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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/01/2021 TO: 20/01/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	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
20/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	2025 On 04-February-21			Bond Future	148.28	148.2625	148.2818	148.2625	6,737.00
20/01/2021	2025 On 06-May-21			Bond Future	149.82	149.8026	149.8195	149.8026	1,014.00
20/01/2021	2025 On 05-August-21			Bond Future	149.96	149.9474	149.9630	149.9474	0.00
20/01/2021	2025 On 04-November-21			Bond Future	151.62	151.6064	151.6216	151.6064	0.00
20/01/2021	2029 On 04-February-21			Bond Future	104.66	104.6334	104.6593	104.6334	1,613.00
20/01/2021	2029 On 06-May-21			Bond Future	104.61	104.5811	104.6054	104.5811	993.00
20/01/2021	2029 On 05-August-21			Bond Future	105.77	105.7511	105.7746	105.7511	0.00
20/01/2021	2029 On 04-November-21			Bond Future	105.79	105.7706	105.7941	105.7706	0.00
20/01/2021	2030 On 04-February-21			Bond Future	8.78	95.4016	95.4387	95.4016	53,780.00
20/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2471	2	2	2	0.00
20/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	3132	3	3	3	0.00
20/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3395	3	3	3	0.00
20/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	41	0	0	0	1,600.00
20/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	1136	1	1	1	800.00
20/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	7981	8	8	8	0.00
20/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	129	0	0	0	1,000.00
20/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	2373	2	2	2	0.00
20/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	2422	2	2	2	0.00
20/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	2620	3	3	3	1,600.00
20/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	2228	2	2	2	1,000.00
20/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	122	0	0	0	800.00
20/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	2637	3	3	3	0.00
20/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	219	0	0	0	0.00
20/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	182	0	0	0	0.00
20/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	191	0	0	0	0.00
20/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	3544	4	4	4	0.00
20/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	151	0	0	0	0.00
20/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	643	1	1	1	0.00
20/01/2021	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
20/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	2583	3	3	3	0.00
20/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	71	0	0	0	2,000.00
20/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	92	0	0	0	4,000.00
20/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	174	0	0	0	0.00
20/01/2021	2030 On 06-May-21			Bond Future	8.97	96.3689	96.4046	96.3689	56,331.00
20/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	1909	2	2	2	300.00
20/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3250	3	3	3	0.00
20/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	9686	10	10	10	0.00
20/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	14190	14	14	14	0.00
20/01/2021	2030 On 06-May-21	9.35	Call	Bond Future	3712	4	4	4	0.00
20/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10662	11	11	11	0.00
20/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3423	3	3	3	300.00
20/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	502	1	1	1	700.00
20/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6547	7	7	7	0.00
20/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	3016	3	3	3	0.00
20/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	6026	6	6	6	0.00
20/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	14098	14	14	14	0.00
20/01/2021	2030 On 06-May-21	9.25	Call	Bond Future	3352	3	3	3	0.00
20/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	14144	14	14	14	0.00
20/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	25	0	0	0	0.00
20/01/2021	2030 On 06-May-21	9.25	Put	Bond Future	1762	2	2	2	2,500.00
20/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	26	0	0	0	0.00
20/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	654	1	1	1	0.00
20/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	1989	2	2	2	0.00
20/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	130	0	0	0	300.00
20/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	1720	2	2	2	0.00
20/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	25	0	0	0	0.00
20/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	196	0	0	0	0.00
20/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	1828	2	2	2	700.00
20/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	6474	7	6	7	0.00
20/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	770	1	1	1	700.00
20/01/2021	2030 On 06-May-21	9.35	Put	Bond Future	1563	2	2	2	2,500.00
20/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	3066	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
20/01/2021	2030 On 05-August-21			Bond Future	9.17	93.4180	93.4532	93.4180	0.00
20/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	7222	7	7	7	0.00
20/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	591	1	1	1	200.00
20/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	2647	3	3	3	600.00
20/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	7720	8	8	8	0.00
20/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2232	2	2	2	200.00
20/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14695	15	15	15	0.00
20/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	7681	8	8	8	0.00
20/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	4085	4	4	4	600.00
20/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	7643	8	8	8	0.00
20/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1073	1	1	1	0.00
20/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	1061	1	1	1	0.00
20/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	117	0	0	0	600.00
20/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	9215	9	9	9	0.00
20/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1210	1	1	1	200.00
20/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4419	5	4	5	0.00
20/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	1050	1	1	1	0.00
20/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2541	3	3	3	0.00
20/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	3870	4	4	4	0.00
20/01/2021	2030 On 04-November-21			Bond Future	9.36	94.4303	94.4655	94.4303	0.00
20/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	2130	2	2	2	300.00
20/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	10906	11	11	11	0.00
