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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
18/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	2025 On 04-February-21			Bond Future	148.24	148.2290	148.2357	148.2290	7,431.00
18/01/2021	2025 On 06-May-21			Bond Future	149.78	149.7739	149.7801	149.7739	0.00
18/01/2021	2025 On 05-August-21			Bond Future	149.93	149.9235	149.9292	149.9235	0.00
18/01/2021	2025 On 04-November-21			Bond Future	151.59	151.5889	151.5945	151.5889	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
18/01/2021	2029 On 04-February-21			Bond Future	104.63	104.6222	104.6305	104.6222	2,182.00
18/01/2021	2029 On 06-May-21			Bond Future	104.58	104.5734	104.5814	104.5734	200.00
18/01/2021	2029 On 05-August-21			Bond Future	105.75	105.7467	105.7545	105.7467	0.00
18/01/2021	2029 On 04-November-21			Bond Future	105.78	105.7709	105.7787	105.7709	0.00
18/01/2021	2030 On 04-February-21			Bond Future	8.88	94.9292	8.8800	94.9292	108,311.00
18/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2033	2	2033	2	0.00
18/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	2636	3	2636	3	0.00
18/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	2881	3	2881	3	0.00
18/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	32	0	32	0	1,600.00
18/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	884	1	884	1	800.00
18/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	7372	7	7372	7	0.00
18/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	98	0	98	0	1,000.00
18/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	1945	2	1945	2	0.00
18/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	1989	2	1989	2	0.00
18/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	2167	2	2167	2	1,600.00
18/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	1816	2	1816	2	1,000.00
18/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	93	0	93	0	800.00
18/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	3218	3	3218	3	0.00
18/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	418	0	418	0	0.00
18/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	360	0	360	0	0.00
18/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	373	0	373	0	0.00
18/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	4146	4	4146	4	0.00
18/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	308	0	308	0	0.00
18/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	1003	1	1003	1	0.00
18/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	1	0	1	0	1,800.00
18/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	3162	3	3162	3	0.00
18/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	167	0	167	0	2,000.00
18/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	206	0	206	0	4,000.00
18/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	346	0	346	0	0.00
18/01/2021	2030 On 06-May-21			Bond Future	9.08	95.8952	9.0769	95.8952	1,800.00
18/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	1725	2	1725	2	300.00
18/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	2964	3	2964	3	0.00
18/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	9146	9	9146	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
18/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	13592	14	13592	14	0.00
18/01/2021	2030 On 06-May-21	9.35	Call	Bond Future	3399	3	3399	3	0.00
18/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10104	10	10104	10	0.00
18/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3127	3	3127	3	300.00
18/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	450	0	450	0	700.00
18/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6103	6	6103	6	0.00
18/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	2747	3	2747	3	0.00
18/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	5603	6	5603	6	0.00
18/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	13501	14	13501	14	0.00
18/01/2021	2030 On 06-May-21	9.25	Call	Bond Future	3060	3	3060	3	0.00
18/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	13547	14	13547	14	0.00
18/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	40	0	40	0	0.00
18/01/2021	2030 On 06-May-21	9.25	Put	Bond Future	2082	2	2082	2	2,500.00
18/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	41	0	41	0	0.00
18/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	822	1	822	1	0.00
18/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	2332	2	2332	2	0.00
18/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	183	0	183	0	300.00
18/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	2036	2	2036	2	0.00
18/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	39	0	39	0	0.00
18/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	268	0	268	0	0.00
18/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	2155	2	2155	2	700.00
18/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	7034	7	7034	7	0.00
18/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	958	1	958	1	700.00
18/01/2021	2030 On 06-May-21	9.35	Put	Bond Future	1861	2	1861	2	2,500.00
18/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	3494	3	3494	3	0.00
18/01/2021	2030 On 05-August-21			Bond Future	9.28	92.9426	9.2799	92.9426	0.00
18/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	6817	7	6817	7	0.00
