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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For January 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	2025 On 04-February-21			Bond Future	148.23	147.8526	148.2290	147.8526	7,320.00
15/01/2021	2025 On 06-May-21			Bond Future	149.77	149.3942	149.7739	149.3942	0.00
15/01/2021	2025 On 05-August-21			Bond Future	149.92	149.5401	149.9235	149.5401	0.00
15/01/2021	2025 On 04-November-21			Bond Future	151.59	151.2014	151.5889	151.2014	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
15/01/2021	2029 On 04-February-21			Bond Future	104.62	104.6138	104.6222	104.6138	2,182.00
15/01/2021	2029 On 06-May-21			Bond Future	104.57	104.5653	104.5734	104.5653	200.00
15/01/2021	2029 On 05-August-21			Bond Future	105.75	105.7390	105.7467	105.7390	0.00
15/01/2021	2029 On 04-November-21			Bond Future	105.77	105.7632	105.7709	105.7632	0.00
15/01/2021	2030 On 04-February-21			Bond Future	8.86	95.3642	8.8629	95.3642	108,311.00
15/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2174	3	2174	3	0.00
15/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	2772	3	2772	3	0.00
15/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3014	3	3014	3	0.00
15/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	55	0	55	0	1,600.00
15/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	1014	1	1014	1	800.00
15/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	7474	8	7474	8	0.00
15/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	145	0	145	0	1,000.00
15/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	2130	2	2130	2	0.00
15/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	2086	2	2086	2	0.00
15/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	2307	3	2307	3	1,600.00
15/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	1958	2	1958	2	1,000.00
15/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	137	0	137	0	800.00
15/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	3162	3	3162	3	0.00
15/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	459	0	459	0	0.00
15/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	414	0	414	0	0.00
15/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	4067	4	4067	4	0.00
15/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	347	0	347	0	0.00
15/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	400	0	400	0	0.00
15/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	1031	1	1031	1	0.00
15/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	2	0	2	0	1,800.00
15/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	3108	3	3108	3	0.00
15/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	199	0	199	0	2,000.00
15/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	241	0	241	0	4,000.00
15/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	386	0	386	0	0.00
15/01/2021	2030 On 06-May-21			Bond Future	9.06	96.3350	9.0589	96.3350	1,800.00
15/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	1800	2	1800	2	300.00
15/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3057	3	3057	3	0.00
15/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	9255	10	9255	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	13697	14	13697	14	0.00
15/01/2021	2030 On 06-May-21	9.35	Call	Bond Future	3496	0	3496	0	0.00
15/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10211	11	10211	11	0.00
15/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3221	3	3221	3	300.00
15/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	485	1	485	1	700.00
15/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6212	7	6212	7	0.00
15/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	2837	3	2837	3	0.00
15/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	5710	6	5710	6	0.00
15/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	13606	14	13606	14	0.00
15/01/2021	2030 On 06-May-21	9.25	Call	Bond Future	3154	0	3154	0	0.00
15/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	13652	14	13652	14	0.00
15/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	42	0	42	0	0.00
15/01/2021	2030 On 06-May-21	9.25	Put	Bond Future	2073	0	2073	0	2,500.00
15/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	43	0	43	0	0.00
15/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	828	1	828	1	0.00
15/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	2320	2	2320	2	0.00
15/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	188	0	188	0	300.00
15/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	2028	2	2028	2	0.00
15/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	41	0	41	0	0.00
15/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	274	0	274	0	0.00
15/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	2145	2	2145	2	700.00
15/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	6967	7	6967	7	0.00
15/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	964	1	964	1	700.00
15/01/2021	2030 On 06-May-21	9.35	Put	Bond Future	1855	0	1855	0	2,500.00
15/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	3466	3	3466	3	0.00
15/01/2021	2030 On 05-August-21			Bond Future	9.26	93.3874	9.2610	93.3874	0.00
15/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	6916	7	6916	7	0.00
15/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	573	1	573	1	200.00
15/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	2519	3	2519	3	600.00
15/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	7398	8	7398	8	0.00
15/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2125	2	2125	2	200.00
15/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14225	15	14225	15	0.00
15/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	3892	4	3892	4	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	7323	8	7323	8	0.00
15/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	7360	8	7360	8	0.00
15/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	1251	1	1251	1	0.00
15/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1264	1	1264	1	0.00
15/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	157	0	157	0	600.00
15/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	9707	9	9707	9	0.00
15/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1415	1	1415	1	200.00
15/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4824	5	4824	5	0.00
15/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	1238	1	1238	1	0.00
15/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2859	3	2859	3	0.00
15/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	4253	4	4253	4	0.00
15/01/2021	2030 On 04-November-21			Bond Future	9.46	94.4037	9.4602	94.4037	0.00
15/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	1935	2	1935	2	300.00
15/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	10486	11	10486	11	0.00
15/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	7327	8	7327	8	0.00