20/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	7672	8	8	8	0.00
20/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	7744	8	8	8	0.00
20/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1226	1	1	1	300.00
20/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	7708	8	8	8	0.00
20/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1372	1	1	1	0.00
20/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5393	5	5	5	0.00
20/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	581	1	1	1	300.00
20/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1385	1	1	1	0.00
20/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7348	7	7	7	0.00
20/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1359	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
20/01/2021	2032 On 04-February-21			Bond Future	9.74	92.9030	92.9783	92.9030	43,992.00
20/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	657	1	1	1	0.00
20/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	3	0	0	0	800.00
20/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	632	1	1	1	0.00
20/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	681	1	1	1	0.00
20/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	140	0	0	0	800.00
20/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	6423	6	6	6	0.00
20/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	8	0	0	0	800.00
20/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	1372	1	1	1	0.00
20/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	3012	3	3	3	0.00
20/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	1450	2	1	2	0.00
20/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	6213	6	6	6	0.00
20/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	1411	2	1	2	0.00
20/01/2021	2032 On 06-May-21			Bond Future	9.95	89.7013	89.7757	89.7013	70,924.00
20/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	4142	4	4	4	736.00
20/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	12040	12	12	12	0.00
20/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	11993	12	12	12	0.00
20/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	14192	14	14	14	0.00
20/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	12087	12	12	12	0.00
20/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	151	0	0	0	0.00
20/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	157	0	0	0	0.00
20/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	154	0	0	0	0.00
20/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	65	0	0	0	736.00
20/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	1862	2	2	2	0.00
20/01/2021	2032 On 05-August-21			Bond Future	10.16	90.6835	90.7577	90.6835	0.00
20/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	8102	8	8	8	0.00
20/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	8141	8	8	8	0.00
20/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	8180	8	8	8	0.00
20/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1420	1	1	1	0.00
20/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1434	2	1	2	0.00
20/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1448	2	1	2	0.00
20/01/2021	2032 On 04-November-21			Bond Future	10.37	87.5212	87.5960	87.5212	0.00
20/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1617	2	2	2	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
20/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	13057	13	13	13	0.00
20/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	8760	9	9	9	0.00
20/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2615	3	3	3	700.00
20/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8686	9	9	9	0.00
20/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	8723	9	9	9	0.00
20/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1560	2	2	2	0.00
20/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1588	2	2	2	0.00
20/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	7824	8	8	8	0.00
20/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	547	1	1	1	700.00
20/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1574	2	2	2	0.00
20/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	5766	6	6	6	0.00
20/01/2021	2033 On 04-February-21			Bond Future	99.47	99.4440	99.4729	99.4440	1,509.00
20/01/2021	2033 On 06-May-21			Bond Future	99.29	99.2616	99.2891	99.2616	7,616.00
20/01/2021	2033 On 05-August-21			Bond Future	100.40	100.3719	100.3987	100.3719	0.00
20/01/2021	2033 On 04-November-21			Bond Future	100.28	100.2577	100.2844	100.2577	0.00
20/01/2021	2037 On 04-February-21			Bond Future	10.79	82.5693	82.9427	82.5693	82,479.00
20/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	154	0	0	0	0.00
20/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	7211	7	7	7	300.00
20/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	386	0	0	0	240.00
20/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	2	0	0	0	72.00
20/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	146	0	0	0	0.00
20/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	138	0	0	0	0.00
20/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	6816	6	7	6	0.00
20/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	16264	16	16	16	0.00
20/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	1358	1	1	1	0.00
20/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	211	0	0	0	0.00
20/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	3165	4	3	4	72.00
20/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	967	1	1	1	72.00
20/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
20/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	3647	4	4	4	0.00
20/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	3585	4	4	4	0.00

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20/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	7993	8	8	8	0.00
20/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	15	0	0	0	240.00
20/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	2451	3	2	3	0.00
20/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	3524	4	4	4	0.00
20/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	10	0	0	0	0.00
20/01/2021	2037 On 06-May-21			Bond Future	11.00	83.4065	83.7821	83.4065	53,763.00
20/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	9111	9	9	9	0.00
20/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	9023	9	9	9	0.00
20/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	9067	9	9	9	0.00
20/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	722	1	1	1	0.00
20/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	741	1	1	1	0.00
20/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	732	1	1	1	0.00
20/01/2021	2037 On 05-August-21			Bond Future	11.23	80.0635	80.4424	80.0635	0.00
20/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	8098	8	8	8	0.00
