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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/01/2021 TO: 13/01/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	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
13/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	2025 On 04-February-21			Bond Future	147.65	147.4856	147.6473	147.4856	7,320.00
13/01/2021	2025 On 06-May-21			Bond Future	149.19	149.0255	149.1872	149.0255	0.00
13/01/2021	2025 On 05-August-21			Bond Future	149.33	149.1690	149.3312	149.1690	0.00
13/01/2021	2025 On 04-November-21			Bond Future	150.99	150.8269	150.9904	150.8269	0.00
13/01/2021	2029 On 04-February-21			Bond Future	104.22	104.0406	104.2198	104.0406	2,182.00
13/01/2021	2029 On 06-May-21			Bond Future	104.17	103.9876	104.1676	103.9876	0.00
13/01/2021	2029 On 05-August-21			Bond Future	105.34	105.1561	105.3371	105.1561	0.00
13/01/2021	2029 On 04-November-21			Bond Future	105.36	105.1743	105.3570	105.1743	0.00
13/01/2021	2030 On 04-February-21			Bond Future	8.80	95.0447	95.2918	95.0447	108,415.00
13/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2493	2	2	2	0.00
13/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	3109	3	3	3	0.00
13/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3357	3	3	3	0.00
13/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	95	0	0	0	1,600.00
13/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	1256	1	1	1	800.00
13/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	7837	8	8	8	0.00
13/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	223	0	0	0	1,000.00
13/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	2447	2	2	2	0.00
13/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	2402	2	2	2	0.00
13/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	2631	2	3	2	1,600.00
13/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	2268	2	2	2	1,000.00
13/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	213	0	0	0	800.00
13/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	2875	3	3	3	0.00
13/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	406	1	0	1	0.00
13/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	367	0	0	0	0.00
13/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	3745	4	4	4	0.00
13/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	309	0	0	0	0.00
13/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	355	0	0	0	0.00
13/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	911	1	1	1	0.00
13/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	3	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	2824	3	3	3	0.00
13/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	179	0	0	0	2,000.00
13/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	216	0	0	0	4,000.00
13/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	343	0	0	0	0.00
13/01/2021	2030 On 06-May-21			Bond Future	8.99	96.0136	96.2622	96.0136	0.00
13/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	1977	2	2	2	300.00
13/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3293	3	3	3	0.00
13/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	9602	9	10	9	0.00
13/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	14061	14	14	14	0.00
13/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3463	3	3	3	300.00
13/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	560	1	1	1	700.00
13/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6524	6	7	6	0.00
13/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	3064	3	3	3	0.00
13/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	6014	6	6	6	0.00
13/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	13970	14	14	14	0.00
13/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10564	10	11	10	0.00
13/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	14015	14	14	14	0.00
13/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	39	0	0	0	0.00
13/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	174	0	0	0	300.00
13/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	1903	2	2	2	0.00
13/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	40	0	0	0	0.00
13/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	773	1	1	1	0.00
13/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	2180	2	2	2	0.00
13/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	38	0	0	0	0.00
13/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	254	0	0	0	0.00
13/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	2014	2	2	2	700.00
13/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	6674	7	7	7	0.00
13/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	900	1	1	1	700.00
13/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	3276	4	3	4	0.00
13/01/2021	2030 On 05-August-21			Bond Future	9.19	93.0638	93.3141	93.0638	0.00
13/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	7211	7	7	7	0.00
13/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	639	1	1	1	200.00
13/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	2700	3	3	3	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	7701	8	8	8	0.00
13/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2289	2	2	2	200.00
13/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14585	14	15	14	0.00
13/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	4122	4	4	4	600.00
13/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	7625	7	8	7	0.00
13/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	7663	8	8	8	0.00
13/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	1182	1	1	1	0.00
13/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1194	1	1	1	0.00
13/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	146	0	0	0	600.00
13/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	9401	10	9	10	0.00
13/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1338	1	1	1	200.00
13/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4616	5	5	5	0.00
13/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	1169	1	1	1	0.00
13/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2717	3	3	3	0.00
13/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	4062	4	4	4	0.00
13/01/2021	2030 On 04-November-21			Bond Future	9.39	94.0772	94.3298	94.0772	0.00
13/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	2081	2	2	2	300.00
13/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	10820	11	11	11	0.00
13/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	7620	8	8	8	0.00
13/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	7691	8	8	8	0.00
13/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1234	1	1	1	300.00
13/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	7656	8	8	8	0.00