15/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	7397	8	7397	8	0.00
15/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1132	1	1132	1	300.00
15/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	7362	8	7362	8	0.00
15/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1538	1	1538	1	0.00
15/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5710	5	5710	5	0.00
15/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	673	1	673	1	300.00
15/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1552	1	1552	1	0.00
15/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7766	7	7766	7	0.00
15/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1524	1	1524	1	0.00
15/01/2021	2032 On 04-February-21			Bond Future	9.83	92.8018	9.8316	92.8018	114,916.00
15/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	616	1	616	1	0.00
15/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	7	0	7	0	800.00
15/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	596	1	596	1	0.00
15/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	157	0	157	0	800.00
15/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	5886	6	5886	6	0.00
15/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	638	1	638	1	0.00
15/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	1898	2	1898	2	0.00
15/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	3598	3	3598	3	0.00

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15/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	40	0	40	0	800.00
15/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	1983	2	1983	2	0.00
15/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	6786	6	6786	6	0.00
15/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	1940	2	1940	2	0.00
15/01/2021	2032 On 06-May-21			Bond Future	10.04	89.6025	10.0415	89.6025	0.00
15/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	3900	4	3900	4	736.00
15/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	11534	12	11534	12	0.00
15/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	11488	12	11488	12	0.00
15/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	13655	14	13655	14	0.00
15/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	11580	12	11580	12	0.00
15/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	215	0	215	0	0.00
15/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	222	0	222	0	0.00
15/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	218	0	218	0	0.00
15/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	99	0	99	0	736.00
15/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	2191	2	2191	2	0.00
15/01/2021	2032 On 05-August-21			Bond Future	10.25	90.5869	10.2532	90.5869	0.00
15/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	7763	8	7763	8	0.00
15/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	7800	8	7800	8	0.00
15/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	7838	8	7838	8	0.00
15/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1651	2	1651	2	0.00
15/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1666	2	1666	2	0.00
15/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1682	2	1682	2	0.00
15/01/2021	2032 On 04-November-21			Bond Future	10.47	87.4277	10.4713	87.4277	0.00
15/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1506	2	1506	2	700.00
15/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	12573	13	12573	13	0.00
15/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	8373	9	8373	9	0.00
15/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2448	3	2448	3	700.00
15/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8301	9	8301	9	0.00
15/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	8337	9	8337	9	0.00
15/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1748	2	1748	2	0.00
15/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1778	2	1778	2	0.00
15/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	8288	8	8288	8	0.00
15/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	637	1	637	1	700.00

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15/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1763	2	1763	2	0.00
15/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	6174	6	6174	6	0.00
15/01/2021	2033 On 04-February-21			Bond Future	99.43	99.4210	99.4304	99.4210	8,131.00
15/01/2021	2033 On 06-May-21			Bond Future	99.25	99.2421	99.2512	99.2421	190.00
15/01/2021	2033 On 05-August-21			Bond Future	100.36	100.3559	100.3647	100.3559	0.00
15/01/2021	2033 On 04-November-21			Bond Future	100.25	100.2460	100.2548	100.2460	0.00
15/01/2021	2037 On 04-February-21			Bond Future	10.96	82.3890	10.9585	82.3890	129,970.00
15/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	123	0	123	0	0.00
15/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	6173	7	6173	7	300.00
15/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	2	0	2	0	72.00
15/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	293	0	293	0	240.00
15/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	117	0	117	0	0.00
15/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	111	0	111	0	0.00
15/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	5794	6	5794	6	0.00
15/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	15173	16	15173	16	0.00
15/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	1011	1	1011	1	0.00
15/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	165	0	165	0	0.00
15/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	4210	4	4210	4	72.00
15/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	1710	1	1710	1	72.00
15/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
15/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	4711	4	4711	4	0.00
15/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	4647	4	4647	4	0.00
15/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	9084	9	9084	9	0.00
15/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	83	0	83	0	240.00
15/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	3449	3	3449	3	0.00
15/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	4583	4	4583	4	0.00
15/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	63	0	63	0	0.00
15/01/2021	2037 On 06-May-21			Bond Future	11.18	83.2277	11.1794	83.2277	0.00
15/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	8262	9	8262	9	0.00
15/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	8178	9	8178	9	0.00
15/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	8220	9	8220	9	0.00
15/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	969	1	969	1	0.00
15/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	993	1	993	1	0.00

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15/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	981	1	981	1	0.00
15/01/2021	2037 On 05-August-21			Bond Future	11.41	79.8860	11.4081	79.8860	0.00
15/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	7387	8	7387	8	0.00