20/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	8172	8	8	8	0.00
20/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	8135	8	8	8	0.00
20/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	2083	2	2	2	0.00
20/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	2101	2	2	2	0.00
20/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	2066	2	2	2	0.00
20/01/2021	2037 On 04-November-21			Bond Future	11.44	80.9313	81.3140	80.9313	0.00
20/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	9495	9	9	9	0.00
20/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	9531	9	10	9	0.00
20/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	9568	9	10	9	0.00
20/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	1901	2	2	2	0.00
20/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	1887	2	2	2	0.00
20/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	1916	2	2	2	0.00
20/01/2021	2038 On 04-February-21			Bond Future	111.59	111.5622	111.5945	111.5622	7,617.00
20/01/2021	2038 On 06-May-21			Bond Future	112.75	112.7211	112.7517	112.7211	3,521.00
20/01/2021	2038 On 05-August-21			Bond Future	112.29	112.2598	112.2897	112.2598	0.00
20/01/2021	2038 On 04-November-21			Bond Future	113.53	113.5020	113.5317	113.5020	0.00
20/01/2021	2040 On 04-February-21			Bond Future	10.89	84.7566	85.1543	84.7566	69,627.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	159	0	0	0	0.00
20/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	150	0	0	0	0.00
20/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	56	0	0	0	500.00
20/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	4629	4	5	4	0.00
20/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	17	0	0	0	800.00
20/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	5650	5	6	5	0.00
20/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	168	0	0	0	0.00
20/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	0	0	0	0	500.00
20/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	0	0	0	0	800.00
20/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	6103	6	6	6	0.00
20/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	10119	11	10	11	0.00
20/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	3588	4	4	4	0.00
20/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	10790	11	11	11	0.00
20/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	53	0	0	0	800.00
20/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	109	0	0	0	500.00
20/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	3719	4	4	4	0.00
20/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	4831	5	5	5	0.00
20/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	3653	4	4	4	0.00
20/01/2021	2040 On 06-May-21			Bond Future	11.10	85.6160	86.0162	85.6160	25,448.00
20/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	13636	13	14	13	0.00
20/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	9140	9	9	9	0.00
20/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	9094	9	9	9	0.00
20/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2460	2	2	2	300.00
20/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	5220	5	5	5	300.00
20/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	9186	9	9	9	0.00
20/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	856	1	1	1	0.00
20/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	2086	2	2	2	0.00
20/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	4348	5	4	5	0.00
20/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	879	1	1	1	0.00
20/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	867	1	1	1	0.00
20/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	230	0	0	0	300.00
20/01/2021	2040 On 05-August-21			Bond Future	11.32	82.0468	82.4506	82.0468	0.00
20/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	5252	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
20/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	18766	18	19	18	0.00
20/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	9093	9	9	9	0.00
20/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3569	3	4	3	900.00
20/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	9049	9	9	9	0.00
20/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	9005	9	9	9	0.00
20/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	1943	2	2	2	0.00
20/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	5373	6	5	6	0.00
20/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	1969	2	2	2	0.00
20/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	191	0	0	0	900.00
20/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	1956	2	2	2	0.00
20/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	3760	4	4	4	0.00
20/01/2021	2040 On 04-November-21			Bond Future	11.53	82.9362	83.3440	82.9362	0.00
20/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	10040	10	10	10	0.00
20/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	10002	10	10	10	0.00
20/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	9963	10	10	10	0.00
20/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	1973	2	2	2	0.00
20/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	1958	2	2	2	0.00
20/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	1942	2	2	2	0.00
20/01/2021	2044 On 04-February-21			Bond Future	10.97	81.2262	81.6942	81.2262	45,226.00
20/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	78	0	0	0	0.00
20/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	73	0	0	0	0.00
20/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	49	0	0	0	0.00
20/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	0	0	0	0	265.00
20/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	83	0	0	0	0.00
20/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	8	0	0	0	0.00
20/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	800	1	1	1	0.00
20/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	4654	5	5	5	0.00
20/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	7031	7	7	7	0.00
20/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	4582	5	5	5	0.00
20/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	5093	6	5	6	265.00
20/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	10177	11	10	11	0.00
20/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	1742	2	2	2	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
20/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	4510	5	5	5	0.00
20/01/2021	2044 On 06-May-21			Bond Future	11.18	82.0497	82.5211	82.0497	19,954.00
20/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	8896	9	9	9	0.00
20/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	1924	2	2	2	3,100.00
20/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	4055	4	4	4	3,100.00
20/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	6375	6	6	6	0.00
