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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/01/2021 TO: 19/01/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	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
19/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	2025 On 04-February-21			Bond Future	148.26	148.2357	148.2625	148.2357	7,431.00
19/01/2021	2025 On 06-May-21			Bond Future	149.80	149.7801	149.8026	149.7801	694.00
19/01/2021	2025 On 05-August-21			Bond Future	149.95	149.9292	149.9474	149.9292	0.00
19/01/2021	2025 On 04-November-21			Bond Future	151.61	151.5945	151.6064	151.5945	0.00
19/01/2021	2029 On 04-February-21			Bond Future	104.63	104.6305	104.6334	104.6305	1,613.00
19/01/2021	2029 On 06-May-21			Bond Future	104.58	104.5814	104.5811	104.5814	993.00
19/01/2021	2029 On 05-August-21			Bond Future	105.75	105.7545	105.7511	105.7545	0.00
19/01/2021	2029 On 04-November-21			Bond Future	105.77	105.7787	105.7706	105.7787	0.00
19/01/2021	2030 On 04-February-21			Bond Future	8.78	94.8283	95.4016	94.8283	108,311.00
19/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2470	2	2	2	0.00
19/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	3120	3	3	3	0.00
19/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3380	3	3	3	0.00
19/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	52	0	0	0	1,600.00
19/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	1163	1	1	1	800.00
19/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	7945	7	8	7	0.00
19/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	151	0	0	0	1,000.00
19/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	2374	2	2	2	0.00
19/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	2422	2	2	2	0.00
19/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	2617	2	3	2	1,600.00
19/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	2233	2	2	2	1,000.00
19/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	142	0	0	0	800.00
19/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	2694	3	3	3	0.00
19/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	261	0	0	0	0.00
19/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	220	0	0	0	0.00
19/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	230	0	0	0	0.00
19/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	3592	4	4	4	0.00
19/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	185	0	0	0	0.00
19/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	707	1	1	1	0.00
19/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	0	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
19/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	2641	3	3	3	0.00
19/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	92	0	0	0	2,000.00
19/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	117	0	0	0	4,000.00
19/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	211	0	0	0	0.00
19/01/2021	2030 On 06-May-21			Bond Future	8.98	95.7928	96.3689	95.7928	1,800.00
19/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	1956	2	2	2	300.00
19/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3288	3	3	3	0.00
19/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	9674	9	10	9	0.00
19/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	14159	14	14	14	0.00
19/01/2021	2030 On 06-May-21	9.35	Call	Bond Future	3748	3	4	3	0.00
19/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10644	10	11	10	0.00
19/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3460	3	3	3	300.00
19/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	536	0	1	0	700.00
19/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6560	6	7	6	0.00
19/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	3056	3	3	3	0.00
19/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	6043	6	6	6	0.00
19/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	14068	14	14	14	0.00
19/01/2021	2030 On 06-May-21	9.25	Call	Bond Future	3390	3	3	3	0.00
19/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	14114	14	14	14	0.00
19/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	31	0	0	0	0.00
19/01/2021	2030 On 06-May-21	9.25	Put	Bond Future	1835	2	2	2	2,500.00
19/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	31	0	0	0	0.00
19/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	702	1	1	1	0.00
19/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	2065	2	2	2	0.00
19/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	148	0	0	0	300.00
19/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	1793	2	2	2	0.00
19/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	30	0	0	0	0.00
19/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	219	0	0	0	0.00
19/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	1902	2	2	2	700.00
19/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	6544	7	7	7	0.00
19/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	823	1	1	1	700.00
19/01/2021	2030 On 06-May-21	9.35	Put	Bond Future	1634	2	2	2	2,500.00
19/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	3148	3	3	3	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
19/01/2021	2030 On 05-August-21			Bond Future	9.17	92.8385	93.4180	92.8385	0.00
19/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	7249	7	7	7	0.00
19/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	627	1	1	1	200.00
19/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	2699	2	3	2	600.00
19/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	7744	7	8	7	0.00
19/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2284	2	2	2	200.00
19/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14674	14	15	14	0.00
19/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	7705	7	8	7	0.00
19/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	4134	4	4	4	600.00
19/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	7667	7	8	7	0.00
19/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1132	1	1	1	0.00
19/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	1120	1	1	1	0.00
19/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	131	0	0	0	600.00
19/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	9285	10	9	10	0.00
19/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1272	1	1	1	200.00
19/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4507	5	5	5	0.00
19/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	1108	1	1	1	0.00
19/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2625	3	3	3	0.00
19/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	3957	4	4	4	0.00
19/01/2021	2030 On 04-November-21			Bond Future	9.37	93.8486	94.4303	93.8486	0.00
19/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	2085	2	2	2	300.00
19/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	10888	10	11	10	0.00