13/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1456	2	1	2	0.00
13/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5480	6	5	6	0.00
13/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	631	1	1	1	300.00
13/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1469	2	1	2	0.00
13/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7491	8	7	8	0.00
13/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1442	2	1	2	0.00
13/01/2021	2032 On 04-February-21			Bond Future	9.79	92.3991	92.6932	92.3991	114,916.00
13/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	769	1	1	1	0.00
13/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	14	0	0	0	800.00
13/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	745	1	1	1	0.00

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13/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	793	1	1	1	0.00
13/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	224	0	0	0	800.00
13/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	6172	6	6	6	0.00
13/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	42	0	0	0	800.00
13/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	1769	2	2	2	0.00
13/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	3381	4	3	4	0.00
13/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	1848	2	2	2	0.00
13/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	6509	7	7	7	0.00
13/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	1808	2	2	2	0.00
13/01/2021	2032 On 06-May-21			Bond Future	9.99	89.1971	89.4931	89.1971	0.00
13/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	4103	4	4	4	736.00
13/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	11813	12	12	12	0.00
13/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	11767	12	12	12	0.00
13/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	13939	14	14	14	0.00
13/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	11860	12	12	12	0.00
13/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	206	0	0	0	0.00
13/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	213	0	0	0	0.00
13/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	210	0	0	0	0.00
13/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	95	0	0	0	736.00
13/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	2105	2	2	2	0.00
13/01/2021	2032 On 05-August-21			Bond Future	10.20	90.1782	90.4766	90.1782	0.00
13/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	7998	8	8	8	0.00
13/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	8036	8	8	8	0.00
13/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	8074	8	8	8	0.00
13/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1595	2	2	2	0.00
13/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1610	2	2	2	0.00
13/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1625	2	2	2	0.00
13/01/2021	2032 On 04-November-21			Bond Future	10.42	87.0150	87.3163	87.0150	0.00
13/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	12843	13	13	13	0.00
13/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1598	2	2	2	700.00
13/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	8608	9	9	9	0.00
13/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2574	3	3	3	700.00
13/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8535	8	9	8	0.00

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13/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	8572	8	9	8	0.00
13/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1688	2	2	2	0.00
13/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1717	2	2	2	0.00
13/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	8085	8	8	8	0.00
13/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1703	2	2	2	0.00
13/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	612	1	1	1	700.00
13/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	6005	6	6	6	0.00
13/01/2021	2033 On 04-February-21			Bond Future	99.41	99.0756	99.4116	99.0756	8,131.00
13/01/2021	2033 On 06-May-21			Bond Future	99.23	98.8944	99.2329	98.8944	0.00
13/01/2021	2033 On 05-August-21			Bond Future	100.35	100.0056	100.3469	100.0056	0.00
13/01/2021	2033 On 04-November-21			Bond Future	100.24	99.8923	100.2371	99.8923	0.00
13/01/2021	2037 On 04-February-21			Bond Future	10.84	82.4574	82.6026	82.4574	129,971.00
13/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	237	0	0	0	0.00
13/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	6911	7	7	7	300.00
13/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	496	1	0	1	240.00
13/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	7	0	0	0	72.00
13/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	227	0	0	0	0.00
13/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	218	0	0	0	0.00
13/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	15924	16	16	16	0.00
13/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	1428	1	1	1	0.00
13/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	304	0	0	0	0.00
13/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	6527	6	7	6	0.00
13/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	3599	4	4	4	72.00
13/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	1378	2	1	2	72.00
13/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
13/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	4067	4	4	4	0.00
13/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	4007	4	4	4	0.00
13/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	8339	8	8	8	0.00
13/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	66	0	0	0	240.00
13/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	2901	3	3	3	0.00
13/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	3947	4	4	4	0.00

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13/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	50	0	0	0	0.00
13/01/2021	2037 On 06-May-21			Bond Future	11.06	83.2980	83.4438	83.2980	0.00
13/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	8908	9	9	9	0.00
13/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	8822	9	9	9	0.00
13/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	8865	9	9	9	0.00
13/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	857	1	1	1	0.00
13/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	879	1	1	1	0.00
13/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	868	1	1	1	0.00
13/01/2021	2037 On 05-August-21			Bond Future	11.28	79.9582	80.1046	79.9582	0.00
13/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	7947	8	8	8	0.00
13/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	8020	8	8	8	0.00
13/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	7983	8	8	8	0.00