15/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	7457	8	7457	8	0.00
15/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	7422	8	7422	8	0.00
15/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	2475	2	2475	2	0.00
15/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	2495	2	2495	2	0.00
15/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	2456	2	2456	2	0.00
15/01/2021	2037 On 04-November-21			Bond Future	11.63	80.7556	11.6305	80.7556	0.00
15/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	8692	9	8692	9	0.00
15/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	8727	9	8727	9	0.00
15/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	8761	9	8761	9	0.00
15/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	2210	2	2210	2	0.00
15/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	2193	2	2193	2	0.00
15/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	2226	2	2226	2	0.00
15/01/2021	2038 On 04-February-21			Bond Future	111.55	111.5347	111.5454	111.5347	7,805.00
15/01/2021	2038 On 06-May-21			Bond Future	112.71	112.6977	112.7080	112.6977	160.00
15/01/2021	2038 On 05-August-21			Bond Future	112.25	112.2404	112.2505	112.2404	0.00
15/01/2021	2038 On 04-November-21			Bond Future	113.50	113.4874	113.4975	113.4874	0.00
15/01/2021	2040 On 04-February-21			Bond Future	11.08	84.3214	11.0825	84.3214	80,680.00
15/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	110	0	110	0	0.00
15/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	104	0	104	0	0.00
15/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	14	0	14	0	800.00
15/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	4519	5	4519	5	0.00
15/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	41	0	41	0	500.00
15/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	3594	4	3594	4	0.00
15/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	116	0	116	0	0.00
15/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	0	0	0	0	500.00
15/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	0	0	0	0	800.00
15/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	7400	7	7400	7	0.00
15/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	11420	11	11420	11	0.00
15/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	4836	4	4836	4	0.00
15/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	12091	12	12091	12	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
15/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	373	0	373	0	500.00
15/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	223	0	223	0	800.00
15/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	4973	5	4973	5	0.00
15/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	6116	6	6116	6	0.00
15/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	4904	4	4904	4	0.00
15/01/2021	2040 On 06-May-21			Bond Future	11.30	85.1798	11.2990	85.1798	0.00
15/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	12443	13	12443	13	0.00
15/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	8093	8	8093	8	0.00
15/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	8137	9	8137	9	0.00
15/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2017	2	2017	2	300.00
15/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	4476	5	4476	5	300.00
15/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	8181	9	8181	9	0.00
15/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	1160	1	1160	1	0.00
15/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	2651	2	2651	2	0.00
15/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	5215	5	5215	5	0.00
15/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	1173	1	1173	1	0.00
15/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	1187	1	1187	1	0.00
15/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	347	0	347	0	300.00
15/01/2021	2040 On 05-August-21			Bond Future	11.52	81.6091	11.5231	81.6091	0.00
15/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	4587	5	4587	5	900.00
15/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	17520	18	17520	18	0.00
15/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	8186	9	8186	9	0.00
15/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3056	3	3056	3	900.00
15/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	8144	8	8144	8	0.00
15/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	8103	8	8103	8	0.00
15/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	2356	2	2356	2	0.00
15/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	6180	6	6180	6	0.00
15/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	2386	2	2386	2	0.00
15/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	264	0	264	0	900.00
15/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	2371	2	2371	2	0.00
15/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	4415	4	4415	4	0.00
15/01/2021	2040 On 04-November-21			Bond Future	11.74	82.4976	11.7405	82.4976	0.00
15/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	9084	9	9084	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
15/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	9047	9	9047	9	0.00
15/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	9011	9	9011	9	0.00
15/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	2351	2	2351	2	0.00
15/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	2333	2	2333	2	0.00
15/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	2316	2	2316	2	0.00
15/01/2021	2044 On 04-February-21			Bond Future	11.18	80.7566	11.1761	80.7566	51,852.00
15/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	52	0	52	0	0.00
15/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	49	0	49	0	0.00
15/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	33	0	33	0	0.00
15/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	0	0	0	0	265.00
15/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	55	0	55	0	0.00
15/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	6	0	6	0	0.00
15/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	519	1	519	1	0.00
15/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	6035	6	6035	6	0.00
15/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	8435	8	8435	8	0.00
15/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	5962	6	5962	6	0.00
15/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	6484	6	6484	6	265.00
15/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	11583	11	11583	11	0.00
15/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	2868	3	2868	3	265.00
15/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	5888	5	5888	5	0.00
15/01/2021	2044 On 06-May-21			Bond Future	11.39	81.5787	11.3860	81.5787	0.00
15/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	1522	2	1522	2	3,100.00
15/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	7824	8	7824	8	0.00
