121	2	0.00
24/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	3555	4	3555	4	0.00
24/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	2193	2	2193	2	0.00
24/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	6430	6	6430	6	0.00
24/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	2157	2	2157	2	0.00

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24/12/2020	2032 On 06-May-21			Bond Future	9.97	89.7467	9.9653	89.7467	0.00
24/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	4457	5	4457	5	736.00
24/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	12061	12	12061	12	0.00
24/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	12016	12	12016	12	0.00
24/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	14157	14	14157	14	0.00
24/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	12107	12	12107	12	0.00
24/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	282	0	282	0	0.00
24/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	291	0	291	0	0.00
24/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	286	0	286	0	0.00
24/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	142	0	142	0	736.00
24/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	2288	2	2288	2	0.00
24/12/2020	2032 On 05-August-21			Bond Future	10.18	90.7076	10.1780	90.7076	0.00
24/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	8228	8	8228	8	0.00
24/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	8266	8	8266	8	0.00
24/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	8303	8	8303	8	0.00
24/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	1677	2	1677	2	0.00
24/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	1692	2	1692	2	0.00
24/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	1707	2	1707	2	0.00
24/12/2020	2032 On 04-November-21			Bond Future	10.40	87.5214	10.3979	87.5214	0.00
24/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1766	2	1766	2	700.00
24/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	13033	13	13033	13	0.00
24/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	8837	9	8837	9	0.00
24/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2775	3	2775	3	700.00
24/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	8765	9	8765	9	0.00
24/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	8801	9	8801	9	0.00
24/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	1796	2	1796	2	0.00
24/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	1825	2	1825	2	0.00
24/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	8132	8	8132	8	0.00
24/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	682	1	682	1	700.00
24/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	1811	2	1811	2	0.00
24/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	6085	6	6085	6	0.00
24/12/2020	2033 On 04-February-21			Bond Future	99.24	99.2325	99.2392	99.2325	8,131.00
24/12/2020	2033 On 06-May-21			Bond Future	99.06	99.0504	99.0569	99.0504	0.00

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24/12/2020	2033 On 05-August-21			Bond Future	100.14	100.1345	100.1408	100.1345	0.00
24/12/2020	2033 On 04-November-21			Bond Future	100.00	99.9895	99.9958	99.9895	0.00
24/12/2020	2037 On 04-February-21			Bond Future	10.74	83.4554	10.7351	83.4554	131,659.00
24/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	738	1	738	1	0.00
24/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	7728	8	7728	8	300.00
24/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	96	0	96	0	72.00
24/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	1168	1	1168	1	240.00
24/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	718	1	718	1	0.00
24/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	699	1	699	1	0.00
24/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	16625	17	16625	17	0.00
24/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	2335	2	2335	2	0.00
24/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	860	1	860	1	0.00
24/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	7362	8	7362	8	0.00
24/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	3455	3	3455	3	72.00
24/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	1584	2	1584	2	72.00
24/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
24/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	3848	4	3848	4	0.00
24/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	3797	4	3797	4	0.00
24/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	7727	8	7727	8	0.00
24/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	201	0	201	0	240.00
24/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	2873	3	2873	3	0.00
24/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	3747	4	3747	4	0.00
24/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	167	0	167	0	0.00
24/12/2020	2037 On 06-May-21			Bond Future	10.95	84.3051	10.9469	84.3051	0.00
24/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	9680	10	9680	10	0.00
24/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	9593	10	9593	10	0.00
24/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	9636	10	9636	10	0.00
24/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	921	1	921	1	0.00
24/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	943	1	943	1	0.00
24/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	932	1	932	1	0.00
24/12/2020	2037 On 05-August-21			Bond Future	11.17	80.9520	11.1695	80.9520	0.00
24/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	8579	9	8579	9	0.00
24/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	8653	9	8653	9	0.00

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24/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	8616	9	8616	9	0.00
24/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	2211	2	2211	2	0.00
24/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	2228	2	2228	2	0.00