13/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	2269	2	2	2	0.00
13/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	2288	2	2	2	0.00
13/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	2251	2	2	2	0.00
13/01/2021	2037 On 04-November-21			Bond Future	11.50	80.8290	80.9768	80.8290	0.00
13/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	9281	9	9	9	0.00
13/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	9317	9	9	9	0.00
13/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	9353	9	9	9	0.00
13/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	2024	2	2	2	0.00
13/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	2008	2	2	2	0.00
13/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	2039	2	2	2	0.00
13/01/2021	2038 On 04-February-21			Bond Future	111.37	111.2686	111.3749	111.2686	7,805.00
13/01/2021	2038 On 06-May-21			Bond Future	112.54	112.4304	112.5367	112.4304	0.00
13/01/2021	2038 On 05-August-21			Bond Future	112.08	111.9715	112.0779	111.9715	0.00
13/01/2021	2038 On 04-November-21			Bond Future	113.32	113.2161	113.3233	113.2161	0.00
13/01/2021	2040 On 04-February-21			Bond Future	10.96	84.4649	84.6884	84.4649	80,681.00
13/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	225	0	0	0	0.00
13/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	215	0	0	0	0.00
13/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	39	0	0	0	800.00
13/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	5301	5	5	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	97	0	0	0	500.00
13/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	4339	4	4	4	0.00
13/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	1	0	0	0	500.00
13/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	235	0	0	0	0.00
13/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	1	0	0	0	800.00
13/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	6591	7	7	7	0.00
13/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	4120	4	4	4	0.00
13/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	11257	11	11	11	0.00
13/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	10586	11	11	11	0.00
13/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	284	0	0	0	500.00
13/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	170	0	0	0	800.00
13/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	4249	4	4	4	0.00
13/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	5338	6	5	6	0.00
13/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	4185	4	4	4	0.00
13/01/2021	2040 On 06-May-21			Bond Future	11.17	85.3260	85.5509	85.3260	0.00
13/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	13238	13	13	13	0.00
13/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	8795	9	9	9	0.00
13/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	8840	9	9	9	0.00
13/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2376	2	2	2	300.00
13/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	5030	5	5	5	300.00
13/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	8884	9	9	9	0.00
13/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	1020	1	1	1	0.00
13/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	2361	3	2	3	0.00
13/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	4730	5	5	5	0.00
13/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	1032	1	1	1	0.00
13/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	1045	1	1	1	0.00
13/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	298	0	0	0	300.00
13/01/2021	2040 On 05-August-21			Bond Future	11.39	81.7581	81.9846	81.7581	0.00
13/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	5078	5	5	5	900.00
13/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	18340	18	18	18	0.00
13/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	8827	9	9	9	0.00
13/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3446	4	3	4	900.00
13/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	8784	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	8741	9	9	9	0.00
13/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	2143	2	2	2	0.00
13/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	5716	6	6	6	0.00
13/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	2170	2	2	2	0.00
13/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	231	0	0	0	900.00
13/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	2156	2	2	2	0.00
13/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	4052	4	4	4	0.00
13/01/2021	2040 On 04-November-21			Bond Future	11.60	82.6486	82.8773	82.6486	0.00
13/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	9739	10	10	10	0.00
13/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	9702	10	10	10	0.00
13/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	9664	10	10	10	0.00
13/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	2141	2	2	2	0.00
13/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	2124	2	2	2	0.00
13/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	2108	2	2	2	0.00
13/01/2021	2044 On 04-February-21			Bond Future	11.05	81.0071	81.1597	81.0071	51,853.00
13/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	122	0	0	0	0.00
13/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	83	0	0	0	0.00
13/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	115	0	0	0	0.00
13/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	1	0	0	0	265.00
13/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	128	0	0	0	0.00
13/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	20	0	0	0	0.00
13/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	843	1	1	1	0.00
13/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	5231	5	5	5	0.00
13/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	7577	8	8	8	0.00
13/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	5160	5	5	5	0.00
13/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	2320	3	2	3	265.00
13/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	5663	6	6	6	265.00
13/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	10712	11	11	11	0.00
13/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	5090	5	5	5	0.00
13/01/2021	2044 On 06-May-21			Bond Future	11.25	81.8331	81.9863	81.8331	0.00
13/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	1835	2	2	2	3,100.00
13/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	8546	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	3866	4	4	4	3,100.00
13/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	6100	6	6	6	0.00
13/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	3008	3	3	3	0.00