15/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	3367	4	3367	4	3,100.00
15/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	5472	6	5472	6	0.00
15/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	8036	8	8036	8	0.00
15/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	7782	8	7782	8	0.00
15/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	7740	8	7740	8	0.00
15/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	2578	3	2578	3	0.00
15/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	3538	4	3538	4	0.00
15/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	5016	5	5016	5	0.00
15/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	2422	2	2422	2	3,100.00
15/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	3445	3	3445	3	3,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	1324	1	1324	1	0.00
15/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	1309	1	1309	1	0.00
15/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	1223	1	1223	1	3,100.00
15/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	2196	2	2196	2	0.00
15/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	1295	1	1295	1	0.00
15/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	3606	3	3606	3	0.00
15/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	4508	4	4508	4	3,100.00
15/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	6288	6	6288	6	0.00
15/01/2021	2044 On 05-August-21			Bond Future	11.60	78.0937	11.6032	78.0937	0.00
15/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	8251	9	8251	9	0.00
15/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	8288	9	8288	9	0.00
15/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	8325	9	8325	9	0.00
15/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	2315	2	2315	2	0.00
15/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	2334	2	2334	2	0.00
15/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	2353	2	2353	2	0.00
15/01/2021	2044 On 04-November-21			Bond Future	11.81	78.9440	11.8137	78.9440	0.00
15/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	8720	9	8720	9	0.00
15/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	8755	9	8755	9	0.00
15/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	8790	9	8790	9	0.00
15/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	2473	2	2473	2	0.00
15/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	2491	2	2491	2	0.00
15/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	2509	2	2509	2	0.00
15/01/2021	2046 On 04-February-21			Bond Future	100.62	99.9383	100.6207	99.9383	14,890.00
15/01/2021	2046 On 06-May-21			Bond Future	99.88	99.1902	99.8793	99.1902	0.00
15/01/2021	2046 On 05-August-21			Bond Future	101.00	100.3036	101.0001	100.3036	0.00
15/01/2021	2046 On 04-November-21			Bond Future	100.31	99.6104	100.3145	99.6104	0.00
15/01/2021	2050 On 04-February-21			Bond Future	101.91	101.9025	101.9123	101.9025	11,025.00
15/01/2021	2050 On 06-May-21			Bond Future	102.97	102.9649	102.9745	102.9649	0.00
15/01/2021	2050 On 05-August-21			Bond Future	102.20	102.1922	102.2017	102.1922	0.00
15/01/2021	2050 On 04-November-21			Bond Future	103.34	103.3278	103.3370	103.3278	0.00
15/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	8657 On 21-December-26			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
15/01/2021	AL37 On 04-February-21			Index Future	791.64	793.7050	791.6410	793.7050	0.00
15/01/2021	AL37 On 06-May-21			Index Future	799.70	801.7830	799.6950	801.7830	0.00
15/01/2021	AL37 On 05-August-21			Index Future	808.38	810.4920	808.3790	810.4920	0.00
15/01/2021	AL37 On 04-November-21			Index Future	817.26	819.3960	817.2590	819.3960	0.00
15/01/2021	AL7T On 04-February-21			Index Future	866.62	870.4130	866.6170	870.4130	0.00
15/01/2021	AL7T On 06-May-21			Index Future	875.43	879.2720	875.4340	879.2720	0.00
15/01/2021	AL7T On 05-August-21			Index Future	884.94	888.8220	884.9400	888.8220	0.00
15/01/2021	AL7T On 04-November-21			Index Future	894.66	898.5870	894.6610	898.5870	0.00
15/01/2021	ALBI On 04-February-21			Index Future	756.16	759.3650	756.1600	759.3650	236.00
15/01/2021	ALBI On 06-May-21			Index Future	763.85	767.0930	763.8530	767.0930	0.00
15/01/2021	ALBI On 05-August-21			Index Future	772.15	775.4250	772.1470	775.4250	0.00
15/01/2021	ALBI On 04-November-21			Index Future	780.63	783.9440	780.6290	783.9440	0.00
15/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C213 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
15/01/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2021	ES33 On 04-February-21			Bond Future	11.60	76.6678	11.6042	76.6678	350.00
15/01/2021	ES33 On 06-May-21			Bond Future	11.87	73.6744	11.8669	73.6744	0.00
15/01/2021	ES33 On 05-August-21			Bond Future	12.14	74.4837	12.1352	74.4837	0.00
15/01/2021	ES33 On 04-November-21			Bond Future	12.41	71.5194	12.4123	71.5194	0.00
15/01/2021	ES42 On 04-February-21			Bond Future	12.14	75.4259	12.1359	75.4259	4,779.00
15/01/2021	ES42 On 06-May-21			Bond Future	12.39	71.9360	12.3930	71.9360	0.00
15/01/2021	ES42 On 05-August-21			Bond Future	12.65	72.7269	12.6493	72.7269	0.00
15/01/2021	ES42 On 04-November-21			Bond Future	12.92	69.2606	12.9161	69.2606	0.00
15/01/2021	GOVI On 04-February-21			GOVI	747.63	750.7350	747.6330	750.7350	963.00
15/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
15/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
15/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
15/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	33270	0	33270	0	0.00
15/01/2021	GOVI On 04-February-21	750.94	Put	GOVI	33070	0	33070	0	0.00
15/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	33170	0	33170	0	0.00
15/01/2021	GOVI On 06-May-21			GOVI	755.24	758.3750	755.2390	758.3750	0.00
15/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	765490	80	765490	80	0.00
15/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	765590	80	765590	80	0.00
15/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	765690	80	765690	80	0.00
15/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
15/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
15/01/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	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
15/01/2021	GOVI On 05-August-21			GOVI	763.44	766.6130	763.4400	766.6130	0.00
15/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	442900	47	442900	47	0.00
15/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	443000	47	443000	47	0.00
15/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	443100	47	443100	47	0.00
15/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
15/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
15/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
15/01/2021	GOVI On 04-November-21			GOVI	771.83	775.0350	771.8260	775.0350	0.00
15/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	434060	47	434060	47	0.00