24/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	2193	2	2193	2	0.00
24/12/2020	2037 On 04-November-21			Bond Future	11.39	81.8073	11.3865	81.8073	0.00
24/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	9913	10	9913	10	0.00
24/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	9950	10	9950	10	0.00
24/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	9986	10	9986	10	0.00
24/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	1984	2	1984	2	0.00
24/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	1969	2	1969	2	0.00
24/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	1999	2	1999	2	0.00
24/12/2020	2038 On 04-February-21			Bond Future	112.08	112.0728	112.0803	112.0728	7,805.00
24/12/2020	2038 On 06-May-21			Bond Future	113.25	113.2413	113.2484	113.2413	0.00
24/12/2020	2038 On 05-August-21			Bond Future	112.76	112.7570	112.7641	112.7570	0.00
24/12/2020	2038 On 04-November-21			Bond Future	113.98	113.9740	113.9811	113.9740	0.00
24/12/2020	2040 On 04-February-21			Bond Future	10.81	85.7851	10.8073	85.7851	79,911.00
24/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	878	1	878	1	0.00
24/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	856	1	856	1	0.00
24/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	545	1	545	1	500.00
24/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	5648	6	5648	6	0.00
24/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	314	0	314	0	800.00
24/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	6578	7	6578	7	0.00
24/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	33	0	33	0	500.00
24/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	901	1	901	1	0.00
24/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	47	0	47	0	800.00
24/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	5789	6	5789	6	0.00
24/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	3710	4	3710	4	0.00
24/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	10213	10	10213	10	0.00
24/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	9555	10	9555	10	0.00
24/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	371	0	371	0	800.00
24/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	4709	5	4709	5	0.00
24/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	517	1	517	1	500.00
24/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	3814	4	3814	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
24/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	3762	4	3762	4	0.00
24/12/2020	2040 On 06-May-21			Bond Future	11.01	86.6585	11.0124	86.6585	0.00
24/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	14352	14	14352	14	0.00
24/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	9933	10	9933	10	0.00
24/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	9888	10	9888	10	0.00
24/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	3196	3	3196	3	300.00
24/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	6100	6	6100	6	300.00
24/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	9979	10	9979	10	0.00
24/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	1027	1	1027	1	0.00
24/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	2344	2	2344	2	0.00
24/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	4462	4	4462	4	0.00
24/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1051	1	1051	1	0.00
24/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	1039	1	1039	1	0.00
24/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	325	0	325	0	300.00
24/12/2020	2040 On 05-August-21			Bond Future	11.23	83.0803	11.2277	83.0803	0.00
24/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	5959	6	5959	6	900.00
24/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	19415	19	19415	19	0.00
24/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	9795	10	9795	10	0.00
24/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	4206	4	4206	4	900.00
24/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	9755	10	9755	10	0.00
24/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	9715	10	9715	10	0.00
24/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	2036	2	2036	2	0.00
24/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	5401	5	5401	5	0.00
24/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	2070	2	2070	2	0.00
24/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	231	0	231	0	900.00
24/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	2053	2	2053	2	0.00
24/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	3858	4	3858	4	0.00
24/12/2020	2040 On 04-November-21			Bond Future	11.44	83.9581	11.4371	83.9581	0.00
24/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	10675	11	10675	11	0.00
24/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	10598	11	10598	11	0.00
24/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	10637	11	10637	11	0.00
24/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	2000	2	2000	2	0.00
24/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	2015	2	2015	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
24/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	1985	2	1985	2	0.00
24/12/2020	2044 On 04-February-21			Bond Future	10.88	82.3434	10.8840	82.3434	51,677.00
24/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	593	1	593	1	0.00
24/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	576	1	576	1	0.00
24/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	478	0	478	0	0.00
24/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	50	0	50	0	265.00
24/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	611	1	611	1	0.00
24/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	212	0	212	0	0.00
24/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1880	2	1880	2	0.00
24/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	4528	5	4528	5	0.00