19/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	7666	7	8	7	0.00
19/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	7737	7	8	7	0.00
19/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1231	1	1	1	300.00
19/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	7701	7	8	7	0.00
19/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1401	2	1	2	0.00
19/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5383	6	5	6	0.00
19/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	599	1	1	1	300.00
19/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1414	2	1	2	0.00
19/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7388	8	7	8	0.00
19/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1388	2	1	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
19/01/2021	2032 On 04-February-21			Bond Future	9.75	92.3919	92.9030	92.3919	114,916.00
19/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	678	1	1	1	0.00
19/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	5	0	0	0	800.00
19/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	654	1	1	1	0.00
19/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	702	1	1	1	0.00
19/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	157	0	0	0	800.00
19/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	6352	6	6	6	0.00
19/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	13	0	0	0	800.00
19/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	1469	2	1	2	0.00
19/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	3104	4	3	4	0.00
19/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	1547	2	2	2	0.00
19/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	6290	7	6	7	0.00
19/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	1507	2	2	2	0.00
19/01/2021	2032 On 06-May-21			Bond Future	9.96	89.1879	89.7013	89.1879	0.00
19/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	4156	4	4	4	736.00
19/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	11986	12	12	12	0.00
19/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	11939	11	12	11	0.00
19/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	14128	14	14	14	0.00
19/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	12033	12	12	12	0.00
19/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	171	0	0	0	0.00
19/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	177	0	0	0	0.00
19/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	174	0	0	0	0.00
19/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	76	0	0	0	736.00
19/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	1950	2	2	2	0.00
19/01/2021	2032 On 05-August-21			Bond Future	10.17	90.1671	90.6835	90.1671	0.00
19/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	8107	8	8	8	0.00
19/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	8145	8	8	8	0.00
19/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	8183	8	8	8	0.00
19/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1498	2	1	2	0.00
19/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1512	2	2	2	0.00
19/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1527	2	2	2	0.00
19/01/2021	2032 On 04-November-21			Bond Future	10.38	87.0031	87.5212	87.0031	0.00
19/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1622	1	2	1	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	13006	13	13	13	0.00
19/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	8729	8	9	8	0.00
19/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2616	2	3	2	700.00
19/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8656	8	9	8	0.00
19/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	8692	8	9	8	0.00
19/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1605	2	2	2	0.00
19/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1633	2	2	2	0.00
19/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	7904	8	8	8	0.00
19/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	570	1	1	1	700.00
19/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1619	2	2	2	0.00
19/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	5841	6	6	6	0.00
19/01/2021	2033 On 04-February-21			Bond Future	99.44	99.4397	99.4440	99.4397	1,509.00
19/01/2021	2033 On 06-May-21			Bond Future	99.26	99.2602	99.2616	99.2602	7,616.00
19/01/2021	2033 On 05-August-21			Bond Future	100.37	100.3737	100.3719	100.3737	0.00
19/01/2021	2033 On 04-November-21			Bond Future	100.26	100.2637	100.2577	100.2637	0.00
19/01/2021	2037 On 04-February-21			Bond Future	10.85	82.0375	82.5693	82.0375	82,479.00
19/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	134	0	0	0	0.00
19/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	6846	6	7	6	300.00
19/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	336	0	0	0	240.00
19/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	1	0	0	0	72.00
19/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	127	0	0	0	0.00
19/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	121	0	0	0	0.00
19/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	6455	6	6	6	0.00
19/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	15890	15	16	15	0.00
19/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	1205	1	1	1	0.00
19/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	184	0	0	0	0.00
19/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	3512	4	4	4	72.00
19/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	1187	2	1	2	72.00
19/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
19/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	4003	5	4	5	0.00
19/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	3940	4	4	4	0.00

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19/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	8366	9	8	9	0.00
19/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	27	0	0	0	240.00
19/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	2775	3	3	3	0.00
19/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	3878	4	4	4	0.00
19/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	19	0	0	0	0.00
19/01/2021	2037 On 06-May-21			Bond Future	11.06	82.8719	83.4065	82.8719	53,763.00
19/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	8816	8	9	8	0.00
19/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	8729	8	9	8	0.00
19/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	8772	8	9	8	0.00
19/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	802	1	1	1	0.00
19/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	823	1	1	1	0.00
19/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	812	1	1	1	0.00
19/01/2021	2037 On 05-August-21			Bond Future	11.29	79.5255	80.0635	79.5255	0.00
19/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	7858	7	8	7	0.00