18/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	545	1	545	1	200.00
18/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	2450	3	2450	3	600.00
18/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	7297	7	7297	7	0.00
18/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2062	2	2062	2	200.00
18/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14119	14	14119	14	0.00
18/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	7260	7	7260	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	3809	4	3809	4	600.00
18/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	7222	7	7222	7	0.00
18/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1267	1	1267	1	0.00
18/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	1254	1	1254	1	0.00
18/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	156	0	156	0	600.00
18/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	9783	10	9783	10	0.00
18/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1419	1	1419	1	200.00
18/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4865	5	4865	5	0.00
18/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	1241	1	1241	1	0.00
18/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2879	3	2879	3	0.00
18/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	4288	4	4288	4	0.00
18/01/2021	2030 On 04-November-21			Bond Future	9.48	93.9540	9.4800	93.9540	0.00
18/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	1882	2	1882	2	300.00
18/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	10384	10	10384	10	0.00
18/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	7232	7	7232	7	0.00
18/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	7302	7	7302	7	0.00
18/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1094	1	1094	1	300.00
18/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	7267	7	7267	7	0.00
18/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1548	2	1548	2	0.00
18/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5762	6	5762	6	0.00
18/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	676	1	676	1	300.00
18/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1562	2	1562	2	0.00
18/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7833	8	7833	8	0.00
18/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1534	2	1534	2	0.00
18/01/2021	2032 On 04-February-21			Bond Future	9.83	92.4087	9.8343	92.4087	114,916.00
18/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	530	1	530	1	0.00
18/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	4	0	4	0	800.00
18/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	511	1	511	1	0.00
18/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	550	1	550	1	0.00
18/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	115	0	115	0	800.00
18/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	5854	6	5854	6	0.00
18/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	25	0	25	0	800.00
18/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	1828	2	1828	2	0.00

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18/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	3573	4	3573	4	0.00
18/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	1914	2	1914	2	0.00
18/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	6799	7	6799	7	0.00
18/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	1871	2	1871	2	0.00
18/01/2021	2032 On 06-May-21			Bond Future	10.04	89.2052	10.0444	89.2052	0.00
18/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	3850	4	3850	4	736.00
18/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	11505	12	11505	12	0.00
18/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	11458	11	11458	11	0.00
18/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	13631	14	13631	14	0.00
18/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	11551	12	11551	12	0.00
18/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	203	0	203	0	0.00
18/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	210	0	210	0	0.00
18/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	207	0	207	0	0.00
18/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	92	0	92	0	736.00
18/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	2158	2	2158	2	0.00
18/01/2021	2032 On 05-August-21			Bond Future	10.26	90.1849	10.2563	90.1849	0.00
18/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	7725	8	7725	8	0.00
18/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	7762	8	7762	8	0.00
18/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	7800	8	7800	8	0.00
18/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1631	2	1631	2	0.00
18/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1646	2	1646	2	0.00
18/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1661	2	1661	2	0.00
18/01/2021	2032 On 04-November-21			Bond Future	10.47	87.0212	10.4746	87.0212	0.00
18/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1485	2	1485	2	700.00
18/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	12546	13	12546	13	0.00
18/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	8341	8	8341	8	0.00
18/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2422	2	2422	2	700.00
18/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8269	8	8269	8	0.00