24/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	6607	7	6607	7	0.00
24/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	4469	4	4469	4	0.00
24/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	4895	5	4895	5	265.00
24/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	9598	10	9598	10	0.00
24/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	2195	2	2195	2	265.00
24/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	4410	4	4410	4	0.00
24/12/2020	2044 On 06-May-21			Bond Future	11.08	83.1819	11.0817	83.1819	0.00
24/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	2617	3	2617	3	3,100.00
24/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	4898	5	4898	5	3,100.00
24/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	7293	7	7293	7	0.00
24/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	9709	10	9709	10	0.00
24/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	3941	4	3941	4	0.00
24/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	5102	5	5102	5	0.00
24/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	6793	7	6793	7	0.00
24/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	9932	10	9932	10	0.00
24/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	9664	10	9664	10	0.00
24/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	9620	10	9620	10	0.00
24/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1149	1	1149	1	0.00
24/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	1136	1	1136	1	0.00
24/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1063	1	1063	1	3,100.00
24/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	2143	2	2143	2	3,100.00
24/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	2955	3	2955	3	3,100.00
24/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1124	1	1124	1	0.00

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24/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	1962	2	1962	2	0.00
24/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	3081	3	3081	3	0.00
24/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	3815	4	3815	4	3,100.00
24/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	5327	5	5327	5	0.00
24/12/2020	2044 On 05-August-21			Bond Future	11.29	79.6916	11.2891	79.6916	0.00
24/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	9961	10	9961	10	0.00
24/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	10001	10	10001	10	0.00
24/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	10040	10	10040	10	0.00
24/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	1975	2	1975	2	0.00
24/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	1991	2	1991	2	0.00
24/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	2007	2	2007	2	0.00
24/12/2020	2044 On 04-November-21			Bond Future	11.49	80.5336	11.4905	80.5336	0.00
24/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	10393	10	10393	10	0.00
24/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	10431	10	10431	10	0.00
24/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	10469	10	10469	10	0.00
24/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	2099	2	2099	2	0.00
24/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	2115	2	2115	2	0.00
24/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	2131	2	2131	2	0.00
24/12/2020	2046 On 04-February-21			Bond Future	101.36	101.3514	101.3582	101.3514	14,890.00
24/12/2020	2046 On 06-May-21			Bond Future	100.62	100.6162	100.6228	100.6162	0.00
24/12/2020	2046 On 05-August-21			Bond Future	101.72	101.7175	101.7240	101.7175	0.00
24/12/2020	2046 On 04-November-21			Bond Future	101.01	101.0063	101.0128	101.0063	0.00
24/12/2020	2050 On 04-February-21			Bond Future	101.90	101.5150	101.9011	101.5150	11,025.00
24/12/2020	2050 On 06-May-21			Bond Future	102.96	102.5733	102.9632	102.5733	0.00
24/12/2020	2050 On 05-August-21			Bond Future	102.16	101.7661	102.1601	101.7661	0.00
24/12/2020	2050 On 04-November-21			Bond Future	103.26	102.8645	103.2625	102.8645	0.00
24/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	AL37 On 04-February-21			Index Future	787.08	787.3740	787.0810	787.3740	0.00
24/12/2020	AL37 On 06-May-21			Index Future	795.09	795.3890	795.0910	795.3890	0.00
24/12/2020	AL37 On 05-August-21			Index Future	803.51	803.8110	803.5080	803.8110	0.00
24/12/2020	AL37 On 04-November-21			Index Future	812.08	812.3870	812.0800	812.3870	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
24/12/2020	AL7T On 04-February-21			Index Future	869.21	869.9340	869.2140	869.9340	0.00
24/12/2020	AL7T On 06-May-21			Index Future	878.06	878.7900	878.0590	878.7900	0.00
24/12/2020	AL7T On 05-August-21			Index Future	887.36	888.0950	887.3550	888.0950	0.00
24/12/2020	AL7T On 04-November-21			Index Future	896.82	897.5700	896.8210	897.5700	0.00
24/12/2020	ALBI On 04-February-21			Index Future	762.73	763.2290	762.7300	763.2290	231.00
24/12/2020	ALBI On 06-May-21			Index Future	770.49	770.9990	770.4930	770.9990	0.00
24/12/2020	ALBI On 05-August-21			Index Future	778.65	779.1620	778.6490	779.1620	0.00
24/12/2020	ALBI On 04-November-21			Index Future	786.96	787.4750	786.9560	787.4750	0.00
24/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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24/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2020	ES33 On 04-February-21			Bond Future	11.35	77.7016	11.3455	77.7016	350.00
24/12/2020	ES33 On 06-May-21			Bond Future	11.60	74.7188	11.5971	74.7188	0.00
24/12/2020	ES33 On 05-August-21			Bond Future	11.86	75.5187	11.8577	75.5187	0.00
24/12/2020	ES33 On 04-November-21			Bond Future	12.13	72.5423	12.1275	72.5423	0.00
24/12/2020	ES42 On 04-February-21			Bond Future	11.82	76.8720	11.8173	76.8720	4,779.00
24/12/2020	ES42 On 06-May-21			Bond Future	12.06	73.3969	12.0597	73.3969	0.00
24/12/2020	ES42 On 05-August-21			Bond Future	12.30	74.1831	12.3044	74.1831	0.00