19/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	7931	8	8	8	0.00
19/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	7894	8	8	8	0.00
19/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	2221	2	2	2	0.00
19/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	2240	2	2	2	0.00
19/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	2203	2	2	2	0.00
19/01/2021	2037 On 04-November-21			Bond Future	11.51	80.3910	80.9313	80.3910	0.00
19/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	9206	9	9	9	0.00
19/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	9242	9	9	9	0.00
19/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	9277	9	9	9	0.00
19/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	1994	2	2	2	0.00
19/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	1979	2	2	2	0.00
19/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	2009	2	2	2	0.00
19/01/2021	2038 On 04-February-21			Bond Future	111.56	111.5576	111.5622	111.5576	7,617.00
19/01/2021	2038 On 06-May-21			Bond Future	112.72	112.7199	112.7211	112.7199	3,521.00
19/01/2021	2038 On 05-August-21			Bond Future	112.26	112.2620	112.2598	112.2620	0.00
19/01/2021	2038 On 04-November-21			Bond Future	113.50	113.5091	113.5020	113.5091	0.00
19/01/2021	2040 On 04-February-21			Bond Future	10.95	84.0855	84.7566	84.0855	80,530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	134	0	0	0	0.00
19/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	127	0	0	0	0.00
19/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	47	0	0	0	500.00
19/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	4284	4	4	4	0.00
19/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	15	0	0	0	800.00
19/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	5283	5	5	5	0.00
19/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	142	0	0	0	0.00
19/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	0	0	0	0	500.00
19/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	0	0	0	0	800.00
19/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	6498	7	6	7	0.00
19/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	10517	11	11	11	0.00
19/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	3959	5	4	5	0.00
19/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	11188	12	11	12	0.00
19/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	83	0	0	0	800.00
19/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	161	0	0	0	500.00
19/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	4093	5	4	5	0.00
19/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	5220	6	5	6	0.00
19/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	4026	5	4	5	0.00
19/01/2021	2040 On 06-May-21			Bond Future	11.16	84.9406	85.6160	84.9406	0.00
19/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	13266	13	13	13	0.00
19/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	8824	8	9	8	0.00
19/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	8779	8	9	8	0.00
19/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2314	2	2	2	300.00
19/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	4981	5	5	5	300.00
19/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	8870	8	9	8	0.00
19/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	940	1	1	1	0.00
19/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	2247	3	2	3	0.00
19/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	4603	5	5	5	0.00
19/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	964	1	1	1	0.00
19/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	952	1	1	1	0.00
19/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	261	0	0	0	300.00
19/01/2021	2040 On 05-August-21			Bond Future	11.38	81.3667	82.0468	81.3667	0.00
19/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	5046	5	5	5	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	18383	18	18	18	0.00
19/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	8813	8	9	8	0.00
19/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3408	3	3	3	900.00
19/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	8769	8	9	8	0.00
19/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	8726	8	9	8	0.00
19/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	2066	2	2	2	0.00
19/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	5617	6	6	6	0.00
19/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	2094	2	2	2	0.00
19/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	212	0	0	0	900.00
19/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	2080	2	2	2	0.00
19/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	3958	4	4	4	0.00
19/01/2021	2040 On 04-November-21			Bond Future	11.59	82.2522	82.9362	82.2522	0.00
19/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	9741	9	10	9	0.00
19/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	9703	9	10	9	0.00
19/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	9666	9	10	9	0.00
19/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	2083	2	2	2	0.00
19/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	2067	2	2	2	0.00
19/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	2051	2	2	2	0.00
19/01/2021	2044 On 04-February-21			Bond Future	11.04	80.6231	81.2262	80.6231	51,861.00
19/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	62	0	0	0	0.00
19/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	58	0	0	0	0.00
19/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	38	0	0	0	0.00
19/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	0	0	0	0	265.00
19/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	66	0	0	0	0.00
19/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	6	0	0	0	0.00
19/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	669	1	1	1	0.00
19/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	5107	6	5	6	0.00
19/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	7497	8	7	8	0.00
19/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	5034	6	5	6	0.00
19/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	5551	6	6	6	265.00
19/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	10645	11	11	11	0.00
19/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	2079	3	2	3	265.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	4961	6	5	6	0.00
19/01/2021	2044 On 06-May-21			Bond Future	11.24	81.4431	82.0497	81.4431	0.00
19/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	8525	8	9	8	0.00
19/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	1774	2	2	2	3,100.00
19/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	3806	3	4	3	3,100.00
19/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	6057	6	6	6	0.00
19/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	2945	3	3	3	0.00