18/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	8305	8	8305	8	0.00
18/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1735	2	1735	2	0.00
18/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1764	2	1764	2	0.00
18/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	8285	8	8285	8	0.00
18/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	629	1	629	1	700.00

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18/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1750	2	1750	2	0.00
18/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	6166	6	6166	6	0.00
18/01/2021	2033 On 04-February-21			Bond Future	99.44	99.4304	99.4397	99.4304	8,131.00
18/01/2021	2033 On 06-May-21			Bond Future	99.26	99.2512	99.2602	99.2512	190.00
18/01/2021	2033 On 05-August-21			Bond Future	100.37	100.3647	100.3737	100.3647	0.00
18/01/2021	2033 On 04-November-21			Bond Future	100.26	100.2548	100.2637	100.2548	0.00
18/01/2021	2037 On 04-February-21			Bond Future	10.93	81.8522	10.9296	81.8522	129,970.00
18/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	101	0	101	0	0.00
18/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	6331	6	6331	6	300.00
18/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	261	0	261	0	240.00
18/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	1	0	1	0	72.00
18/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	96	0	96	0	0.00
18/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	90	0	90	0	0.00
18/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	5944	6	5944	6	0.00
18/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	15359	15	15359	15	0.00
18/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	989	1	989	1	0.00
18/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	139	0	139	0	0.00
18/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	3999	4	3999	4	72.00
18/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	1503	2	1503	2	72.00
18/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
18/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	4504	5	4504	5	0.00
18/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	4440	5	4440	5	0.00
18/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	8897	9	8897	9	0.00
18/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	48	0	48	0	240.00
18/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	3231	3	3231	3	0.00
18/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	4376	5	4376	5	0.00
18/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	35	0	35	0	0.00
18/01/2021	2037 On 06-May-21			Bond Future	11.15	82.6851	11.1494	82.6851	0.00
18/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	8382	8	8382	8	0.00
18/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	8297	8	8297	8	0.00
18/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	8339	8	8339	8	0.00
18/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	903	1	903	1	0.00
18/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	925	1	925	1	0.00

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18/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	914	1	914	1	0.00
18/01/2021	2037 On 05-August-21			Bond Future	11.38	79.3372	11.3769	79.3372	0.00
18/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	7487	7	7487	7	0.00
18/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	7558	7	7558	7	0.00
18/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	7523	7	7523	7	0.00
18/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	2388	2	2388	2	0.00
18/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	2407	2	2407	2	0.00
18/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	2369	2	2369	2	0.00
18/01/2021	2037 On 04-November-21			Bond Future	11.60	80.2007	11.5981	80.2007	0.00
18/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	8810	9	8810	9	0.00
18/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	8845	9	8845	9	0.00
18/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	8881	9	8881	9	0.00
18/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	2138	2	2138	2	0.00
18/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	2122	2	2122	2	0.00
18/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	2154	2	2154	2	0.00
18/01/2021	2038 On 04-February-21			Bond Future	111.56	111.5454	111.5576	111.5454	7,805.00
18/01/2021	2038 On 06-May-21			Bond Future	112.72	112.7080	112.7199	112.7080	160.00
18/01/2021	2038 On 05-August-21			Bond Future	112.26	112.2505	112.2620	112.2505	0.00
18/01/2021	2038 On 04-November-21			Bond Future	113.51	113.4975	113.5091	113.4975	0.00
18/01/2021	2040 On 04-February-21			Bond Future	11.05	83.8540	11.0487	83.8540	80,530.00
18/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	92	0	92	0	0.00
18/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	86	0	86	0	0.00
18/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	31	0	31	0	500.00
18/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	3716	4	3716	4	0.00
18/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	9	0	9	0	800.00
18/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	4674	5	4674	5	0.00
18/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	97	0	97	0	0.00
18/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	0	0	0	0	500.00