24/12/2020	ES42 On 04-November-21			Bond Future	12.56	70.7091	12.5594	70.7091	0.00
24/12/2020	GOVI On 04-February-21			GOVI	753.57	754.0410	753.5660	754.0410	964.00
24/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	26160	3	26160	3	0.00
24/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	26260	3	26260	3	0.00
24/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	26060	3	26060	3	0.00
24/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
24/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
24/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
24/12/2020	GOVI On 06-May-21			GOVI	761.24	761.7170	761.2350	761.7170	0.00
24/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	825450	83	825450	83	0.00
24/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	825650	83	825650	83	0.00
24/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	825550	83	825550	83	0.00
24/12/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
24/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
24/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
24/12/2020	GOVI On 05-August-21			GOVI	769.29	769.7830	769.2930	769.7830	0.00
24/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	501430	51	501430	51	0.00
24/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	501530	51	501530	51	0.00
24/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	501630	51	501630	51	0.00

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24/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
24/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
24/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
24/12/2020	GOVI On 04-November-21			GOVI	777.50	777.9950	777.5000	777.9950	0.00
24/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	490800	50	490800	50	0.00
24/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	491000	50	491000	50	0.00
24/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	490900	50	490900	50	0.00
24/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
24/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
24/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
24/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/12/2020	IGOV On 04-February-21			Index Future	271.63	271.6890	271.6310	271.6890	1,090.00
24/12/2020	IGOV On 06-May-21			Index Future	274.46	274.5220	274.4620	274.5220	18.00
24/12/2020	IGOV On 05-August-21			Index Future	277.43	277.4950	277.4340	277.4950	0.00
24/12/2020	IGOV On 04-November-21			Index Future	280.46	280.5220	280.4600	280.5220	0.00
24/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
24/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.39	90.3900	90.3900	90.3900	0.00
24/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.29	89.2800	89.2900	89.2800	0.00
24/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.48	90.4800	90.4800	90.4800	51.00
24/12/2020	IS05 On 15-March-22			Interest Rate Swap	89.84	89.8400	89.8400	89.8400	0.00
24/12/2020	IS05 On 21-June-22			Interest Rate Swap	89.88	89.8900	89.8800	89.8900	0.00
24/12/2020	IS05 On 20-September-22			Interest Rate Swap	92.95	92.9600	92.9500	92.9600	0.00
24/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.36	93.3800	93.3600	93.3800	0.00
24/12/2020	IS05 On 22-March-23			Interest Rate Swap	85.66	85.6900	85.6600	85.6900	0.00
24/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.11	91.1400	91.1100	91.1400	0.00
24/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/12/2020	IS10 On 17-December-25			Interest Rate Swap	77.82	77.8000	77.8200	77.8000	0.00
24/12/2020	IS10 On 16-March-26			Interest Rate Swap	74.24	74.2300	74.2400	74.2300	0.00
24/12/2020	IS10 On 15-June-26			Interest Rate Swap	72.55	72.5400	72.5500	72.5400	0.00
24/12/2020	IS10 On 21-September-26			Interest Rate Swap	74.50	74.5000	74.5000	74.5000	0.00
24/12/2020	IS10 On 21-December-26			Interest Rate Swap	78.48	78.4700	78.4800	78.4700	0.00
24/12/2020	IS10 On 15-March-27			Interest Rate Swap	76.91	76.9100	76.9100	76.9100	0.00
24/12/2020	IS10 On 21-June-27			Interest Rate Swap	78.96	78.9600	78.9600	78.9600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2020	IS10 On 20-September-27			Interest Rate Swap	84.77	84.7800	84.7700	84.7800	0.00
24/12/2020	IS10 On 20-December-27			Interest Rate Swap	85.15	85.1600	85.1500	85.1600	0.00
24/12/2020	IS10 On 22-March-28			Interest Rate Swap	78.09	78.1100	78.0900	78.1100	0.00
24/12/2020	IS10 On 20-June-28			Interest Rate Swap	85.98	86.0100	85.9800	86.0100	0.00
24/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.63	96.3650	3.6250	96.3650	0.00
24/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.49	96.4900	3.4900	96.4900	0.00
24/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.48	96.5050	3.4750	96.5050	0.00
24/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.43	96.5600	3.4300	96.5600	0.00
24/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.42	96.5600	3.4200	96.5600	0.00
24/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.40	96.5950	3.3950	96.5950	0.00
24/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.43	96.5200	3.4300	96.5200	30,000.00
24/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.65	96.3050	3.6450	96.3050	0.00
24/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.64	96.2850	3.6400	96.2850	0.00
24/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.03	95.9100	4.0300	95.9100	0.00
24/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.09	95.6450	4.0900	95.6450	0.00
24/12/2020	JBAF On 21-December-22			Jibar Tradeable Future	4.51	95.4850	4.5050	95.4850	0.00
24/12/2020	R023 On 04-February-21			Bond Future	4.70	109.3807	4.6967	109.3807	31,397.00
24/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3216	3	3216	3	0.00
24/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3197	3	3197	3	0.00