13/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	4049	4	4	4	0.00
13/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	5622	6	6	6	0.00
13/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	8765	9	9	9	0.00
13/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	8502	8	9	8	0.00
13/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	8459	8	8	8	0.00
13/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	1162	1	1	1	0.00
13/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	1149	1	1	1	0.00
13/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	1071	1	1	1	3,100.00
13/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	2146	2	2	2	3,100.00
13/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	3076	3	3	3	3,100.00
13/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	1944	2	2	2	0.00
13/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	1136	1	1	1	0.00
13/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	3224	3	3	3	0.00
13/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	4057	4	4	4	3,100.00
13/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	5719	6	6	6	0.00
13/01/2021	2044 On 05-August-21			Bond Future	11.47	78.3519	78.5060	78.3519	0.00
13/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	8922	9	9	9	0.00
13/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	8960	9	9	9	0.00
13/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	8998	9	9	9	0.00
13/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	2097	2	2	2	0.00
13/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	2114	2	2	2	0.00
13/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	2132	2	2	2	0.00
13/01/2021	2044 On 04-November-21			Bond Future	11.67	79.2054	79.3608	79.2054	0.00
13/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	9391	9	9	9	0.00
13/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	9428	9	9	9	0.00
13/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	9465	10	9	10	0.00
13/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	2246	2	2	2	0.00
13/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	2263	2	2	2	0.00
13/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	2280	2	2	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
13/01/2021	2046 On 04-February-21			Bond Future	99.93	99.8992	99.9286	99.8992	14,890.00
13/01/2021	2046 On 06-May-21			Bond Future	99.18	99.1523	99.1807	99.1523	0.00
13/01/2021	2046 On 05-August-21			Bond Future	100.29	100.2665	100.2943	100.2665	0.00
13/01/2021	2046 On 04-November-21			Bond Future	99.60	99.5733	99.6010	99.5733	0.00
13/01/2021	2050 On 04-February-21			Bond Future	101.23	101.2028	101.2325	101.2028	11,025.00
13/01/2021	2050 On 06-May-21			Bond Future	102.29	102.2594	102.2882	102.2594	0.00
13/01/2021	2050 On 05-August-21			Bond Future	101.51	101.4802	101.5083	101.4802	0.00
13/01/2021	2050 On 04-November-21			Bond Future	102.64	102.6081	102.6363	102.6081	0.00
13/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	AL37 On 04-February-21			Index Future	792.40	790.3950	792.4030	790.3950	0.00
13/01/2021	AL37 On 06-May-21			Index Future	800.47	798.4450	800.4710	798.4450	0.00
13/01/2021	AL37 On 05-August-21			Index Future	809.17	807.1230	809.1680	807.1230	0.00
13/01/2021	AL37 On 04-November-21			Index Future	818.06	815.9920	818.0590	815.9920	0.00
13/01/2021	AL7T On 04-February-21			Index Future	869.75	867.7070	869.7530	867.7070	0.00
13/01/2021	AL7T On 06-May-21			Index Future	878.61	876.5450	878.6090	876.5450	0.00
13/01/2021	AL7T On 05-August-21			Index Future	888.16	886.0710	888.1550	886.0710	0.00
13/01/2021	AL7T On 04-November-21			Index Future	897.91	895.8080	897.9130	895.8080	0.00
13/01/2021	ALBI On 04-February-21			Index Future	760.14	758.8870	760.1410	758.8870	236.00
13/01/2021	ALBI On 06-May-21			Index Future	767.88	766.6160	767.8800	766.6160	0.00
13/01/2021	ALBI On 05-August-21			Index Future	776.22	774.9480	776.2230	774.9480	0.00
13/01/2021	ALBI On 04-November-21			Index Future	784.75	783.4640	784.7520	783.4640	0.00
13/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	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
13/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	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
13/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2021	ES33 On 04-February-21			Bond Future	11.48	76.7398	76.8398	76.7398	350.00
13/01/2021	ES33 On 06-May-21			Bond Future	11.74	73.7482	73.8483	73.7482	0.00
13/01/2021	ES33 On 05-August-21			Bond Future	12.00	74.5594	74.6598	74.5594	0.00
13/01/2021	ES33 On 04-November-21			Bond Future	12.28	71.5963	71.6976	71.5963	0.00
13/01/2021	ES42 On 04-February-21			Bond Future	11.98	75.8372	75.8855	75.8372	4,779.00
13/01/2021	ES42 On 06-May-21			Bond Future	12.23	72.3526	72.4006	72.3526	0.00
13/01/2021	ES42 On 05-August-21			Bond Future	12.48	73.1491	73.1968	73.1491	0.00
13/01/2021	ES42 On 04-November-21			Bond Future	12.74	69.6877	69.7357	69.6877	0.00
13/01/2021	GOVI On 04-February-21			GOVI	751.34	750.0180	751.3380	750.0180	961.00
13/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	3880	0	0	0	0.00
13/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	3980	0	0	0	0.00
13/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	3780	0	0	0	0.00
13/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	0	1	0	1	0.00
13/01/2021	GOVI On 04-February-21	750.94	Put	GOVI	0	1	0	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
13/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	0	1	0	1	0.00
13/01/2021	GOVI On 06-May-21			GOVI	758.99	757.6580	758.9880	757.6580	0.00
13/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	802980	79	80	79	0.00
13/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	803080	79	80	79	0.00
13/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	803180	79	80	79	0.00
13/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
13/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
13/01/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
13/01/2021	GOVI On 05-August-21			GOVI	767.23	765.8920	767.2340	765.8920	0.00
13/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	480840	47	48	47	0.00
13/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	480940	47	48	47	0.00
13/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	481040	47	48	47	0.00
13/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
13/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
13/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
13/01/2021	GOVI On 04-November-21			GOVI	775.66	774.3080	775.6640	774.3080	0.00
13/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	472440	46	47	46	0.00