19/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	3991	4	4	4	0.00
19/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	5574	5	6	5	0.00
19/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	8747	8	9	8	0.00
19/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	8481	8	8	8	0.00
19/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	8436	8	8	8	0.00
19/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	1077	1	1	1	0.00
19/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	1064	1	1	1	0.00
19/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	989	1	1	1	3,100.00
19/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	2035	2	2	2	3,100.00
19/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	2954	3	3	3	3,100.00
19/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	1836	2	2	2	0.00
19/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	3101	3	3	3	0.00
19/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	1051	1	1	1	0.00
19/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	3930	4	4	4	3,100.00
19/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	5595	6	6	6	0.00
19/01/2021	2044 On 05-August-21			Bond Future	11.46	77.9560	78.5667	77.9560	0.00
19/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	8907	8	9	8	0.00
19/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	8945	9	9	9	0.00
19/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	8984	9	9	9	0.00
19/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	2022	2	2	2	0.00
19/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	2039	2	2	2	0.00
19/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	2056	2	2	2	0.00
19/01/2021	2044 On 04-November-21			Bond Future	11.66	78.8044	79.4184	78.8044	0.00
19/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	9390	9	9	9	0.00
19/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	9427	9	9	9	0.00
19/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	9464	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
19/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	2188	2	2	2	0.00
19/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	2205	2	2	2	0.00
19/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	2221	2	2	2	0.00
19/01/2021	2046 On 04-February-21			Bond Future	100.63	100.6304	100.6350	100.6304	14,890.00
19/01/2021	2046 On 06-May-21			Bond Future	99.89	99.8888	99.8903	99.8888	635.00
19/01/2021	2046 On 05-August-21			Bond Future	101.01	101.0094	101.0078	101.0094	0.00
19/01/2021	2046 On 04-November-21			Bond Future	100.32	100.3238	100.3178	100.3238	0.00
19/01/2021	2050 On 04-February-21			Bond Future	101.93	101.9221	101.9268	101.9221	11,025.00
19/01/2021	2050 On 06-May-21			Bond Future	102.99	102.9840	102.9855	102.9840	1,635.00
19/01/2021	2050 On 05-August-21			Bond Future	102.21	102.2111	102.2094	102.2111	0.00
19/01/2021	2050 On 04-November-21			Bond Future	103.34	103.3463	103.3404	103.3463	0.00
19/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	AL37 On 04-February-21			Index Future	794.33	792.1780	794.3250	792.1780	0.00
19/01/2021	AL37 On 06-May-21			Index Future	802.37	800.2280	802.3690	800.2280	0.00
19/01/2021	AL37 On 05-August-21			Index Future	811.05	808.9100	811.0500	808.9100	0.00
19/01/2021	AL37 On 04-November-21			Index Future	819.92	817.7930	819.9210	817.7930	0.00
19/01/2021	AL7T On 04-February-21			Index Future	871.43	866.3660	871.4300	866.3660	0.00
19/01/2021	AL7T On 06-May-21			Index Future	880.26	875.1710	880.2550	875.1710	0.00
19/01/2021	AL7T On 05-August-21			Index Future	889.78	884.6660	889.7780	884.6660	0.00
19/01/2021	AL7T On 04-November-21			Index Future	899.51	894.3810	899.5100	894.3810	0.00
19/01/2021	ALBI On 04-February-21			Index Future	761.23	757.5080	761.2260	757.5080	184.00
19/01/2021	ALBI On 06-May-21			Index Future	768.94	765.2070	768.9350	765.2070	134.00
19/01/2021	ALBI On 05-August-21			Index Future	777.25	773.5080	777.2540	773.5080	0.00
19/01/2021	ALBI On 04-November-21			Index Future	785.76	782.0020	785.7550	782.0020	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
19/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C212 On 31-January-22			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
19/01/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2021	ES33 On 04-February-21			Bond Future	11.49	76.3528	76.7904	76.3528	0.00
19/01/2021	ES33 On 06-May-21			Bond Future	11.75	73.3556	73.7954	73.3556	350.00
19/01/2021	ES33 On 05-August-21			Bond Future	12.02	74.1609	74.6033	74.1609	0.00
19/01/2021	ES33 On 04-November-21			Bond Future	12.29	71.1930	71.6371	71.1930	0.00
19/01/2021	ES42 On 04-February-21			Bond Future	12.01	75.1929	75.6779	75.1929	0.00
19/01/2021	ES42 On 06-May-21			Bond Future	12.27	71.7002	72.1877	71.7002	4,779.00
19/01/2021	ES42 On 05-August-21			Bond Future	12.52	72.4880	72.9787	72.4880	0.00
19/01/2021	ES42 On 04-November-21			Bond Future	12.78	69.0189	69.5118	69.0189	0.00
19/01/2021	GOVI On 04-February-21			GOVI	752.61	748.9300	752.6120	748.9300	965.00
19/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	16620	0	2	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
19/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	16720	0	2	0	0.00
19/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	16520	0	2	0	0.00
19/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	0	2	0	2	0.00
19/01/2021	GOVI On 04-February-21	750.94	Put	GOVI	0	2	0	2	0.00
19/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	0	2	0	2	0.00
19/01/2021	GOVI On 06-May-21			GOVI	760.23	756.5410	760.2340	756.5410	0.00
19/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	815440	78	82	78	0.00
19/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	815540	78	82	78	0.00
19/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	815640	78	82	78	0.00
19/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
19/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
19/01/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
19/01/2021	GOVI On 05-August-21			GOVI	768.46	764.7490	768.4590	764.7490	0.00
19/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	493090	46	49	46	0.00
19/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	493190	46	49	46	0.00
19/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	493290	46	49	46	0.00
19/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
19/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
19/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
19/01/2021	GOVI On 04-November-21			GOVI	776.86	773.1470	776.8640	773.1470	0.00
19/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	484440	45	48	45	0.00
19/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	484540	45	48	45	0.00