24/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3236	3	3236	3	0.00
24/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
24/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
24/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
24/12/2020	R023 On 06-May-21			Bond Future	4.78	106.5881	4.7815	106.5881	0.00
24/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	4782	5	4782	5	0.00
24/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	4765	5	4765	5	0.00
24/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	4798	5	4798	5	0.00
24/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
24/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
24/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
24/12/2020	R023 On 05-August-21			Bond Future	4.86	107.7288	4.8641	107.7288	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
24/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	990	1	990	1	0.00
24/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	979	1	979	1	0.00
24/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	968	1	968	1	0.00
24/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	322	0	322	0	0.00
24/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	318	0	318	0	0.00
24/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	314	0	314	0	0.00
24/12/2020	R023 On 04-November-21			Bond Future	4.98	104.9599	4.9794	104.9599	0.00
24/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	539	1	539	1	0.00
24/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	532	1	532	1	0.00
24/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	526	1	526	1	0.00
24/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	628	1	628	1	0.00
24/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	621	1	621	1	0.00
24/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	615	1	615	1	0.00
24/12/2020	R035 On 04-February-21			Bond Future	10.53	92.0480	10.5346	92.0480	95,921.00
24/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	666	1	666	1	0.00
24/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	822	1	822	1	0.00
24/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	648	1	648	1	0.00
24/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	630	1	630	1	0.00
24/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	4503	5	4503	5	0.00
24/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	634	1	634	1	650.00
24/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	3987	4	3987	4	0.00
24/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	3486	3	3486	3	650.00
24/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	3936	4	3936	4	0.00
24/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	3884	4	3884	4	0.00
24/12/2020	R035 On 06-May-21			Bond Future	10.75	88.5119	10.7477	88.5119	0.00
24/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	4658	5	4658	5	0.00
24/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	5048	5	5048	5	600.00
24/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	12763	13	12763	13	0.00
24/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	2520	3	2520	3	600.00
24/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	10211	10	10211	10	0.00
24/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	8755	9	8755	9	0.00
24/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	3794	4	3794	4	1,650.00
24/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	5739	6	5739	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	10256	10	10256	10	0.00
24/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	2959	3	2959	3	0.00
24/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1630	2	1630	2	500.00
24/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	6724	7	6724	7	0.00
24/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	2090	2	2090	2	793.00
24/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	10301	10	10301	10	0.00
24/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	12120	12	12120	12	0.00
24/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	454	0	454	0	1,650.00
24/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	5437	5	5437	5	0.00
24/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	768	1	768	1	0.00
24/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	758	1	758	1	0.00
24/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	1794	2	1794	2	1,650.00
24/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	378	0	378	0	600.00
24/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	4792	5	4792	5	0.00
24/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	4240	4	4240	4	500.00
24/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	6277	6	6277	6	0.00
24/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	2180	2	2180	2	793.00
24/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	749	1	749	1	0.00
24/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	1127	1	1127	1	793.00
24/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	3396	3	3396	3	0.00
24/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	2751	3	2751	3	500.00
24/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	2523	2	2523	2	0.00
24/12/2020	R035 On 05-August-21			Bond Future	10.97	89.4594	10.9698	89.4594	0.00
24/12/2020	R035 On 05-August-21	10.77	Call	Bond Future	3856	4	3856	4	0.00
24/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
24/12/2020	R035 On 05-August-21	10.02	Call	Bond Future	1921	2	1921	2	100.00
24/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
24/12/2020	R035 On 05-August-21	11.37	Call	Bond Future	5851	6	5851	6	0.00
24/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
24/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	48753	49	48753	49	0.00
24/12/2020	R035 On 05-August-21	11.37	Put	Bond Future	3415	3	3415	3	100.00
24/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	48987	49	48987	49	0.00