13/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	472640	46	47	46	0.00
13/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	472540	46	47	46	0.00
13/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
13/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
13/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
13/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/01/2021	IGOV On 04-February-21			Index Future	270.62	270.2990	270.6180	270.2990	957.00
13/01/2021	IGOV On 06-May-21			Index Future	273.44	273.1190	273.4400	273.1190	17.00
13/01/2021	IGOV On 05-August-21			Index Future	276.48	276.1530	276.4770	276.1530	0.00
13/01/2021	IGOV On 04-November-21			Index Future	279.58	279.2530	279.5810	279.2530	0.00
13/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
13/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.39	90.3900	90.3900	90.3900	0.00
13/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.29	89.2900	89.2900	89.2900	0.00
13/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.49	90.5000	90.4900	90.5000	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2021	IS05 On 15-March-22			Interest Rate Swap	89.84	89.8500	89.8400	89.8500	0.00
13/01/2021	IS05 On 21-June-22			Interest Rate Swap	89.86	89.8700	89.8600	89.8700	0.00
13/01/2021	IS05 On 20-September-22			Interest Rate Swap	92.90	92.9200	92.9000	92.9200	0.00
13/01/2021	IS05 On 20-December-22			Interest Rate Swap	93.29	93.3200	93.2900	93.3200	0.00
13/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.57	85.6200	85.5700	85.6200	0.00
13/01/2021	IS05 On 20-June-23			Interest Rate Swap	91.02	91.0800	91.0200	91.0800	0.00
13/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/01/2021	IS10 On 17-December-25			Interest Rate Swap	77.57	77.7100	77.5700	77.7100	0.00
13/01/2021	IS10 On 16-March-26			Interest Rate Swap	73.99	74.1300	73.9900	74.1300	0.00
13/01/2021	IS10 On 15-June-26			Interest Rate Swap	72.30	72.4500	72.3000	72.4500	0.00
13/01/2021	IS10 On 21-September-26			Interest Rate Swap	74.25	74.4000	74.2500	74.4000	0.00
13/01/2021	IS10 On 21-December-26			Interest Rate Swap	78.23	78.3800	78.2300	78.3800	0.00
13/01/2021	IS10 On 15-March-27			Interest Rate Swap	76.68	76.8300	76.6800	76.8300	0.00
13/01/2021	IS10 On 21-June-27			Interest Rate Swap	78.73	78.8900	78.7300	78.8900	0.00
13/01/2021	IS10 On 20-September-27			Interest Rate Swap	84.57	84.7300	84.5700	84.7300	0.00
13/01/2021	IS10 On 20-December-27			Interest Rate Swap	84.96	85.1400	84.9600	85.1400	0.00
13/01/2021	IS10 On 22-March-28			Interest Rate Swap	77.91	78.1200	77.9100	78.1200	0.00
13/01/2021	IS10 On 20-June-28			Interest Rate Swap	85.84	86.0900	85.8400	86.0900	0.00
13/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/01/2021	JBAF On 20-January-21			Jibar Tradeable Future	3.66	96.3450	96.3450	96.3450	0.00
13/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.51	96.4700	96.4900	96.4700	0.00
13/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.50	96.4850	96.5050	96.4850	0.00
13/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.42	96.5500	96.5800	96.5500	0.00
13/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.42	96.5500	96.5800	96.5500	0.00
13/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.41	96.5650	96.5950	96.5650	0.00
13/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.45	96.5200	96.5500	96.5200	30,000.00
13/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.61	96.3650	96.3950	96.3650	0.00
13/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.62	96.3500	96.3800	96.3500	0.00
13/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	3.93	96.0400	96.0700	96.0400	1.00
13/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	3.95	96.0300	96.0500	96.0300	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
13/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.45	95.4850	95.5550	95.4850	0.00
13/01/2021	R023 On 04-February-21			Bond Future	4.50	109.7327	109.7695	109.7327	32,397.00
13/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3614	4	4	4	0.00
13/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3594	4	4	4	0.00
13/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3633	4	4	4	0.00
13/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
13/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
13/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
13/01/2021	R023 On 06-May-21			Bond Future	4.55	106.9452	106.9811	106.9452	0.00
13/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	5184	5	5	5	0.00
13/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	5167	5	5	5	0.00
13/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	5200	5	5	5	0.00
13/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
13/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
13/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
13/01/2021	R023 On 05-August-21			Bond Future	4.58	108.1209	108.1562	108.1209	0.00
13/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1289	1	1	1	0.00
13/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1277	1	1	1	0.00
13/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1264	1	1	1	0.00
13/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	182	0	0	0	0.00
13/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	179	0	0	0	0.00
13/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	177	0	0	0	0.00
13/01/2021	R023 On 04-November-21			Bond Future	4.61	105.3901	105.4254	105.3901	0.00
13/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	760	1	1	1	0.00
13/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	752	1	1	1	0.00
13/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	744	1	1	1	0.00
13/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	371	0	0	0	0.00
13/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	366	0	0	0	0.00
13/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	361	0	0	0	0.00
13/01/2021	R035 On 04-February-21			Bond Future	10.62	91.1558	91.3699	91.1558	97,068.00
13/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	199	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	282	0	0	0	0.00
13/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	190	0	0	0	0.00
13/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	181	0	0	0	0.00
13/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	3636	4	4	4	0.00
13/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	326	0	0	0	650.00
13/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	4098	4	4	4	0.00
13/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	3505	4	4	4	650.00
13/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	4037	4	4	4	0.00