19/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	484640	45	48	45	0.00
19/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
19/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
19/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
19/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/01/2021	IGOV On 04-February-21			Index Future	271.46	271.4350	271.4560	271.4350	957.00
19/01/2021	IGOV On 06-May-21			Index Future	274.27	274.2610	274.2720	274.2610	17.00
19/01/2021	IGOV On 05-August-21			Index Future	277.31	277.3030	277.3060	277.3030	0.00
19/01/2021	IGOV On 04-November-21			Index Future	280.41	280.4140	280.4050	280.4140	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
19/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
19/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.40	90.4000	90.4000	90.4000	0.00
19/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.31	89.3100	89.3100	89.3100	0.00
19/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.52	90.5200	90.5200	90.5200	51.00
19/01/2021	IS05 On 15-March-22			Interest Rate Swap	89.88	89.8900	89.8800	89.8900	0.00
19/01/2021	IS05 On 21-June-22			Interest Rate Swap	89.90	89.9100	89.9000	89.9100	0.00
19/01/2021	IS05 On 20-September-22			Interest Rate Swap	92.95	92.9700	92.9500	92.9700	0.00
19/01/2021	IS05 On 20-December-22			Interest Rate Swap	93.35	93.3800	93.3500	93.3800	0.00
19/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.64	85.6700	85.6400	85.6700	0.00
19/01/2021	IS05 On 20-June-23			Interest Rate Swap	91.08	91.1200	91.0800	91.1200	0.00
19/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/01/2021	IS10 On 17-December-25			Interest Rate Swap	77.52	77.7700	77.5200	77.7700	0.00
19/01/2021	IS10 On 16-March-26			Interest Rate Swap	73.93	74.1900	73.9300	74.1900	0.00
19/01/2021	IS10 On 15-June-26			Interest Rate Swap	72.24	72.5000	72.2400	72.5000	0.00
19/01/2021	IS10 On 21-September-26			Interest Rate Swap	74.19	74.4500	74.1900	74.4500	0.00
19/01/2021	IS10 On 21-December-26			Interest Rate Swap	78.17	78.4300	78.1700	78.4300	0.00
19/01/2021	IS10 On 15-March-27			Interest Rate Swap	76.61	76.8800	76.6100	76.8800	0.00
19/01/2021	IS10 On 21-June-27			Interest Rate Swap	78.66	78.9400	78.6600	78.9400	0.00
19/01/2021	IS10 On 20-September-27			Interest Rate Swap	84.49	84.7700	84.4900	84.7700	0.00
19/01/2021	IS10 On 20-December-27			Interest Rate Swap	84.88	85.1800	84.8800	85.1800	0.00
19/01/2021	IS10 On 22-March-28			Interest Rate Swap	77.82	78.1600	77.8200	78.1600	0.00
19/01/2021	IS10 On 20-June-28			Interest Rate Swap	85.74	86.1100	85.7400	86.1100	0.00
19/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/01/2021	JBAF On 20-January-21			Jibar Tradeable Future	3.65	96.3550	96.3550	96.3550	0.00
19/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.55	96.4500	96.4500	96.4500	0.00
19/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.53	96.4650	96.4750	96.4650	0.00
19/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.46	96.5300	96.5400	96.5300	0.00
19/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.45	96.5300	96.5500	96.5300	0.00
19/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.45	96.5450	96.5550	96.5450	0.00
19/01/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.48	3.4800	96.5200	3.4800	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
19/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.49	96.5000	96.5100	96.5000	30,000.00
19/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.66	96.3350	96.3450	96.3350	0.00
19/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.67	96.3150	96.3300	96.3150	0.00
19/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	3.99	95.9800	96.0100	95.9800	1.00
19/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.01	95.9650	95.9900	95.9650	0.00
19/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.46	95.5050	95.5450	95.5050	0.00
19/01/2021	R023 On 04-February-21			Bond Future	4.47	109.8268	109.8332	109.8268	30,644.00
19/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3677	4	4	4	0.00
19/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3658	4	4	4	0.00
19/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3697	4	4	4	0.00
19/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
19/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
19/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
19/01/2021	R023 On 06-May-21			Bond Future	4.52	107.0378	107.0410	107.0378	1,753.00
19/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	5244	5	5	5	0.00
19/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	5227	5	5	5	0.00
19/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	5260	5	5	5	0.00
19/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
19/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
19/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
19/01/2021	R023 On 05-August-21			Bond Future	4.54	108.2124	108.2124	108.2124	0.00
19/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1328	1	1	1	0.00
19/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1315	1	1	1	0.00
19/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1302	1	1	1	0.00
19/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	164	0	0	0	0.00
19/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	161	0	0	0	0.00
19/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	159	0	0	0	0.00
19/01/2021	R023 On 04-November-21			Bond Future	4.57	105.4818	105.4773	105.4818	0.00
19/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	787	1	1	1	0.00
19/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	779	1	1	1	0.00
19/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	771	1	1	1	0.00
19/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	346	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
19/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	341	0	0	0	0.00
19/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	337	0	0	0	0.00
19/01/2021	R035 On 04-February-21			Bond Future	10.58	91.3198	91.6289	91.3198	97,068.00
19/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	137	0	0	0	0.00
19/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	208	0	0	0	0.00
19/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	129	0	0	0	0.00
19/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	122	0	0	0	0.00
19/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	3740	3	4	3	0.00
19/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	172	0	0	0	650.00
19/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	3780	4	4	4	0.00
19/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	3172	3	3	3	650.00
19/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	3718	4	4	4	0.00
19/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	3655	4	4	4	0.00