24/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	48870	49	48870	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
24/12/2020	R035 On 05-August-21	10.77	Put	Bond Future	5112	5	5112	5	100.00
24/12/2020	R035 On 05-August-21	10.02	Put	Bond Future	8137	8	8137	8	0.00
24/12/2020	R035 On 04-November-21			Bond Future	11.20	85.9306	11.1983	85.9306	0.00
24/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	14580	15	14580	15	0.00
24/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	2245	2	2245	2	782.00
24/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	6653	7	6653	7	0.00
24/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	9506	10	9506	10	0.00
24/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	9543	10	9543	10	0.00
24/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	2047	2	2047	2	400.00
24/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	3156	3	3156	3	400.00
24/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	4438	5	4438	5	0.00
24/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	9580	10	9580	10	0.00
24/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	2076	2	2076	2	0.00
24/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	5156	5	5156	5	782.00
24/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	8393	8	8393	8	0.00
24/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	8934	9	8934	9	0.00
24/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	3419	3	3419	3	782.00
24/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	6753	7	6753	7	0.00
24/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	2091	2	2091	2	0.00
24/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	2107	2	2107	2	0.00
24/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	717	1	717	1	400.00
24/12/2020	R186 On 04-February-21			Bond Future	6.81	119.0624	6.8103	119.0624	79,435.00
24/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	6918	7	6918	7	0.00
24/12/2020	R186 On 04-February-21	7.30	Call	Bond Future	2812	3	2812	3	0.00
24/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	6092	6	6092	6	0.00
24/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	6869	7	6869	7	0.00
24/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	6821	7	6821	7	0.00
24/12/2020	R186 On 04-February-21	7.30	Put	Bond Future	262	0	262	0	0.00
24/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	17	0	17	0	15,177.00
24/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	7	0	7	0	0.00
24/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	8	0	8	0	0.00
24/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	7	0	7	0	0.00
24/12/2020	R186 On 06-May-21			Bond Future	6.97	120.2740	6.9683	120.2740	0.00

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24/12/2020	R186 On 06-May-21	7.30	Call	Bond Future	2949	3	2949	3	0.00
24/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	17342	17	17342	17	0.00
24/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	17301	17	17301	17	0.00
24/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	17260	17	17260	17	0.00
24/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
24/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
24/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
24/12/2020	R186 On 06-May-21	7.30	Put	Bond Future	1295	1	1295	1	15,177.00
24/12/2020	R186 On 05-August-21			Bond Future	7.13	116.2804	7.1320	116.2804	0.00
24/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	7358	7	7358	7	0.00
24/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	7320	7	7320	7	0.00
24/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	7282	7	7282	7	0.00
24/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	470	0	470	0	0.00
24/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	464	0	464	0	0.00
24/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	457	0	457	0	0.00
24/12/2020	R186 On 04-November-21			Bond Future	7.31	117.5085	7.3054	117.5085	0.00
24/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	4950	5	4950	5	0.00
24/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	4886	5	4886	5	0.00
24/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	4918	5	4918	5	0.00
24/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1373	1	1373	1	0.00
24/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1384	1	1384	1	0.00
24/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1361	1	1361	1	0.00
24/12/2020	R197 On 04-February-21			Bond Future	318.97	319.1475	318.9685	319.1475	2,441.00
24/12/2020	R197 On 06-May-21			Bond Future	322.29	322.4743	322.2924	322.4743	0.00
24/12/2020	R197 On 05-August-21			Bond Future	317.81	317.9919	317.8074	317.9919	0.00
24/12/2020	R197 On 04-November-21			Bond Future	321.24	321.4239	321.2373	321.4239	0.00
24/12/2020	R202 On 04-February-21			Bond Future	221.03	221.0183	221.0323	221.0183	7,878.00
24/12/2020	R202 On 06-May-21			Bond Future	223.34	223.3220	223.3358	223.3220	0.00
24/12/2020	R202 On 05-August-21			Bond Future	221.52	221.5107	221.5242	221.5107	0.00
24/12/2020	R202 On 04-November-21			Bond Future	223.91	223.9013	223.9146	223.9013	0.00
24/12/2020	R209 On 04-February-21			Bond Future	10.32	71.5212	10.3244	71.5212	25,916.00
24/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	1146	1	1146	1	0.00
24/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	1123	1	1123	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
24/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	1170	1	1170	1	0.00
24/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	2375	2	2375	2	0.00
24/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	2448	2	2448	2	0.00
24/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	2411	2	2411	2	0.00
24/12/2020	R209 On 06-May-21			Bond Future	10.51	69.1099	10.5104	69.1099	5,250.00
24/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	3530	4	3530	4	0.00
24/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	7066	7	7066	7	0.00