13/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	3977	4	4	4	0.00
13/01/2021	R035 On 06-May-21			Bond Future	10.84	87.6120	87.8272	87.6120	0.00
13/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	4059	4	4	4	0.00
13/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	9562	9	10	9	0.00
13/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	8098	8	8	8	0.00
13/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	9607	9	10	9	0.00
13/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4437	4	4	4	600.00
13/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	12136	12	12	12	0.00
13/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	2045	2	2	2	600.00
13/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3232	3	3	3	1,650.00
13/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	5110	5	5	5	0.00
13/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2449	2	2	2	0.00
13/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1253	1	1	1	500.00
13/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	6076	6	6	6	0.00
13/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	11487	11	11	11	0.00
13/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	1656	2	2	2	793.00
13/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	9653	10	10	10	0.00
13/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	683	1	1	1	0.00
13/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	674	1	1	1	0.00
13/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	386	0	0	0	1,650.00
13/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	5567	6	6	6	0.00
13/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1710	2	2	2	1,650.00
13/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	315	0	0	0	600.00
13/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	4881	5	5	5	0.00
13/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	4294	5	4	5	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	6465	7	6	7	0.00
13/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	2115	2	2	2	793.00
13/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	665	1	1	1	0.00
13/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	3398	4	3	4	0.00
13/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	1035	1	1	1	793.00
13/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	2716	3	3	3	500.00
13/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	2476	3	2	3	0.00
13/01/2021	R035 On 05-August-21			Bond Future	11.06	88.5753	88.7920	88.5753	0.00
13/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3447	3	3	3	0.00
13/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1641	2	2	2	100.00
13/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
13/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
13/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5368	5	5	5	0.00
13/01/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
13/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	49299	50	49	50	0.00
13/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	3477	4	3	4	100.00
13/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	49415	50	49	50	0.00
13/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	49532	50	50	50	0.00
13/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	5249	5	5	5	100.00
13/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	8403	9	8	9	0.00
13/01/2021	R035 On 04-November-21			Bond Future	11.29	85.0649	85.2836	85.0649	0.00
13/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	14034	14	14	14	0.00
13/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	1944	2	2	2	782.00
13/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6171	6	6	6	0.00
13/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	8979	9	9	9	0.00
13/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	9016	9	9	9	0.00
13/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	2794	3	3	3	400.00
13/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	4018	4	4	4	0.00
13/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	9052	9	9	9	0.00
13/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	1761	2	2	2	400.00
13/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	3461	4	3	4	782.00
13/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	2072	2	2	2	0.00
13/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	5261	6	5	6	782.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	8616	9	9	9	0.00
13/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	9173	9	9	9	0.00
13/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	6915	7	7	7	0.00
13/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	2088	2	2	2	0.00
13/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	2104	2	2	2	0.00
13/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	695	1	1	1	400.00
13/01/2021	R186 On 04-February-21			Bond Future	6.66	119.4850	119.8081	119.4850	79,294.00
13/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	3378	3	3	3	0.00
13/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	6867	7	7	7	0.00
13/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7702	7	8	7	0.00
13/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7653	7	8	7	0.00
13/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7604	7	8	7	0.00
13/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	37	0	0	0	0.00
13/01/2021	R186 On 04-February-21	8.00	Put	Bond Future	0	0	0	0	15,177.00
13/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
13/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
13/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
13/01/2021	R186 On 06-May-21			Bond Future	6.81	120.7028	121.0279	120.7028	0.00
13/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	3353	3	3	3	0.00
13/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	18141	18	18	18	0.00
13/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	18100	18	18	18	0.00
13/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	18059	18	18	18	0.00
13/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
13/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
13/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
13/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	898	1	1	1	15,177.00
13/01/2021	R186 On 05-August-21			Bond Future	6.96	116.7483	117.0757	116.7483	0.00
13/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	8031	8	8	8	0.00
13/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	7991	8	8	8	0.00
13/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	7952	8	8	8	0.00
13/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	298	0	0	0	0.00
13/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	293	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	289	0	0	0	0.00