19/01/2021	R035 On 06-May-21			Bond Future	10.80	87.7756	88.0852	87.7756	0.00
19/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	4122	4	4	4	0.00
19/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	9732	9	10	9	0.00
19/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	8242	8	8	8	0.00
19/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	9778	10	10	10	0.00
19/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4508	4	5	4	600.00
19/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	12343	12	12	12	0.00
19/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	2061	2	2	2	600.00
19/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3276	3	3	3	1,650.00
19/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	5195	5	5	5	0.00
19/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2474	2	2	2	0.00
19/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1254	1	1	1	500.00
19/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	6179	6	6	6	0.00
19/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	11686	11	12	11	0.00
19/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	1665	2	2	2	793.00
19/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	9824	10	10	10	0.00
19/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	595	1	1	1	0.00
19/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	587	1	1	1	0.00
19/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	327	0	0	0	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	5318	6	5	6	0.00
19/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1556	2	2	2	1,650.00
19/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	264	0	0	0	600.00
19/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	4640	5	5	5	0.00
19/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	4062	4	4	4	500.00
19/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	6207	6	6	6	0.00
19/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	1942	2	2	2	793.00
19/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	579	1	1	1	0.00
19/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	3184	3	3	3	0.00
19/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	920	1	1	1	793.00
19/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	2521	3	3	3	500.00
19/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	2290	2	2	2	0.00
19/01/2021	R035 On 05-August-21			Bond Future	11.02	88.7390	89.0493	88.7390	0.00
19/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3503	3	4	3	0.00
19/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
19/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1663	2	2	2	100.00
19/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
19/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5458	5	5	5	0.00
19/01/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
19/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	49042	49	49	49	0.00
19/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	3310	3	3	3	100.00
19/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	49275	50	49	50	0.00
19/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	49158	49	49	49	0.00
19/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	5047	5	5	5	100.00
19/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	8167	8	8	8	0.00
19/01/2021	R035 On 04-November-21			Bond Future	11.24	85.2297	85.5396	85.2297	0.00
19/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	14240	14	14	14	0.00
19/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	1982	2	2	2	782.00
19/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6284	6	6	6	0.00
19/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	9129	9	9	9	0.00
19/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	9166	9	9	9	0.00
19/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	2850	3	3	3	400.00
19/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	4097	4	4	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
19/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	9203	9	9	9	0.00
19/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	1795	2	2	2	400.00
19/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	3317	3	3	3	782.00
19/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	1967	2	2	2	0.00
19/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	5083	5	5	5	782.00
19/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	8399	9	8	9	0.00
19/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	8951	9	9	9	0.00
19/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	6714	7	7	7	0.00
19/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	1982	2	2	2	0.00
19/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	1998	2	2	2	0.00
19/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	645	1	1	1	400.00
19/01/2021	R186 On 04-February-21			Bond Future	6.61	119.7535	120.0795	119.7535	82,293.00
19/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	3622	3	4	3	0.00
19/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	7138	7	7	7	0.00
19/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7973	8	8	8	0.00
19/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7924	8	8	8	0.00
19/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7875	8	8	8	0.00
19/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	10	0	0	0	0.00
19/01/2021	R186 On 04-February-21	8.00	Put	Bond Future	0	0	0	0	15,177.00
19/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
19/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
19/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
19/01/2021	R186 On 06-May-21			Bond Future	6.76	120.9714	121.2970	120.9714	0.00
19/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	3503	3	4	3	0.00
19/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	18410	18	18	18	0.00
19/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	18369	18	18	18	0.00
19/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	18328	18	18	18	0.00
19/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
19/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
19/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
19/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	779	1	1	1	15,177.00
19/01/2021	R186 On 05-August-21			Bond Future	6.90	117.0175	117.3431	117.0175	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
19/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	8259	8	8	8	0.00
19/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	8219	8	8	8	0.00
19/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	8179	8	8	8	0.00
19/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	258	0	0	0	0.00
19/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	253	0	0	0	0.00
19/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	249	0	0	0	0.00