20/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	3156	3	3	3	0.00
20/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	4246	4	4	4	0.00
20/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	5879	6	6	6	0.00
20/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	9122	9	9	9	0.00
20/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	8851	8	9	8	0.00
20/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	8806	8	9	8	0.00
20/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	975	1	1	1	0.00
20/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	963	1	1	1	0.00
20/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	894	1	1	1	3,100.00
20/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	1869	2	2	2	3,100.00
20/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	2738	3	3	3	3,100.00
20/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	1683	2	2	2	0.00
20/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	2877	3	3	3	0.00
20/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	951	1	1	1	0.00
20/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	3670	4	4	4	3,100.00
20/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	5273	6	5	6	0.00
20/01/2021	2044 On 05-August-21			Bond Future	11.38	78.5667	79.0423	78.5667	0.00
20/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	9247	9	9	9	0.00
20/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	9286	9	9	9	0.00
20/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	9326	9	9	9	0.00
20/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	1888	2	2	2	0.00
20/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	1904	2	2	2	0.00
20/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	1921	2	2	2	0.00
20/01/2021	2044 On 04-November-21			Bond Future	11.59	79.4184	79.8988	79.4184	0.00
20/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	9743	9	10	9	0.00
20/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	9780	9	10	9	0.00
20/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	9818	9	10	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
20/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	2062	2	2	2	0.00
20/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	2078	2	2	2	0.00
20/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	2094	2	2	2	0.00
20/01/2021	2046 On 04-February-21			Bond Future	100.66	100.6350	100.6649	100.6350	14,890.00
20/01/2021	2046 On 06-May-21			Bond Future	99.92	99.8903	99.9187	99.8903	635.00
20/01/2021	2046 On 05-August-21			Bond Future	101.04	101.0078	101.0357	101.0078	0.00
20/01/2021	2046 On 04-November-21			Bond Future	100.35	100.3178	100.3457	100.3178	0.00
20/01/2021	2050 On 04-February-21			Bond Future	101.96	101.9268	101.9572	101.9268	11,025.00
20/01/2021	2050 On 06-May-21			Bond Future	103.01	102.9855	103.0144	102.9855	1,635.00
20/01/2021	2050 On 05-August-21			Bond Future	102.24	102.2094	102.2376	102.2094	0.00
20/01/2021	2050 On 04-November-21			Bond Future	103.37	103.3404	103.3686	103.3404	0.00
20/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	AL37 On 04-February-21			Index Future	794.56	794.3250	794.5640	794.3250	0.00
20/01/2021	AL37 On 06-May-21			Index Future	802.61	802.3690	802.6060	802.3690	0.00
20/01/2021	AL37 On 05-August-21			Index Future	811.29	811.0500	811.2860	811.0500	0.00
20/01/2021	AL37 On 04-November-21			Index Future	820.16	819.9210	820.1580	819.9210	0.00
20/01/2021	AL7T On 04-February-21			Index Future	871.65	871.4300	871.6450	871.4300	0.00
20/01/2021	AL7T On 06-May-21			Index Future	880.47	880.2550	880.4670	880.2550	0.00
20/01/2021	AL7T On 05-August-21			Index Future	889.99	889.7780	889.9890	889.7780	0.00
20/01/2021	AL7T On 04-November-21			Index Future	899.72	899.5100	899.7230	899.5100	0.00
20/01/2021	ALBI On 04-February-21			Index Future	762.75	761.2260	762.7460	761.2260	175.00
20/01/2021	ALBI On 06-May-21			Index Future	770.47	768.9350	770.4660	768.9350	134.00
20/01/2021	ALBI On 05-August-21			Index Future	778.80	777.2540	778.7990	777.2540	0.00
20/01/2021	ALBI On 04-November-21			Index Future	787.32	785.7550	787.3160	785.7550	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
20/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	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
20/01/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2021	ES33 On 04-February-21			Bond Future	11.45	76.7904	77.0249	76.7904	0.00
20/01/2021	ES33 On 06-May-21			Bond Future	11.71	73.7954	74.0309	73.7954	350.00
20/01/2021	ES33 On 05-August-21			Bond Future	11.97	74.6033	74.8406	74.6033	0.00
20/01/2021	ES33 On 04-November-21			Bond Future	12.24	71.6371	71.8766	71.6371	0.00
20/01/2021	ES42 On 04-February-21			Bond Future	11.95	75.6779	76.0548	75.6779	0.00
20/01/2021	ES42 On 06-May-21			Bond Future	12.20	72.1877	72.5671	72.1877	4,779.00
20/01/2021	ES42 On 05-August-21			Bond Future	12.45	72.9787	73.3614	72.9787	0.00
20/01/2021	ES42 On 04-November-21			Bond Future	12.71	69.5118	69.8984	69.5118	0.00
20/01/2021	GOVI On 04-February-21			GOVI	754.05	752.6120	754.0520	752.6120	968.00
20/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	31020	2	3	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
20/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	31120	2	3	2	0.00
20/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	30920	2	3	2	0.00
20/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
20/01/2021	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
20/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
20/01/2021	GOVI On 06-May-21			GOVI	761.68	760.2340	761.6840	760.2340	0.00
20/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	829940	82	83	82	0.00
20/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	830040	82	83	82	0.00
20/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	830140	82	83	82	0.00
20/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
20/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
20/01/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
20/01/2021	GOVI On 05-August-21			GOVI	769.92	768.4590	769.9220	768.4590	0.00
20/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	507720	49	51	49	0.00
20/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	507820	49	51	49	0.00
20/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	507920	49	51	49	0.00
20/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
20/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
20/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
20/01/2021	GOVI On 04-November-21			GOVI	778.34	776.8640	778.3420	776.8640	0.00
20/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	499220	48	50	48	0.00