24/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	2561	3	2561	3	5,325.00
24/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	5751	6	5751	6	0.00
24/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	9492	10	9492	10	0.00
24/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1456	2	1456	2	6,250.00
24/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	4839	5	4839	5	0.00
24/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	1964	2	1964	2	0.00
24/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	9531	10	9531	10	0.00
24/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	9453	10	9453	10	0.00
24/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	9414	10	9414	10	0.00
24/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	628	1	628	1	0.00
24/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	620	1	620	1	0.00
24/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	605	1	605	1	9,150.00
24/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	2140	2	2140	2	3,500.00
24/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	4951	5	4951	5	0.00
24/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	5974	6	5974	6	0.00
24/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	613	1	613	1	0.00
24/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	1732	2	1732	2	9,150.00
24/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1265	1	1265	1	3,750.00
24/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	4062	4	4062	4	0.00
24/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	3024	3	3024	3	6,250.00
24/12/2020	R209 On 05-August-21			Bond Future	10.70	69.8498	10.7001	69.8498	0.00
24/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	7640	8	7640	8	0.00
24/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	7607	8	7607	8	0.00
24/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	7673	8	7673	8	0.00
24/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	1916	2	1916	2	0.00
24/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	1947	2	1947	2	0.00

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24/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	1932	2	1932	2	0.00
24/12/2020	R209 On 04-November-21			Bond Future	10.89	67.4479	10.8940	67.4479	500.00
24/12/2020	R209 On 04-November-21	9.50	Call	Bond Future	1432	0	1432	0	1,000.00
24/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	8413	9	8413	9	0.00
24/12/2020	R209 On 04-November-21	10.50	Call	Bond Future	3374	0	3374	0	0.00
24/12/2020	R209 On 04-November-21	12.00	Call	Bond Future	7845	0	7845	0	0.00
24/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	8445	9	8445	9	0.00
24/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	8381	8	8381	8	0.00
24/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	1958	2	1958	2	0.00
24/12/2020	R209 On 04-November-21	12.00	Put	Bond Future	2250	0	2250	0	1,000.00
24/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	1972	2	1972	2	0.00
24/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	1987	2	1987	2	0.00
24/12/2020	R209 On 04-November-21	10.50	Put	Bond Future	5547	0	5547	0	1,000.00
24/12/2020	R209 On 04-November-21	9.50	Put	Bond Future	9587	0	9587	0	0.00
24/12/2020	R210 On 04-February-21			Bond Future	194.55	194.9140	194.5454	194.9140	1,213.00
24/12/2020	R210 On 06-May-21			Bond Future	193.86	194.2298	193.8569	194.2298	0.00
24/12/2020	R210 On 05-August-21			Bond Future	195.98	196.3557	195.9783	196.3557	0.00
24/12/2020	R210 On 04-November-21			Bond Future	195.35	195.7324	195.3508	195.7324	0.00
24/12/2020	R212 On 04-February-21			Bond Future	170.16	170.2234	170.1640	170.2234	5,730.00
24/12/2020	R212 On 06-May-21			Bond Future	171.94	171.9980	171.9374	171.9980	0.00
24/12/2020	R212 On 05-August-21			Bond Future	171.48	171.5461	171.4845	171.5461	0.00
24/12/2020	R212 On 04-November-21			Bond Future	173.34	173.3974	173.3351	173.3974	0.00
24/12/2020	R213 On 04-February-21			Bond Future	9.29	88.4524	9.2888	88.4524	8,858.00
24/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	1923	2	1923	2	0.00
24/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	1857	2	1857	2	0.00
24/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	1890	2	1890	2	0.00
24/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	1247	1	1247	1	0.00
24/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	1272	1	1272	1	0.00
24/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	1223	1	1223	1	0.00
24/12/2020	R213 On 06-May-21			Bond Future	9.48	85.8248	9.4787	85.8248	0.00
24/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	12472	13	12472	13	0.00
24/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	12429	13	12429	13	0.00
24/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	12515	13	12515	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
24/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	148	0	148	0	0.00
24/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	153	0	153	0	0.00
24/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	151	0	151	0	0.00
24/12/2020	R213 On 05-August-21			Bond Future	9.68	86.7433	9.6765	86.7433	0.00
24/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	7345	7	7345	7	0.00
24/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	5033	5	5033	5	0.00
24/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	7629	8	7629	8	0.00
24/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	2731	3	2731	3	200.00
24/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	7593	8	7593	8	0.00
24/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	7558	8	7558	8	0.00
24/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1499	1	1499	1	0.00
24/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1485	1	1485	1	0.00
24/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	2548	3	2548	3	200.00