19/01/2021	R186 On 04-November-21			Bond Future	7.05	118.2905	118.6145	118.2905	0.00
19/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5640	5	6	5	0.00
19/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5570	5	6	5	0.00
19/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5605	5	6	5	0.00
19/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	907	1	1	1	0.00
19/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	916	1	1	1	0.00
19/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	898	1	1	1	0.00
19/01/2021	R197 On 04-February-21			Bond Future	318.52	318.3654	318.5242	318.3654	2,401.00
19/01/2021	R197 On 06-May-21			Bond Future	321.83	321.6822	321.8327	321.6822	950.00
19/01/2021	R197 On 05-August-21			Bond Future	317.43	317.2849	317.4275	317.2849	0.00
19/01/2021	R197 On 04-November-21			Bond Future	320.94	320.8096	320.9401	320.8096	0.00
19/01/2021	R202 On 04-February-21			Bond Future	219.92	220.0169	219.9151	220.0169	7,722.00
19/01/2021	R202 On 06-May-21			Bond Future	222.20	222.3093	222.1995	222.3093	457.00
19/01/2021	R202 On 05-August-21			Bond Future	220.43	220.5506	220.4328	220.5506	0.00
19/01/2021	R202 On 04-November-21			Bond Future	222.87	223.0003	222.8719	223.0003	0.00
19/01/2021	R209 On 04-February-21			Bond Future	10.49	69.9681	70.4347	69.9681	26,196.00
19/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	286	0	0	0	0.00
19/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	274	0	0	0	0.00
19/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	298	0	0	0	0.00
19/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	2454	3	2	3	0.00
19/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	2550	3	3	3	0.00
19/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	2502	3	3	3	0.00
19/01/2021	R209 On 06-May-21			Bond Future	10.68	67.5404	68.0097	67.5404	5,280.00
19/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	2688	2	3	2	0.00
19/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	6040	6	6	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
19/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	1829	2	2	2	5,325.00
19/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	4736	4	5	4	0.00
19/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	8481	8	8	8	0.00
19/01/2021	R209 On 06-May-21	10.35	Call	Bond Future	2056	2	2	2	1,000.00
19/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	937	1	1	1	8,200.00
19/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	3877	4	4	4	0.00
19/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1330	1	1	1	0.00
19/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	8520	8	9	8	0.00
19/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	8442	8	8	8	0.00
19/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	8403	8	8	8	0.00
19/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	579	1	1	1	0.00
19/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	572	1	1	1	0.00
19/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	557	1	1	1	9,150.00
19/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	2139	2	2	2	3,500.00
19/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	5280	6	5	6	0.00
19/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	6418	7	6	7	0.00
19/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	564	1	1	1	0.00
19/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1680	2	2	2	9,150.00
19/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	1201	1	1	1	3,750.00
19/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	4292	5	4	5	0.00
19/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	3144	3	3	3	6,250.00
19/01/2021	R209 On 06-May-21	10.35	Put	Bond Future	3938	4	4	4	0.00
19/01/2021	R209 On 05-August-21			Bond Future	10.87	68.2820	68.7544	68.2820	0.00
19/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	6756	6	7	6	0.00
19/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	6721	6	7	6	0.00
19/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	6792	6	7	6	0.00
19/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	1991	2	2	2	0.00
19/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	2017	2	2	2	0.00
19/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	2004	2	2	2	0.00
19/01/2021	R209 On 04-November-21			Bond Future	11.07	65.8847	66.3594	65.8847	1,700.00
19/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1110	1	1	1	3,000.00
19/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	7594	7	8	7	0.00
19/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	2766	3	3	3	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
19/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	7045	7	7	7	0.00
19/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	7625	7	8	7	0.00
19/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	7563	7	8	7	0.00
19/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	2085	2	2	2	0.00
19/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2397	3	2	3	4,000.00
19/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	2101	2	2	2	0.00
19/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	2116	2	2	2	0.00
19/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	5886	6	6	6	4,000.00
19/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	10212	11	10	11	0.00
19/01/2021	R210 On 04-February-21			Bond Future	195.23	195.2297	195.2341	195.2297	987.00
19/01/2021	R210 On 06-May-21			Bond Future	194.55	194.5502	194.5485	194.5502	441.00
19/01/2021	R210 On 05-August-21			Bond Future	196.73	196.7326	196.7252	196.7326	0.00
19/01/2021	R210 On 04-November-21			Bond Future	196.16	196.1775	196.1615	196.1775	0.00
19/01/2021	R212 On 04-February-21			Bond Future	170.08	170.0929	170.0847	170.0929	4,853.00
19/01/2021	R212 On 06-May-21			Bond Future	171.85	171.8650	171.8514	171.8650	0.00
19/01/2021	R212 On 05-August-21			Bond Future	171.44	171.4603	171.4412	171.4603	0.00
19/01/2021	R212 On 04-November-21			Bond Future	173.34	173.3648	173.3382	173.3648	0.00
19/01/2021	R213 On 04-February-21			Bond Future	9.25	88.0098	88.5736	88.0098	8,858.00
19/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1471	1	1	1	0.00
19/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1434	1	1	1	0.00
19/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1397	1	1	1	0.00
19/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	614	1	1	1	0.00
19/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	594	1	1	1	0.00
19/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	573	1	1	1	0.00
19/01/2021	R213 On 06-May-21			Bond Future	9.44	85.3769	85.9438	85.3769	0.00
19/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12595	12	13	12	0.00
19/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	12550	12	13	12	0.00