15/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	434160	47	434160	47	0.00
15/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	434260	47	434260	47	0.00
15/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
15/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
15/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
15/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/01/2021	IGOV On 04-February-21			Index Future	271.38	271.0290	271.3780	271.0290	957.00
15/01/2021	IGOV On 06-May-21			Index Future	274.21	273.8550	274.2060	273.8550	17.00
15/01/2021	IGOV On 05-August-21			Index Future	277.25	276.8960	277.2500	276.8960	0.00
15/01/2021	IGOV On 04-November-21			Index Future	280.36	280.0030	280.3620	280.0030	0.00
15/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
15/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.40	90.3900	90.4000	90.3900	0.00
15/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.30	89.3000	89.3000	89.3000	0.00
15/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.51	90.5000	90.5100	90.5000	51.00
15/01/2021	IS05 On 15-March-22			Interest Rate Swap	89.87	89.8600	89.8700	89.8600	0.00
15/01/2021	IS05 On 21-June-22			Interest Rate Swap	89.90	89.8700	89.9000	89.8700	0.00
15/01/2021	IS05 On 20-September-22			Interest Rate Swap	92.95	92.9200	92.9500	92.9200	0.00
15/01/2021	IS05 On 20-December-22			Interest Rate Swap	93.37	93.3200	93.3700	93.3200	0.00
15/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.66	85.6100	85.6600	85.6100	0.00
15/01/2021	IS05 On 20-June-23			Interest Rate Swap	91.12	91.0600	91.1200	91.0600	0.00
15/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/01/2021	IS10 On 17-December-25			Interest Rate Swap	77.83	77.6300	77.8300	77.6300	0.00
15/01/2021	IS10 On 16-March-26			Interest Rate Swap	74.26	74.0400	74.2600	74.0400	0.00
15/01/2021	IS10 On 15-June-26			Interest Rate Swap	72.58	72.3500	72.5800	72.3500	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
15/01/2021	IS10 On 21-September-26			Interest Rate Swap	74.53	74.2900	74.5300	74.2900	0.00
15/01/2021	IS10 On 21-December-26			Interest Rate Swap	78.52	78.2600	78.5200	78.2600	0.00
15/01/2021	IS10 On 15-March-27			Interest Rate Swap	76.97	76.7100	76.9700	76.7100	0.00
15/01/2021	IS10 On 21-June-27			Interest Rate Swap	79.02	78.7500	79.0200	78.7500	0.00
15/01/2021	IS10 On 20-September-27			Interest Rate Swap	84.86	84.5800	84.8600	84.5800	0.00
15/01/2021	IS10 On 20-December-27			Interest Rate Swap	85.27	84.9800	85.2700	84.9800	0.00
15/01/2021	IS10 On 22-March-28			Interest Rate Swap	78.25	77.9500	78.2500	77.9500	0.00
15/01/2021	IS10 On 20-June-28			Interest Rate Swap	86.21	85.9000	86.2100	85.9000	0.00
15/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/01/2021	JBAF On 20-January-21			Jibar Tradeable Future	3.65	96.3450	3.6450	96.3450	0.00
15/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.53	96.4900	3.5300	96.4900	0.00
15/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.53	96.5050	3.5250	96.5050	0.00
15/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.45	96.5800	3.4500	96.5800	0.00
15/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.45	96.5800	3.4500	96.5800	0.00
15/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.45	96.5950	3.4450	96.5950	0.00
15/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.49	96.5600	3.4900	96.5600	30,000.00
15/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.67	96.3950	3.6650	96.3950	0.00
15/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.69	96.3800	3.6850	96.3800	0.00
15/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.00	96.0700	4.0000	96.0700	1.00
15/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.03	96.0500	4.0250	96.0500	0.00
15/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.52	95.5350	4.5150	95.5350	0.00
15/01/2021	R023 On 04-February-21			Bond Future	4.48	109.7921	4.4771	109.7921	32,397.00
15/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3659	4	3659	4	0.00
15/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3639	4	3639	4	0.00
15/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3678	4	3678	4	0.00
15/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
15/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
15/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
15/01/2021	R023 On 06-May-21			Bond Future	4.53	107.0036	4.5295	107.0036	0.00
15/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	5228	5	5228	5	0.00
15/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	5212	5	5212	5	0.00
15/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	5245	5	5245	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
15/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
15/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
15/01/2021	R023 On 05-August-21			Bond Future	4.55	108.1785	4.5493	108.1785	0.00
15/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1322	1	1322	1	0.00
15/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1310	1	1310	1	0.00
15/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1297	1	1297	1	0.00
15/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	170	0	170	0	0.00
15/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	168	0	168	0	0.00
15/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	165	0	165	0	0.00
15/01/2021	R023 On 04-November-21			Bond Future	4.58	105.4479	4.5757	105.4479	0.00
15/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	786	1	786	1	0.00
15/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	778	1	778	1	0.00
15/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	770	1	770	1	0.00
15/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	352	0	352	0	0.00
15/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	347	0	347	0	0.00
15/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	343	0	343	0	0.00
15/01/2021	R035 On 04-February-21			Bond Future	10.68	91.4524	10.6803	91.4524	97,068.00
15/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	128	0	128	0	0.00
15/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	189	0	189	0	0.00
15/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	122	0	122	0	0.00
15/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	115	0	115	0	0.00
15/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	3267	4	3267	4	0.00
15/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	353	0	353	0	650.00
15/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	4428	4	4428	4	0.00
15/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	3808	3	3808	3	650.00
15/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	4364	4	4364	4	0.00
15/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	4301	4	4301	4	0.00
15/01/2021	R035 On 06-May-21			Bond Future	10.90	87.9101	10.8993	87.9101	0.00
15/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	3800	4	3800	4	0.00