20/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	499320	48	50	48	0.00
20/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	499420	48	50	48	0.00
20/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
20/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
20/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
20/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/01/2021	IGOV On 04-February-21			Index Future	271.48	271.4560	271.4760	271.4560	957.00
20/01/2021	IGOV On 06-May-21			Index Future	274.29	274.2720	274.2910	274.2720	17.00
20/01/2021	IGOV On 05-August-21			Index Future	277.32	277.3060	277.3240	277.3060	0.00
20/01/2021	IGOV On 04-November-21			Index Future	280.42	280.4050	280.4230	280.4050	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
20/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
20/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.41	90.4000	90.4100	90.4000	0.00
20/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.32	89.3100	89.3200	89.3100	0.00
20/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.53	90.5200	90.5300	90.5200	51.00
20/01/2021	IS05 On 15-March-22			Interest Rate Swap	89.89	89.8800	89.8900	89.8800	0.00
20/01/2021	IS05 On 21-June-22			Interest Rate Swap	89.91	89.9000	89.9100	89.9000	0.00
20/01/2021	IS05 On 20-September-22			Interest Rate Swap	92.96	92.9500	92.9600	92.9500	0.00
20/01/2021	IS05 On 20-December-22			Interest Rate Swap	93.36	93.3500	93.3600	93.3500	0.00
20/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.65	85.6400	85.6500	85.6400	0.00
20/01/2021	IS05 On 20-June-23			Interest Rate Swap	91.08	91.0800	91.0800	91.0800	0.00
20/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/01/2021	IS10 On 17-December-25			Interest Rate Swap	77.49	77.5200	77.4900	77.5200	0.00
20/01/2021	IS10 On 16-March-26			Interest Rate Swap	73.91	73.9300	73.9100	73.9300	0.00
20/01/2021	IS10 On 15-June-26			Interest Rate Swap	72.23	72.2400	72.2300	72.2400	0.00
20/01/2021	IS10 On 21-September-26			Interest Rate Swap	74.20	74.1900	74.2000	74.1900	0.00
20/01/2021	IS10 On 21-December-26			Interest Rate Swap	78.19	78.1700	78.1900	78.1700	0.00
20/01/2021	IS10 On 15-March-27			Interest Rate Swap	76.62	76.6100	76.6200	76.6100	0.00
20/01/2021	IS10 On 21-June-27			Interest Rate Swap	78.63	78.6600	78.6300	78.6600	0.00
20/01/2021	IS10 On 20-September-27			Interest Rate Swap	84.42	84.4900	84.4200	84.4900	0.00
20/01/2021	IS10 On 20-December-27			Interest Rate Swap	84.78	84.8800	84.7800	84.8800	0.00
20/01/2021	IS10 On 22-March-28			Interest Rate Swap	77.72	77.8200	77.7200	77.8200	0.00
20/01/2021	IS10 On 20-June-28			Interest Rate Swap	85.66	85.7400	85.6600	85.7400	0.00
20/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/01/2021	JBAF On 20-January-21			Jibar Tradeable Future	3.64	96.3550	96.3580	96.3550	0.00
20/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.56	96.4500	96.4400	96.4500	0.00
20/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.55	96.4750	96.4550	96.4750	0.00
20/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.47	96.5400	96.5300	96.5400	0.00
20/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.46	96.5500	96.5400	96.5500	0.00
20/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.46	96.5550	96.5450	96.5550	0.00
20/01/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.48	96.5200	96.5200	96.5200	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
20/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.48	96.5100	96.5200	96.5100	30,000.00
20/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.64	96.3450	96.3650	96.3450	0.00
20/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.65	96.3300	96.3550	96.3300	0.00
20/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	3.96	96.0100	96.0400	96.0100	1.00
20/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	3.97	95.9900	96.0300	95.9900	0.00
20/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.29	95.5450	95.7150	95.5450	0.00
20/01/2021	R023 On 04-February-21			Bond Future	4.46	109.8332	109.8496	109.8332	30,644.00
20/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3694	4	4	4	0.00
20/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3674	4	4	4	0.00
20/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3713	4	4	4	0.00
20/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
20/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
20/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
20/01/2021	R023 On 06-May-21			Bond Future	4.51	107.0410	107.0557	107.0410	1,753.00
20/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	5258	5	5	5	0.00
20/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	5242	5	5	5	0.00
20/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	5275	5	5	5	0.00
20/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
20/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
20/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
20/01/2021	R023 On 05-August-21			Bond Future	4.53	108.2124	108.2261	108.2124	0.00
20/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1356	1	1	1	0.00
20/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1343	1	1	1	0.00
20/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1330	1	1	1	0.00
20/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	177	0	0	0	0.00
20/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	175	0	0	0	0.00
20/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	173	0	0	0	0.00
20/01/2021	R023 On 04-November-21			Bond Future	4.56	105.4773	105.4907	105.4773	0.00
20/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	802	1	1	1	0.00
20/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	793	1	1	1	0.00
20/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	784	1	1	1	0.00
20/01/2021	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
20/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	342	0	0	0	0.00
20/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	338	0	0	0	0.00
20/01/2021	R035 On 04-February-21			Bond Future	10.54	91.6289	91.9108	91.6289	73,358.00
20/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	159	0	0	0	0.00
20/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	242	0	0	0	0.00
20/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	151	0	0	0	0.00
20/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	142	0	0	0	0.00
20/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	3987	4	4	4	0.00
20/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	136	0	0	0	650.00
20/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	3519	4	4	4	0.00
20/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	2924	3	3	3	650.00
20/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	3457	4	3	4	0.00