19/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12639	12	13	12	0.00
19/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	76	0	0	0	0.00
19/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	79	0	0	0	0.00
19/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	77	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
19/01/2021	R213 On 05-August-21			Bond Future	9.64	86.3139	86.8844	86.3139	0.00
19/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	7361	7	7	7	0.00
19/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	5005	5	5	5	0.00
19/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7653	7	8	7	0.00
19/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2660	2	3	2	200.00
19/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7616	7	8	7	0.00
19/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7580	7	8	7	0.00
19/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1302	1	1	1	0.00
19/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1289	1	1	1	0.00
19/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2300	3	2	3	200.00
19/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4308	5	4	5	0.00
19/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1276	1	1	1	0.00
19/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1381	2	1	2	200.00
19/01/2021	R213 On 04-November-21			Bond Future	9.84	83.7234	84.2964	83.7234	0.00
19/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	7888	7	8	7	0.00
19/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	7853	7	8	7	0.00
19/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	7923	7	8	7	0.00
19/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1514	2	2	2	0.00
19/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1501	2	2	2	0.00
19/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1488	2	1	2	0.00
19/01/2021	R214 On 04-February-21			Bond Future	10.88	66.9569	67.4267	66.9569	15,644.00
19/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	139	0	0	0	0.00
19/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	132	0	0	0	0.00
19/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	146	0	0	0	0.00
19/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	3464	4	3	4	0.00
19/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	3575	4	4	4	0.00
19/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	3519	4	4	4	0.00
19/01/2021	R214 On 06-May-21			Bond Future	11.07	64.3619	64.8345	64.3619	0.00
19/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	7142	7	7	7	0.00
19/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	7105	7	7	7	0.00
19/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	7069	7	7	7	0.00
19/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	1001	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
19/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	989	1	1	1	0.00
19/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	978	1	1	1	0.00
19/01/2021	R214 On 05-August-21			Bond Future	11.27	65.0683	65.5441	65.0683	0.00
19/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	6321	6	6	6	0.00
19/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	6355	6	6	6	0.00
19/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	6287	6	6	6	0.00
19/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2411	3	2	3	0.00
19/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2441	3	2	3	0.00
19/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2426	3	2	3	0.00
19/01/2021	R214 On 04-November-21			Bond Future	11.46	62.4989	62.9772	62.4989	0.00
19/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	7403	7	7	7	0.00
19/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	7370	7	7	7	0.00
19/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	7337	7	7	7	0.00
19/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2397	3	2	3	0.00
19/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2371	3	2	3	0.00
19/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2384	3	2	3	0.00
19/01/2021	R248 On 04-February-21			Bond Future	10.95	84.3463	84.9335	84.3463	125,025.00
19/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	187	0	0	0	0.00
19/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	780	1	1	1	2,140.00
19/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	3988	4	4	4	0.00
19/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	1	0	0	0	2,140.00
19/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	177	0	0	0	0.00
19/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	168	0	0	0	0.00
19/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	651	1	1	1	0.00
19/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	3828	4	4	4	0.00
19/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	3760	4	4	4	0.00
19/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	207	0	0	0	0.00
19/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	2112	3	2	3	0.00
19/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	9064	10	9	10	0.00
19/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	3693	4	4	4	0.00
19/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	1873	2	2	2	0.00
19/01/2021	R248 On 06-May-21			Bond Future	11.14	80.7942	81.3849	80.7942	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
19/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	8705	8	9	8	0.00
19/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	8660	8	9	8	0.00
19/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	8751	8	9	8	0.00
19/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	1013	1	1	1	0.00
19/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	1038	1	1	1	0.00
19/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	1025	1	1	1	0.00
19/01/2021	R248 On 05-August-21			Bond Future	11.34	81.6810	82.2757	81.6810	0.00
19/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	9216	9	9	9	0.00
19/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	9176	9	9	9	0.00
19/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	9256	9	9	9	0.00
19/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	1986	2	2	2	0.00
19/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	1969	2	2	2	0.00
19/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	1952	2	2	2	0.00
19/01/2021	R248 On 04-November-21			Bond Future	11.54	78.1579	78.7556	78.1579	0.00
19/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	9768	9	10	9	0.00
19/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	9806	9	10	9	0.00
19/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	9844	9	10	9	0.00
19/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	2047	2	2	2	0.00
19/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	2063	2	2	2	0.00
19/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	2079	2	2	2	0.00