13/01/2021	R186 On 04-November-21			Bond Future	7.11	118.0192	118.3498	118.0192	0.00
13/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5458	5	5	5	0.00
13/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5389	5	5	5	0.00
13/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5423	5	5	5	0.00
13/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	990	1	1	1	0.00
13/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	1000	1	1	1	0.00
13/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	981	1	1	1	0.00
13/01/2021	R197 On 04-February-21			Bond Future	318.35	318.3349	318.3502	318.3349	2,401.00
13/01/2021	R197 On 06-May-21			Bond Future	321.67	321.6585	321.6704	321.6585	0.00
13/01/2021	R197 On 05-August-21			Bond Future	317.28	317.2669	317.2759	317.2669	0.00
13/01/2021	R197 On 04-November-21			Bond Future	320.80	320.7936	320.8016	320.7936	0.00
13/01/2021	R202 On 04-February-21			Bond Future	219.73	219.0067	219.7333	219.0067	7,883.00
13/01/2021	R202 On 06-May-21			Bond Future	222.02	221.2931	222.0250	221.2931	0.00
13/01/2021	R202 On 05-August-21			Bond Future	220.27	219.5273	220.2653	219.5273	0.00
13/01/2021	R202 On 04-November-21			Bond Future	222.71	221.9673	222.7127	221.9673	0.00
13/01/2021	R209 On 04-February-21			Bond Future	10.48	70.4103	70.5046	70.4103	26,185.00
13/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	435	0	0	0	0.00
13/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	420	0	0	0	0.00
13/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	450	0	0	0	0.00
13/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	2536	3	3	3	0.00
13/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	2626	3	3	3	0.00
13/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	2581	3	3	3	0.00
13/01/2021	R209 On 06-May-21			Bond Future	10.67	67.9887	68.0833	67.9887	5,250.00
13/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	2805	3	3	3	0.00
13/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	6164	6	6	6	0.00
13/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	8593	9	9	9	0.00
13/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	1933	2	2	2	5,325.00
13/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	4861	5	5	5	0.00
13/01/2021	R209 On 06-May-21	10.35	Call	Bond Future	2165	2	2	2	1,000.00
13/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	1016	1	1	1	8,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	4000	4	4	4	0.00
13/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1423	2	1	2	0.00
13/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	8631	9	9	9	0.00
13/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	8554	9	9	9	0.00
13/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	8515	9	9	9	0.00
13/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	618	1	1	1	0.00
13/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	610	1	1	1	0.00
13/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	595	1	1	1	9,150.00
13/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	2190	2	2	2	3,500.00
13/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	5298	6	5	6	0.00
13/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	6423	7	6	7	0.00
13/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1731	2	2	2	9,150.00
13/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	602	1	1	1	0.00
13/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	1251	1	1	1	3,750.00
13/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	4323	5	4	5	0.00
13/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	3188	3	3	3	6,250.00
13/01/2021	R209 On 06-May-21	10.35	Put	Bond Future	3973	4	4	4	0.00
13/01/2021	R209 On 05-August-21			Bond Future	10.86	68.7366	68.8314	68.7366	0.00
13/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	6864	7	7	7	0.00
13/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	6828	7	7	7	0.00
13/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	6899	7	7	7	0.00
13/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	2021	2	2	2	0.00
13/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	2048	2	2	2	0.00
13/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	2034	2	2	2	0.00
13/01/2021	R209 On 04-November-21			Bond Future	11.06	66.3447	66.4404	66.3447	1,000.00
13/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1157	1	1	1	2,000.00
13/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	7691	8	8	8	0.00
13/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	2840	3	3	3	0.00
13/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	7142	7	7	7	0.00
13/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	7722	8	8	8	0.00
13/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	7661	8	8	8	0.00
13/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	2102	2	2	2	0.00
13/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2414	3	2	3	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	2117	2	2	2	0.00
13/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	2133	2	2	2	0.00
13/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	5879	6	6	6	2,000.00
13/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	10178	10	10	10	0.00
13/01/2021	R210 On 04-February-21			Bond Future	194.81	194.3306	194.8113	194.3306	1,213.00
13/01/2021	R210 On 06-May-21			Bond Future	194.13	193.6458	194.1295	193.6458	0.00
13/01/2021	R210 On 05-August-21			Bond Future	196.31	195.8219	196.3091	195.8219	0.00
13/01/2021	R210 On 04-November-21			Bond Future	195.75	195.2580	195.7500	195.2580	0.00
13/01/2021	R212 On 04-February-21			Bond Future	170.06	170.0546	170.0565	170.0546	5,522.00
13/01/2021	R212 On 06-May-21			Bond Future	171.83	171.8302	171.8302	171.8302	0.00
13/01/2021	R212 On 05-August-21			Bond Future	171.43	171.4283	171.4267	171.4283	0.00
13/01/2021	R212 On 04-November-21			Bond Future	173.33	173.3338	173.3316	173.3338	0.00
13/01/2021	R213 On 04-February-21			Bond Future	9.29	88.1961	88.3807	88.1961	8,858.00
13/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1507	1	2	1	0.00
13/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1472	1	1	1	0.00
13/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1438	1	1	1	0.00
13/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	848	1	1	1	0.00
13/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	825	1	1	1	0.00
13/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	802	1	1	1	0.00
13/01/2021	R213 On 06-May-21			Bond Future	9.48	85.5670	85.7526	85.5670	0.00
13/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12423	12	12	12	0.00
13/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	12379	12	12	12	0.00