20/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	3396	4	3	4	0.00
20/01/2021	R035 On 06-May-21			Bond Future	10.75	88.0852	88.3683	88.0852	23,710.00
20/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	4243	4	4	4	0.00
20/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	9954	10	10	10	0.00
20/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	8441	8	8	8	0.00
20/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	10000	10	10	10	0.00
20/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4638	5	5	5	600.00
20/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	12593	12	13	12	0.00
20/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	2124	2	2	2	600.00
20/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3376	3	3	3	1,650.00
20/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	5340	5	5	5	0.00
20/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2550	2	3	2	0.00
20/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1290	1	1	1	500.00
20/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	6343	6	6	6	0.00
20/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	11930	12	12	12	0.00
20/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	1715	2	2	2	793.00
20/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	10047	10	10	10	0.00
20/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	533	1	1	1	0.00
20/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	526	1	1	1	0.00
20/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	287	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
20/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	5085	5	5	5	0.00
20/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1437	2	1	2	1,650.00
20/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	231	0	0	0	600.00
20/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	4420	5	4	5	0.00
20/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	3855	4	4	4	500.00
20/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	5960	6	6	6	0.00
20/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	1804	2	2	2	793.00
20/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	518	1	1	1	0.00
20/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	3001	3	3	3	0.00
20/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	836	1	1	1	793.00
20/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	2359	3	2	3	500.00
20/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	2137	2	2	2	0.00
20/01/2021	R035 On 05-August-21			Bond Future	10.97	89.0493	89.3346	89.0493	0.00
20/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3579	4	4	4	0.00
20/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
20/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1696	2	2	2	100.00
20/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
20/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5575	5	6	5	0.00
20/01/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
20/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	48756	49	49	49	0.00
20/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	3141	3	3	3	100.00
20/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	48990	49	49	49	0.00
20/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	48873	49	49	49	0.00
20/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	4839	5	5	5	100.00
20/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	7915	8	8	8	0.00
20/01/2021	R035 On 04-November-21			Bond Future	11.20	85.5396	85.8277	85.5396	0.00
20/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	14485	14	14	14	0.00
20/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	2046	2	2	2	782.00
20/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6435	6	6	6	0.00
20/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	9320	9	9	9	0.00
20/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	9358	9	9	9	0.00
20/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	2937	3	3	3	400.00
20/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	4211	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
20/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	9395	9	9	9	0.00
20/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	1854	2	2	2	400.00
20/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	3181	3	3	3	782.00
20/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	1871	2	2	2	0.00
20/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	4909	5	5	5	782.00
20/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	8174	8	8	8	0.00
20/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	8721	9	9	9	0.00
20/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	6514	7	7	7	0.00
20/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	1886	2	2	2	0.00
20/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	1901	2	2	2	0.00
20/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	601	1	1	1	400.00
20/01/2021	R186 On 04-February-21			Bond Future	6.60	120.0795	120.1334	120.0795	60,796.00
20/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	3672	4	4	4	0.00
20/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	7192	7	7	7	0.00
20/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	8027	8	8	8	0.00
20/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7978	8	8	8	0.00
20/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7929	8	8	8	0.00
20/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	6	0	0	0	0.00
20/01/2021	R186 On 04-February-21	8.00	Put	Bond Future	0	0	0	0	15,177.00
20/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
20/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
20/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
20/01/2021	R186 On 06-May-21			Bond Future	6.75	121.2970	121.3493	121.2970	22,592.00
20/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	3476	4	3	4	0.00
20/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	18463	18	18	18	0.00
20/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	18422	18	18	18	0.00
20/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	18381	18	18	18	0.00
20/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
20/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
20/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
20/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	700	1	1	1	15,177.00
20/01/2021	R186 On 05-August-21			Bond Future	6.89	117.3431	117.3947	117.3431	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
20/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	8278	8	8	8	0.00
20/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	8237	8	8	8	0.00
20/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	8197	8	8	8	0.00
20/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	224	0	0	0	0.00
20/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	220	0	0	0	0.00