18/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	0	0	0	0	800.00
18/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	7164	7	7164	7	0.00
18/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	11188	11	11188	11	0.00
18/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	4586	5	4586	5	0.00
18/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	11859	12	11859	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
18/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	146	0	146	0	800.00
18/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	264	0	264	0	500.00
18/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	4724	5	4724	5	0.00
18/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	5875	6	5875	6	0.00
18/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	4655	5	4655	5	0.00
18/01/2021	2040 On 06-May-21			Bond Future	11.26	84.7073	11.2638	84.7073	0.00
18/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	12641	12	12641	12	0.00
18/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	8287	8	8287	8	0.00
18/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	8243	8	8243	8	0.00
18/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2062	2	2062	2	300.00
18/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	4571	4	4571	4	300.00
18/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	8331	8	8331	8	0.00
18/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	1077	1	1077	1	0.00
18/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	2513	3	2513	3	0.00
18/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	5026	5	5026	5	0.00
18/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	1103	1	1103	1	0.00
18/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	1090	1	1090	1	0.00
18/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	311	0	311	0	300.00
18/01/2021	2040 On 05-August-21			Bond Future	11.49	81.1312	11.4864	81.1312	0.00
18/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	4680	5	4680	5	900.00
18/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	17735	18	17735	18	0.00
18/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	8325	8	8325	8	0.00
18/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3123	3	3123	3	900.00
18/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	8283	8	8283	8	0.00
18/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	8241	8	8241	8	0.00
18/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	2259	2	2259	2	0.00
18/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	6011	6	6011	6	0.00
18/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	2288	2	2288	2	0.00
18/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	244	0	244	0	900.00
18/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	2273	2	2273	2	0.00
18/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	4273	4	4273	4	0.00
18/01/2021	2040 On 04-November-21			Bond Future	11.70	82.0143	11.7023	82.0143	0.00
18/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	9237	9	9237	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
18/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	9200	9	9200	9	0.00
18/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	9163	9	9163	9	0.00
18/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	2265	2	2265	2	0.00
18/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	2248	2	2248	2	0.00
18/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	2231	2	2231	2	0.00
18/01/2021	2044 On 04-February-21			Bond Future	11.13	80.2884	11.1272	80.2884	51,852.00
18/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	44	0	44	0	0.00
18/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	41	0	41	0	0.00
18/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	27	0	27	0	0.00
18/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	0	0	0	0	265.00
18/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	47	0	47	0	0.00
18/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	4	0	4	0	0.00
18/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	520	1	520	1	0.00
18/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	5693	6	5693	6	0.00
18/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	8098	8	8098	8	0.00
18/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	5619	6	5619	6	0.00
18/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	6143	6	6143	6	265.00
18/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	11248	12	11248	12	0.00
18/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	2534	3	2534	3	265.00
18/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	5545	6	5545	6	0.00
18/01/2021	2044 On 06-May-21			Bond Future	11.34	81.1055	11.3351	81.1055	0.00
18/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	8051	8	8051	8	0.00
18/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	1588	2	1588	2	3,100.00
18/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	3495	3	3495	3	3,100.00
18/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	5653	5	5653	5	0.00
18/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	2681	3	2681	3	0.00
18/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	3670	4	3670	4	0.00
18/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	5187	5	5187	5	0.00