24/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	4598	5	4598	5	0.00
24/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1472	1	1472	1	0.00
24/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1584	2	1584	2	200.00
24/12/2020	R213 On 04-November-21			Bond Future	9.88	84.1309	9.8825	84.1309	0.00
24/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	7868	8	7868	8	0.00
24/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	7834	8	7834	8	0.00
24/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	7902	8	7902	8	0.00
24/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	1740	2	1740	2	0.00
24/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	1726	2	1726	2	0.00
24/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	1712	2	1712	2	0.00
24/12/2020	R214 On 04-February-21			Bond Future	10.67	68.6688	10.6749	68.6688	15,194.00
24/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	883	1	883	1	0.00
24/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	862	1	862	1	0.00
24/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	903	1	903	1	0.00
24/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	2996	3	2996	3	0.00
24/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	3080	3	3080	3	0.00
24/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	3038	3	3038	3	0.00
24/12/2020	R214 On 06-May-21			Bond Future	10.86	66.0918	10.8556	66.0918	0.00
24/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	8389	8	8389	8	0.00
24/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	8352	8	8352	8	0.00

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24/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	8315	8	8315	8	0.00
24/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	1007	1	1007	1	0.00
24/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	997	1	997	1	0.00
24/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	986	1	986	1	0.00
24/12/2020	R214 On 05-August-21			Bond Future	11.04	66.7993	11.0424	66.7993	0.00
24/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	7418	7	7418	7	0.00
24/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	7450	7	7450	7	0.00
24/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	7387	7	7387	7	0.00
24/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2270	2	2270	2	0.00
24/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2305	2	2305	2	0.00
24/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2287	2	2287	2	0.00
24/12/2020	R214 On 04-November-21			Bond Future	11.23	64.2283	11.2330	64.2283	0.00
24/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	8445	8	8445	8	0.00
24/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	8414	8	8414	8	0.00
24/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	8384	8	8384	8	0.00
24/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2212	2	2212	2	0.00
24/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2181	2	2181	2	0.00
24/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2196	2	2196	2	0.00
24/12/2020	R248 On 04-February-21			Bond Future	10.79	86.1443	10.7869	86.1443	116,106.00
24/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	1093	1	1093	1	0.00
24/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	2135	2	2135	2	2,140.00
24/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	5534	6	5534	6	0.00
24/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	112	0	112	0	2,140.00
24/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	1066	1	1066	1	0.00
24/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	1040	1	1040	1	0.00
24/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	1947	2	1947	2	0.00
24/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	3511	4	3511	4	0.00
24/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	3460	3	3460	3	0.00
24/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	564	1	564	1	0.00
24/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	2220	2	2220	2	0.00
24/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	7987	8	7987	8	0.00
24/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	3410	3	3410	3	0.00
24/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	2039	2	2039	2	0.00

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24/12/2020	R248 On 06-May-21			Bond Future	10.97	82.6112	10.9720	82.6112	0.00
24/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	9970	10	9970	10	0.00
24/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	9924	10	9924	10	0.00
24/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	10016	10	10016	10	0.00
24/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1074	1	1074	1	0.00
24/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1099	1	1099	1	0.00
24/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1086	1	1086	1	0.00
24/12/2020	R248 On 05-August-21			Bond Future	11.16	83.4955	11.1640	83.4955	0.00
24/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	10373	10	10373	10	0.00
24/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	10333	10	10333	10	0.00
24/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	10414	10	10414	10	0.00
24/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	1945	2	1945	2	0.00
24/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	1929	2	1929	2	0.00
24/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	1914	2	1914	2	0.00
24/12/2020	R248 On 04-November-21			Bond Future	11.36	79.9667	11.3600	79.9667	0.00
24/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	10858	11	10858	11	0.00
24/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	10897	11	10897	11	0.00
24/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	10936	11	10936	11	0.00
24/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	1951	2	1951	2	0.00
24/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	1966	2	1966	2	0.00
24/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	1981	2	1981	2	0.00