15/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4167	4	4167	4	600.00
15/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	11755	12	11755	12	0.00
15/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	1869	2	1869	2	600.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3002	3	3002	3	1,650.00
15/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	4822	5	4822	5	0.00
15/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	9246	10	9246	10	0.00
15/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	9201	10	9201	10	0.00
15/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	7756	8	7756	8	0.00
15/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2252	2	2252	2	0.00
15/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1125	1	1125	1	500.00
15/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	5767	6	5767	6	0.00
15/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	1502	2	1502	2	793.00
15/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	9291	10	9291	10	0.00
15/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	11110	12	11110	12	0.00
15/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	409	0	409	0	1,650.00
15/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	5814	5	5814	5	0.00
15/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	722	1	722	1	0.00
15/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	713	1	713	1	0.00
15/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1802	2	1802	2	1,650.00
15/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	334	0	334	0	600.00
15/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	5106	5	5106	5	0.00
15/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	4498	4	4498	4	500.00
15/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	6737	6	6737	6	0.00
15/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	1093	1	1093	1	793.00
15/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	2227	2	2227	2	793.00
15/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	704	1	704	1	0.00
15/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	3568	3	3568	3	0.00
15/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	2857	3	2857	3	500.00
15/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	2606	2	2606	2	0.00
15/01/2021	R035 On 05-August-21			Bond Future	11.12	88.8756	11.1240	88.8756	0.00
15/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3244	3	3244	3	0.00
15/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1515	2	1515	2	100.00
15/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
15/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
15/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5110	5	5110	5	0.00
15/01/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	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
15/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	49704	49	49704	49	0.00
15/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	3624	3	3624	3	100.00
15/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	49820	49	49820	49	0.00
15/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	49937	49	49937	49	0.00
15/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	5451	5	5451	5	100.00
15/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	8682	8	8682	8	0.00
15/01/2021	R035 On 04-November-21			Bond Future	11.35	85.3680	11.3544	85.3680	0.00
15/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	13662	14	13662	14	0.00
15/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	1811	2	1811	2	782.00
15/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	5905	6	5905	6	0.00
15/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	8664	9	8664	9	0.00
15/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	8700	9	8700	9	0.00
15/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	1638	2	1638	2	400.00
15/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	2626	3	2626	3	400.00
15/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	3808	4	3808	4	0.00
15/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	8735	9	8735	9	0.00
15/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	2165	2	2165	2	0.00
15/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	5460	5	5460	5	782.00
15/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	8893	9	8893	9	0.00
15/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	9459	9	9459	9	0.00
15/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	3604	3	3604	3	782.00
15/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	7156	7	7156	7	0.00
15/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	2182	2	2182	2	0.00
15/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	2198	2	2198	2	0.00
15/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	733	1	733	1	400.00
15/01/2021	R186 On 04-February-21			Bond Future	6.68	120.0058	6.6831	120.0058	82,293.00
15/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7585	8	7585	8	0.00
15/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	3257	4	3257	4	0.00
15/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	6749	7	6749	7	0.00
15/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7536	8	7536	8	0.00
15/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7487	8	7487	8	0.00
15/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	33	0	33	0	0.00
15/01/2021	R186 On 04-February-21	8.00	Put	Bond Future	0	0	0	0	15,177.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
15/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
15/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
15/01/2021	R186 On 06-May-21			Bond Future	6.83	121.2272	6.8336	121.2272	0.00
15/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	3254	3	3254	3	0.00
15/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	18022	18	18022	18	0.00
15/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	17981	18	17981	18	0.00
15/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	17940	18	17940	18	0.00
15/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
15/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
15/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
15/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	919	1	919	1	15,177.00
15/01/2021	R186 On 05-August-21			Bond Future	6.98	117.2768	6.9821	117.2768	0.00
15/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	7916	8	7916	8	0.00
15/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	7877	8	7877	8	0.00
15/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	7837	8	7837	8	0.00
15/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	305	0	305	0	0.00
15/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	300	0	300	0	0.00
15/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	295	0	295	0	0.00
15/01/2021	R186 On 04-November-21			Bond Future	7.14	118.5529	7.1379	118.5529	0.00