13/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12467	12	12	12	0.00
13/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	95	0	0	0	0.00
13/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	98	0	0	0	0.00
13/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	96	0	0	0	0.00
13/01/2021	R213 On 05-August-21			Bond Future	9.67	86.5078	86.6945	86.5078	0.00
13/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	7261	7	7	7	0.00
13/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	4934	5	5	5	0.00
13/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7549	7	8	7	0.00
13/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2627	3	3	3	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7513	7	8	7	0.00
13/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7477	7	7	7	0.00
13/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1389	1	1	1	0.00
13/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1375	1	1	1	0.00
13/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2419	3	2	3	200.00
13/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4465	5	4	5	0.00
13/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1362	1	1	1	0.00
13/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1471	2	1	2	200.00
13/01/2021	R213 On 04-November-21			Bond Future	9.87	83.9201	84.1085	83.9201	0.00
13/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	7778	8	8	8	0.00
13/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	7743	8	8	8	0.00
13/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	7812	8	8	8	0.00
13/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1593	2	2	2	0.00
13/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1579	2	2	2	0.00
13/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1565	2	2	2	0.00
13/01/2021	R214 On 04-February-21			Bond Future	10.85	67.6042	67.6417	67.6042	15,327.00
13/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	270	0	0	0	0.00
13/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	260	0	0	0	0.00
13/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	281	0	0	0	0.00
13/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	3383	3	3	3	0.00
13/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	3487	4	3	4	0.00
13/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	3435	4	3	4	0.00
13/01/2021	R214 On 06-May-21			Bond Future	11.03	65.0173	65.0544	65.0173	0.00
13/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	7382	7	7	7	0.00
13/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	7346	7	7	7	0.00
13/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	7309	7	7	7	0.00
13/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	1021	1	1	1	0.00
13/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	1010	1	1	1	0.00
13/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	998	1	1	1	0.00
13/01/2021	R214 On 05-August-21			Bond Future	11.22	65.7322	65.7690	65.7322	0.00
13/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	6531	7	7	7	0.00
13/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	6565	7	7	7	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	6496	7	6	7	0.00
13/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2397	2	2	2	0.00
13/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2426	3	2	3	0.00
13/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2411	3	2	3	0.00
13/01/2021	R214 On 04-November-21			Bond Future	11.42	63.1706	63.2076	63.1706	0.00
13/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	7608	8	8	8	0.00
13/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	7574	8	8	8	0.00
13/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	7541	8	8	8	0.00
13/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2371	3	2	3	0.00
13/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2345	3	2	3	0.00
13/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2358	3	2	3	0.00
13/01/2021	R248 On 04-February-21			Bond Future	10.96	84.7902	84.8380	84.7902	121,026.00
13/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	290	0	0	0	0.00
13/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	948	1	1	1	2,140.00
13/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	4038	4	4	4	0.00
13/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	5	0	0	0	2,140.00
13/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	278	0	0	0	0.00
13/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	266	0	0	0	0.00
13/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	814	1	1	1	0.00
13/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	4021	4	4	4	0.00
13/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	3956	4	4	4	0.00
13/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	353	0	0	0	0.00
13/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	2371	2	2	2	0.00
13/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	9164	9	9	9	0.00
13/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	3891	4	4	4	0.00
13/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	2137	2	2	2	0.00
13/01/2021	R248 On 06-May-21			Bond Future	11.16	81.2445	81.2918	81.2445	0.00
13/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	8701	9	9	9	0.00
13/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	8657	9	9	9	0.00
13/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	8746	9	9	9	0.00
13/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	1101	1	1	1	0.00
13/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	1128	1	1	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
13/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	1115	1	1	1	0.00
13/01/2021	R248 On 05-August-21			Bond Future	11.35	82.1378	82.1848	82.1378	0.00
13/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	9207	9	9	9	0.00
13/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	9168	9	9	9	0.00
13/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	9247	9	9	9	0.00
13/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	2068	2	2	2	0.00
13/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	2051	2	2	2	0.00
13/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	2034	2	2	2	0.00
13/01/2021	R248 On 04-November-21			Bond Future	11.55	78.6204	78.6676	78.6204	0.00
13/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	9744	10	10	10	0.00
13/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	9782	10	10	10	0.00
13/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	9820	10	10	10	0.00
13/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	2111	2	2	2	0.00
13/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	2127	2	2	2	0.00
13/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	2143	2	2	2	0.00