18/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	8267	8	8267	8	0.00
18/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	8008	8	8008	8	0.00
18/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	7965	8	7965	8	0.00
18/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	1212	1	1212	1	0.00
18/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	1198	1	1198	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
18/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	1116	1	1116	1	3,100.00
18/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	2255	2	2255	2	3,100.00
18/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	3240	3	3240	3	3,100.00
18/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	2040	2	2040	2	0.00
18/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	3396	4	3396	4	0.00
18/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	1184	1	1184	1	0.00
18/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	4272	5	4272	5	3,100.00
18/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	6015	6	6015	6	0.00
18/01/2021	2044 On 05-August-21			Bond Future	11.55	77.6150	11.5501	77.6150	0.00
18/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	8467	8	8467	8	0.00
18/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	8505	8	8505	8	0.00
18/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	8542	8	8542	8	0.00
18/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	2191	2	2191	2	0.00
18/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	2209	2	2209	2	0.00
18/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	2227	2	2227	2	0.00
18/01/2021	2044 On 04-November-21			Bond Future	11.76	78.4598	11.7584	78.4598	0.00
18/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	8946	9	8946	9	0.00
18/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	8982	9	8982	9	0.00
18/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	9018	9	9018	9	0.00
18/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	2356	2	2356	2	0.00
18/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	2374	2	2374	2	0.00
18/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	2391	3	2391	3	0.00
18/01/2021	2046 On 04-February-21			Bond Future	100.63	100.6207	100.6304	100.6207	14,890.00
18/01/2021	2046 On 06-May-21			Bond Future	99.89	99.8793	99.8888	99.8793	0.00
18/01/2021	2046 On 05-August-21			Bond Future	101.01	101.0001	101.0094	101.0001	0.00
18/01/2021	2046 On 04-November-21			Bond Future	100.32	100.3145	100.3238	100.3145	0.00
18/01/2021	2050 On 04-February-21			Bond Future	101.92	101.9123	101.9221	101.9123	11,025.00
18/01/2021	2050 On 06-May-21			Bond Future	102.98	102.9745	102.9840	102.9745	0.00
18/01/2021	2050 On 05-August-21			Bond Future	102.21	102.2017	102.2111	102.2017	0.00
18/01/2021	2050 On 04-November-21			Bond Future	103.35	103.3370	103.3463	103.3370	0.00
18/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	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
18/01/2021	AL37 On 04-February-21			Index Future	792.18	791.6410	792.1780	791.6410	0.00
18/01/2021	AL37 On 06-May-21			Index Future	800.23	799.6950	800.2280	799.6950	0.00
18/01/2021	AL37 On 05-August-21			Index Future	808.91	808.3790	808.9100	808.3790	0.00
18/01/2021	AL37 On 04-November-21			Index Future	817.79	817.2590	817.7930	817.2590	0.00
18/01/2021	AL7T On 04-February-21			Index Future	866.37	866.6170	866.3660	866.6170	0.00
18/01/2021	AL7T On 06-May-21			Index Future	875.17	875.4340	875.1710	875.4340	0.00
18/01/2021	AL7T On 05-August-21			Index Future	884.67	884.9400	884.6660	884.9400	0.00
18/01/2021	AL7T On 04-November-21			Index Future	894.38	894.6610	894.3810	894.6610	0.00
18/01/2021	ALBI On 04-February-21			Index Future	757.51	756.1600	757.5080	756.1600	236.00
18/01/2021	ALBI On 06-May-21			Index Future	765.21	763.8530	765.2070	763.8530	0.00
18/01/2021	ALBI On 05-August-21			Index Future	773.51	772.1470	773.5080	772.1470	0.00
18/01/2021	ALBI On 04-November-21			Index Future	782.00	780.6290	782.0020	780.6290	0.00
18/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	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
18/01/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2021	ES33 On 04-February-21			Bond Future	11.58	76.2048	11.5760	76.2048	350.00
18/01/2021	ES33 On 06-May-21			Bond Future	11.84	73.2064	11.8376	73.2064	0.00
18/01/2021	ES33 On 05-August-21			Bond Future	12.10	74.0103	12.1046	74.0103	0.00
18/01/2021	ES33 On 04-November-21			Bond Future	12.38	71.0408	12.3804	71.0408	0.00
18/01/2021	ES42 On 04-February-21			Bond Future	12.10	74.9715	12.0977	74.9715	4,779.00
18/01/2021	ES42 On 06-May-21			Bond Future	12.35	71.4768	12.3531	71.4768	0.00
18/01/2021	ES42 On 05-August-21			Bond Future	12.61	72.2623	12.6076	72.2623	0.00
18/01/2021	ES42 On 04-November-21			Bond Future	12.87	68.7909	12.8725	68.7909	0.00
18/01/2021	GOVI On 04-February-21			GOVI	748.93	747.6330	748.9300	747.6330	963.00
18/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
18/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
18/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
18/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	20300	3	20300	3	0.00
18/01/2021	GOVI On 04-February-21	750.94	Put	GOVI	20100	3	20100	3	0.00