15/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5358	6	5358	6	0.00
15/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5290	6	5290	6	0.00
15/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5323	6	5323	6	0.00
15/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	1013	1	1013	1	0.00
15/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	1023	1	1023	1	0.00
15/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	1003	1	1003	1	0.00
15/01/2021	R197 On 04-February-21			Bond Future	318.36	318.3552	318.3603	318.3552	2,401.00
15/01/2021	R197 On 06-May-21			Bond Future	321.68	321.6744	321.6783	321.6744	0.00
15/01/2021	R197 On 05-August-21			Bond Future	317.28	317.2790	317.2819	317.2790	0.00
15/01/2021	R197 On 04-November-21			Bond Future	320.81	320.8043	320.8069	320.8043	0.00
15/01/2021	R202 On 04-February-21			Bond Future	220.00	219.9758	219.9964	219.9758	7,883.00
15/01/2021	R202 On 06-May-21			Bond Future	222.29	222.2693	222.2893	222.2693	0.00
15/01/2021	R202 On 05-August-21			Bond Future	220.53	220.5116	220.5311	220.5116	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
15/01/2021	R202 On 04-November-21			Bond Future	222.98	222.9616	222.9809	222.9616	0.00
15/01/2021	R209 On 04-February-21			Bond Future	10.60	70.3153	10.5987	70.3153	26,196.00
15/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	252	0	252	0	0.00
15/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	242	0	242	0	0.00
15/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	262	0	262	0	0.00
15/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	3039	3	3039	3	0.00
15/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	3138	3	3138	3	0.00
15/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	3088	3	3088	3	0.00
15/01/2021	R209 On 06-May-21			Bond Future	10.79	67.8918	10.7949	67.8918	5,250.00
15/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	2441	3	2441	3	0.00
15/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	5623	6	5623	6	0.00
15/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	7979	8	7979	8	0.00
15/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	1646	2	1646	2	5,325.00
15/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	4372	5	4372	5	0.00
15/01/2021	R209 On 06-May-21	10.35	Call	Bond Future	1856	2	1856	2	1,000.00
15/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	833	1	833	1	8,200.00
15/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	3556	4	3556	4	0.00
15/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1190	1	1190	1	0.00
15/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	8017	8	8017	8	0.00
15/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	7941	8	7941	8	0.00
15/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	7904	8	7904	8	0.00
15/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	705	1	705	1	0.00
15/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	696	1	696	1	0.00
15/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	679	1	679	1	9,150.00
15/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	2444	2	2444	2	3,500.00
15/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	5764	5	5764	5	0.00
15/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	6939	7	6939	7	0.00
15/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1941	2	1941	2	9,150.00
15/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	687	1	687	1	0.00
15/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	1409	1	1409	1	3,750.00
15/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	4735	4	4735	4	0.00
15/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	3523	3	3523	3	6,250.00
15/01/2021	R209 On 06-May-21	10.35	Put	Bond Future	4362	4	4362	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
15/01/2021	R209 On 05-August-21			Bond Future	10.99	68.6377	10.9918	68.6377	0.00
15/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	6351	7	6351	7	0.00
15/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	6317	7	6317	7	0.00
15/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	6386	7	6386	7	0.00
15/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	2214	2	2214	2	0.00
15/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	2243	2	2243	2	0.00
15/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	2229	2	2229	2	0.00
15/01/2021	R209 On 04-November-21			Bond Future	11.19	66.2444	11.1926	66.2444	1,000.00
15/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	999	1	999	1	2,000.00
15/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	7168	8	7168	8	0.00
15/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	2539	3	2539	3	0.00
15/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	6638	7	6638	7	0.00
15/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	7198	8	7198	8	0.00
15/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	7138	8	7138	8	0.00
15/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	2292	2	2292	2	0.00
15/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2624	2	2624	2	2,000.00
15/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	2308	2	2308	2	0.00
15/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	2325	2	2325	2	0.00
15/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	6293	6	6293	6	2,000.00
15/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	10735	10	10735	10	0.00
15/01/2021	R210 On 04-February-21			Bond Future	195.22	194.8259	195.2154	194.8259	1,213.00
15/01/2021	R210 On 06-May-21			Bond Future	194.54	194.1436	194.5363	194.1436	0.00
15/01/2021	R210 On 05-August-21			Bond Future	196.72	196.3226	196.7193	196.3226	0.00
15/01/2021	R210 On 04-November-21			Bond Future	196.16	195.7635	196.1642	195.7635	0.00
15/01/2021	R212 On 04-February-21			Bond Future	170.09	170.0918	170.0924	170.0918	4,953.00
15/01/2021	R212 On 06-May-21			Bond Future	171.87	171.8653	171.8652	171.8653	0.00
15/01/2021	R212 On 05-August-21			Bond Future	171.46	171.4617	171.4610	171.4617	0.00
15/01/2021	R212 On 04-November-21			Bond Future	173.37	173.3667	173.3658	173.3667	0.00
15/01/2021	R213 On 04-February-21			Bond Future	9.35	88.3934	9.3543	88.3934	8,858.00
15/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1233	1	1233	1	0.00
15/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1170	1	1170	1	0.00
15/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1202	1	1202	1	0.00
15/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	938	1	938	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
15/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	964	1	964	1	0.00
15/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	912	1	912	1	0.00
15/01/2021	R213 On 06-May-21			Bond Future	9.55	85.7651	9.5469	85.7651	0.00
15/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12043	12	12043	12	0.00
15/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	11999	12	11999	12	0.00
15/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12087	12	12087	12	0.00