20/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	216	0	0	0	0.00
20/01/2021	R186 On 04-November-21			Bond Future	7.04	118.6145	118.6663	118.6145	0.00
20/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5666	6	6	6	0.00
20/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5600	6	6	6	0.00
20/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5633	6	6	6	0.00
20/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	883	1	1	1	0.00
20/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	894	1	1	1	0.00
20/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	873	1	1	1	0.00
20/01/2021	R197 On 04-February-21			Bond Future	318.54	318.5242	318.5415	318.5242	2,401.00
20/01/2021	R197 On 06-May-21			Bond Future	321.84	321.8327	321.8447	321.8327	1,250.00
20/01/2021	R197 On 05-August-21			Bond Future	317.44	317.4275	317.4365	317.4275	0.00
20/01/2021	R197 On 04-November-21			Bond Future	320.95	320.9401	320.9479	320.9401	0.00
20/01/2021	R202 On 04-February-21			Bond Future	219.98	219.9151	219.9787	219.9151	7,722.00
20/01/2021	R202 On 06-May-21			Bond Future	222.26	222.1995	222.2597	222.1995	457.00
20/01/2021	R202 On 05-August-21			Bond Future	220.49	220.4328	220.4917	220.4328	0.00
20/01/2021	R202 On 04-November-21			Bond Future	222.93	222.8719	222.9306	222.8719	0.00
20/01/2021	R209 On 04-February-21			Bond Future	10.45	70.4347	70.6737	70.4347	24,887.00
20/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	297	0	0	0	0.00
20/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	284	0	0	0	0.00
20/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	311	0	0	0	0.00
20/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	2227	2	2	2	0.00
20/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	2321	3	2	3	0.00
20/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	2274	3	2	3	0.00
20/01/2021	R209 On 06-May-21			Bond Future	10.64	68.0097	68.2499	68.0097	7,458.00
20/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	2750	3	3	3	0.00
20/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	6176	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
20/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	1866	2	2	2	5,325.00
20/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	4848	5	5	5	0.00
20/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	8659	8	9	8	0.00
20/01/2021	R209 On 06-May-21	10.35	Call	Bond Future	2100	2	2	2	1,000.00
20/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	950	1	1	1	8,200.00
20/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	3969	4	4	4	0.00
20/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1354	1	1	1	0.00
20/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	8698	9	9	9	0.00
20/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	8619	8	9	8	0.00
20/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	8580	8	9	8	0.00
20/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	516	1	1	1	0.00
20/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	509	1	1	1	0.00
20/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	495	1	0	1	9,150.00
20/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	1992	2	2	2	3,500.00
20/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	5063	5	5	5	0.00
20/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	6190	6	6	6	0.00
20/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	502	1	1	1	0.00
20/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1552	2	2	2	9,150.00
20/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	1097	1	1	1	3,750.00
20/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	4090	4	4	4	0.00
20/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	2966	3	3	3	6,250.00
20/01/2021	R209 On 06-May-21	10.35	Put	Bond Future	3742	4	4	4	0.00
20/01/2021	R209 On 05-August-21			Bond Future	10.83	68.7544	68.9965	68.7544	0.00
20/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	6947	7	7	7	0.00
20/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	6915	7	7	7	0.00
20/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	6979	7	7	7	0.00
20/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	1936	2	2	2	0.00
20/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	1969	2	2	2	0.00
20/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	1953	2	2	2	0.00
20/01/2021	R209 On 04-November-21			Bond Future	11.03	66.3594	66.6038	66.3594	1,795.00
20/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1165	1	1	1	3,125.00
20/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	7777	8	8	8	0.00
20/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	2872	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
20/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	7221	7	7	7	0.00
20/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	7808	8	8	8	0.00
20/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	7746	8	8	8	0.00
20/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	2024	2	2	2	0.00
20/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2329	2	2	2	4,250.00
20/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	2039	2	2	2	0.00
20/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	2055	2	2	2	0.00
20/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	5747	6	6	6	4,250.00
20/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	10023	10	10	10	0.00
20/01/2021	R210 On 04-February-21			Bond Future	195.28	195.2341	195.2791	195.2341	957.00
20/01/2021	R210 On 06-May-21			Bond Future	194.59	194.5485	194.5905	194.5485	441.00
20/01/2021	R210 On 05-August-21			Bond Future	196.77	196.7252	196.7656	196.7252	0.00
20/01/2021	R210 On 04-November-21			Bond Future	196.20	196.1615	196.2018	196.1615	0.00
20/01/2021	R212 On 04-February-21			Bond Future	170.09	170.0847	170.0876	170.0847	3,974.00
20/01/2021	R212 On 06-May-21			Bond Future	171.85	171.8514	171.8514	171.8514	0.00
20/01/2021	R212 On 05-August-21			Bond Future	171.44	171.4412	171.4396	171.4412	0.00
20/01/2021	R212 On 04-November-21			Bond Future	173.34	173.3382	173.3358	173.3382	0.00
20/01/2021	R213 On 04-February-21			Bond Future	9.25	88.5736	88.6123	88.5736	8,858.00
20/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1447	1	1	1	0.00
20/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1409	1	1	1	0.00
20/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1371	1	1	1	0.00
20/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	550	1	1	1	0.00
20/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	530	1	1	1	0.00
20/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	511	1	1	1	0.00
20/01/2021	R213 On 06-May-21			Bond Future	9.44	85.9438	85.9814	85.9438	0.00
20/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12621	13	13	13	0.00