18/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	20200	3	20200	3	0.00
18/01/2021	GOVI On 06-May-21			GOVI	756.54	755.2390	756.5410	755.2390	0.00
18/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	778510	77	778510	77	0.00
18/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	778610	77	778610	77	0.00
18/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	778710	77	778710	77	0.00
18/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
18/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
18/01/2021	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
18/01/2021	GOVI On 05-August-21			GOVI	764.75	763.4400	764.7490	763.4400	0.00
18/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	455990	44	455990	44	0.00
18/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	456090	44	456090	44	0.00
18/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	456190	44	456190	44	0.00
18/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
18/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
18/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
18/01/2021	GOVI On 04-November-21			GOVI	773.15	771.8260	773.1470	771.8260	0.00
18/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	447270	43	447270	43	0.00
18/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	447370	43	447370	43	0.00
18/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	447470	43	447470	43	0.00
18/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
18/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
18/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
18/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/01/2021	IGOV On 04-February-21			Index Future	271.44	271.3780	271.4350	271.3780	957.00
18/01/2021	IGOV On 06-May-21			Index Future	274.26	274.2060	274.2610	274.2060	17.00
18/01/2021	IGOV On 05-August-21			Index Future	277.30	277.2500	277.3030	277.2500	0.00
18/01/2021	IGOV On 04-November-21			Index Future	280.41	280.3620	280.4140	280.3620	0.00
18/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
18/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.40	90.4000	90.4000	90.4000	0.00
18/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.31	89.3000	89.3100	89.3000	0.00
18/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.52	90.5100	90.5200	90.5100	51.00
18/01/2021	IS05 On 15-March-22			Interest Rate Swap	89.89	89.8700	89.8900	89.8700	0.00
18/01/2021	IS05 On 21-June-22			Interest Rate Swap	89.91	89.9000	89.9100	89.9000	0.00
18/01/2021	IS05 On 20-September-22			Interest Rate Swap	92.97	92.9500	92.9700	92.9500	0.00
18/01/2021	IS05 On 20-December-22			Interest Rate Swap	93.38	93.3700	93.3800	93.3700	0.00
18/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.67	85.6600	85.6700	85.6600	0.00
18/01/2021	IS05 On 20-June-23			Interest Rate Swap	91.12	91.1200	91.1200	91.1200	0.00
18/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/01/2021	IS10 On 17-December-25			Interest Rate Swap	77.77	77.8300	77.7700	77.8300	0.00
18/01/2021	IS10 On 16-March-26			Interest Rate Swap	74.19	74.2600	74.1900	74.2600	0.00
18/01/2021	IS10 On 15-June-26			Interest Rate Swap	72.50	72.5800	72.5000	72.5800	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
18/01/2021	IS10 On 21-September-26			Interest Rate Swap	74.45	74.5300	74.4500	74.5300	0.00
18/01/2021	IS10 On 21-December-26			Interest Rate Swap	78.43	78.5200	78.4300	78.5200	0.00
18/01/2021	IS10 On 15-March-27			Interest Rate Swap	76.88	76.9700	76.8800	76.9700	0.00
18/01/2021	IS10 On 21-June-27			Interest Rate Swap	78.94	79.0200	78.9400	79.0200	0.00
18/01/2021	IS10 On 20-September-27			Interest Rate Swap	84.77	84.8600	84.7700	84.8600	0.00
18/01/2021	IS10 On 20-December-27			Interest Rate Swap	85.18	85.2700	85.1800	85.2700	0.00
18/01/2021	IS10 On 22-March-28			Interest Rate Swap	78.16	78.2500	78.1600	78.2500	0.00
18/01/2021	IS10 On 20-June-28			Interest Rate Swap	86.11	86.2100	86.1100	86.2100	0.00
18/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/01/2021	JBAF On 20-January-21			Jibar Tradeable Future	3.65	96.3550	3.6450	96.3550	0.00
18/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.55	96.4700	3.5500	96.4700	0.00
18/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.54	96.4750	3.5350	96.4750	0.00
18/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.47	96.5500	3.4700	96.5500	0.00
18/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.47	96.5500	3.4700	96.5500	0.00
18/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.46	96.5550	3.4550	96.5550	0.00
18/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.50	96.5100	3.5000	96.5100	30,000.00
18/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.67	96.3350	3.6650	96.3350	0.00
18/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	0.00
18/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.02	96.0000	4.0200	96.0000	1.00
18/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.04	95.9750	4.0350	95.9750	0.00
18/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.50	95.4850	4.4950	95.4850	0.00
18/01/2021	R023 On 04-February-21			Bond Future	4.47	109.8147	4.4711	109.8147	32,397.00
18/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3671	4	3671	4	0.00