15/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	103	0	103	0	0.00
15/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	107	0	107	0	0.00
15/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	105	0	105	0	0.00
15/01/2021	R213 On 05-August-21			Bond Future	9.74	86.7069	9.7432	86.7069	0.00
15/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	6952	7	6952	7	0.00
15/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	4672	5	4672	5	0.00
15/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7235	8	7235	8	0.00
15/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2443	3	2443	3	200.00
15/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7200	8	7200	8	0.00
15/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7164	7	7164	7	0.00
15/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1469	1	1469	1	0.00
15/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1455	1	1455	1	0.00
15/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2551	2	2551	2	200.00
15/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4673	4	4673	4	0.00
15/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1441	1	1441	1	0.00
15/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1556	1	1556	1	200.00
15/01/2021	R213 On 04-November-21			Bond Future	9.95	84.1209	9.9469	84.1209	0.00
15/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	7469	8	7469	8	0.00
15/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	7435	8	7435	8	0.00
15/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	7503	8	7503	8	0.00
15/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1682	2	1682	2	0.00
15/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1668	2	1668	2	0.00
15/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1653	2	1653	2	0.00
15/01/2021	R214 On 04-February-21			Bond Future	11.00	67.1903	11.0045	67.1903	15,579.00
15/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	125	0	125	0	0.00
15/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	120	0	120	0	0.00
15/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	131	0	131	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
15/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	4131	4	4131	4	0.00
15/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	4244	4	4244	4	0.00
15/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	4188	4	4188	4	0.00
15/01/2021	R214 On 06-May-21			Bond Future	11.20	64.5982	11.1977	64.5982	0.00
15/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	6645	7	6645	7	0.00
15/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	6610	7	6610	7	0.00
15/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	6576	7	6576	7	0.00
15/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	1194	1	1194	1	0.00
15/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	1181	1	1181	1	0.00
15/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	1168	1	1168	1	0.00
15/01/2021	R214 On 05-August-21			Bond Future	11.39	65.3076	11.3946	65.3076	0.00
15/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	5899	6	5899	6	0.00
15/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	5932	6	5932	6	0.00
15/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	5866	6	5866	6	0.00
15/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2680	3	2680	3	0.00
15/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2713	3	2713	3	0.00
15/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2697	3	2697	3	0.00
15/01/2021	R214 On 04-November-21			Bond Future	11.60	62.7410	11.5951	62.7410	0.00
15/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	6946	7	6946	7	0.00
15/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	6914	7	6914	7	0.00
15/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	6881	7	6881	7	0.00
15/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2639	3	2639	3	0.00
15/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2611	2	2611	2	0.00
15/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2625	2	2625	2	0.00
15/01/2021	R248 On 04-February-21			Bond Future	11.09	84.4217	11.0855	84.4217	125,025.00
15/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	147	0	147	0	0.00
15/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	599	1	599	1	2,140.00
15/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	1	0	1	0	2,140.00
15/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	3288	4	3288	4	0.00
15/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	139	0	139	0	0.00
15/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	132	0	132	0	0.00
15/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	500	1	500	1	0.00
15/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	4752	4	4752	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
15/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	4681	4	4681	4	0.00
15/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	2921	3	2921	3	0.00
15/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	466	0	466	0	0.00
15/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	10024	10	10024	10	0.00
15/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	4612	4	4612	4	0.00
15/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	2652	2	2652	2	0.00
15/01/2021	R248 On 06-May-21			Bond Future	11.28	80.8710	11.2829	80.8710	0.00
15/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	7982	8	7982	8	0.00
15/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	7939	8	7939	8	0.00
15/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	8025	8	8025	8	0.00
15/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	1254	1	1254	1	0.00
15/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	1283	1	1283	1	0.00
15/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	1268	1	1268	1	0.00
15/01/2021	R248 On 05-August-21			Bond Future	11.48	81.7592	11.4849	81.7592	0.00
15/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	8535	9	8535	9	0.00
15/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	8497	9	8497	9	0.00
15/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	8574	9	8574	9	0.00
15/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	2281	2	2281	2	0.00
15/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	2263	2	2263	2	0.00
15/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	2244	2	2244	2	0.00
15/01/2021	R248 On 04-November-21			Bond Future	11.69	78.2372	11.6908	78.2372	0.00
15/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	9067	9	9067	9	0.00
15/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	9103	9	9103	9	0.00
15/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	9140	9	9140	9	0.00
15/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	2324	2	2324	2	0.00
15/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	2341	2	2341	2	0.00
15/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	2359	2	2359	2	0.00