20/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	12576	13	13	13	0.00
20/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12665	13	13	13	0.00
20/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	64	0	0	0	0.00
20/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	67	0	0	0	0.00
20/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	66	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
20/01/2021	R213 On 05-August-21			Bond Future	9.63	86.8844	86.9215	86.8844	0.00
20/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	7331	7	7	7	0.00
20/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	4959	5	5	5	0.00
20/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7626	8	8	8	0.00
20/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2605	3	3	3	200.00
20/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7589	8	8	8	0.00
20/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7552	8	8	8	0.00
20/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1237	1	1	1	0.00
20/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1224	1	1	1	0.00
20/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2218	2	2	2	200.00
20/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4216	4	4	4	0.00
20/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1212	1	1	1	0.00
20/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1314	1	1	1	200.00
20/01/2021	R213 On 04-November-21			Bond Future	9.83	84.2964	84.3336	84.2964	0.00
20/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	7895	8	8	8	0.00
20/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	7860	8	8	8	0.00
20/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	7929	8	8	8	0.00
20/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1484	2	1	2	0.00
20/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1471	2	1	2	0.00
20/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1458	1	1	1	0.00
20/01/2021	R214 On 04-February-21			Bond Future	10.82	67.4267	67.7845	67.4267	13,829.00
20/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	146	0	0	0	0.00
20/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	139	0	0	0	0.00
20/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	154	0	0	0	0.00
20/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	3114	3	3	3	0.00
20/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	3223	4	3	4	0.00
20/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	3168	4	3	4	0.00
20/01/2021	R214 On 06-May-21			Bond Future	11.01	64.8345	65.1948	64.8345	1,815.00
20/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	7398	7	7	7	0.00
20/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	7361	7	7	7	0.00
20/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	7324	7	7	7	0.00
20/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	895	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
20/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	885	1	1	1	0.00
20/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	874	1	1	1	0.00
20/01/2021	R214 On 05-August-21			Bond Future	11.20	65.5441	65.9077	65.5441	0.00
20/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	6529	6	7	6	0.00
20/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	6564	6	7	6	0.00
20/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	6495	6	6	6	0.00
20/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2257	2	2	2	0.00
20/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2285	2	2	2	0.00
20/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2271	2	2	2	0.00
20/01/2021	R214 On 04-November-21			Bond Future	11.39	62.9772	63.3444	62.9772	0.00
20/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	7684	7	8	7	0.00
20/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	7651	7	8	7	0.00
20/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	7617	7	8	7	0.00
20/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2310	2	2	2	0.00
20/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2285	2	2	2	0.00
20/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2298	2	2	2	0.00
20/01/2021	R248 On 04-February-21			Bond Future	10.89	84.9335	85.3452	84.9335	120,608.00
20/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	228	0	0	0	0.00
20/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	911	1	1	1	2,140.00
20/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	4339	4	4	4	0.00
20/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	1	0	0	0	2,140.00
20/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	216	0	0	0	0.00
20/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	204	0	0	0	0.00
20/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	764	1	1	1	0.00
20/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	3453	4	3	4	0.00
20/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	3387	4	3	4	0.00
20/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	146	0	0	0	0.00
20/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	1814	2	2	2	0.00
20/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	8653	9	9	9	0.00
20/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	3321	4	3	4	0.00
20/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	1592	2	2	2	0.00
20/01/2021	R248 On 06-May-21			Bond Future	11.08	81.3849	81.7993	81.3849	5,260.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	9043	9	9	9	0.00
20/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	8997	9	9	9	0.00
20/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	9089	9	9	9	0.00
20/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	937	1	1	1	0.00
20/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	960	1	1	1	0.00
20/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	949	1	1	1	0.00
20/01/2021	R248 On 05-August-21			Bond Future	11.28	82.2757	82.6937	82.2757	0.00
20/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	9535	9	10	9	0.00
20/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	9494	9	9	9	0.00
20/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	9575	9	10	9	0.00
20/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	1886	2	2	2	0.00
20/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	1870	2	2	2	0.00
20/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	1854	2	2	2	0.00
20/01/2021	R248 On 04-November-21			Bond Future	11.47	78.7556	79.1779	78.7556	0.00
20/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	10089	10	10	10	0.00
20/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	10128	10	10	10	0.00
20/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	10166	10	10	10	0.00
20/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	1946	2	2	2	0.00
20/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	1962	2	2	2	0.00
20/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	1977	2	2	2	0.00