18/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3652	4	3652	4	0.00
18/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3690	4	3690	4	0.00
18/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
18/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
18/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
18/01/2021	R023 On 06-May-21			Bond Future	4.52	107.0260	4.5229	107.0260	0.00
18/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	5240	5	5240	5	0.00
18/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	5224	5	5224	5	0.00
18/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	5257	5	5257	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
18/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
18/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
18/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
18/01/2021	R023 On 05-August-21			Bond Future	4.54	108.2008	4.5417	108.2008	0.00
18/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1329	1	1329	1	0.00
18/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1316	1	1316	1	0.00
18/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1303	1	1303	1	0.00
18/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	165	0	165	0	0.00
18/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	162	0	162	0	0.00
18/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	160	0	160	0	0.00
18/01/2021	R023 On 04-November-21			Bond Future	4.57	105.4702	4.5667	105.4702	0.00
18/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	791	1	791	1	0.00
18/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	783	1	783	1	0.00
18/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	774	1	774	1	0.00
18/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	345	0	345	0	0.00
18/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	341	0	341	0	0.00
18/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	336	0	336	0	0.00
18/01/2021	R035 On 04-February-21			Bond Future	10.63	90.9745	10.6274	90.9745	97,068.00
18/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	121	0	121	0	0.00
18/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	184	0	184	0	0.00
18/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	114	0	114	0	0.00
18/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	108	0	108	0	0.00
18/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	3490	3	3490	3	0.00
18/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	230	0	230	0	650.00
18/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	4075	4	4075	4	0.00
18/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	3457	4	3457	4	650.00
18/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	4012	4	4012	4	0.00
18/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	3949	4	3949	4	0.00
18/01/2021	R035 On 06-May-21			Bond Future	10.84	87.4271	10.8443	87.4271	0.00
18/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	3955	4	3955	4	0.00
18/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	9473	9	9473	9	0.00
18/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	8001	8	8001	8	0.00
18/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	9518	9	9518	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
18/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4332	4	4332	4	600.00
18/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	12060	12	12060	12	0.00
18/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	1957	2	1957	2	600.00
18/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3131	3	3131	3	1,650.00
18/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	5004	5	5004	5	0.00
18/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2355	2	2355	2	0.00
18/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1181	1	1181	1	500.00
18/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	5971	6	5971	6	0.00
18/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	11408	11	11408	11	0.00
18/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	1575	2	1575	2	793.00
18/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	9564	9	9564	9	0.00
18/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	645	1	645	1	0.00
18/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	636	1	636	1	0.00
18/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	358	0	358	0	1,650.00
18/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	5538	6	5538	6	0.00
18/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1657	2	1657	2	1,650.00
18/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	291	0	291	0	600.00
18/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	4845	5	4845	5	0.00
18/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	4252	4	4252	4	500.00
18/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	6445	7	6445	7	0.00
18/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	2061	2	2061	2	793.00
18/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	628	1	628	1	0.00
18/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	3349	4	3349	4	0.00
18/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	989	1	989	1	793.00
18/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	2664	3	2664	3	500.00
18/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	2423	3	2423	3	0.00
18/01/2021	R035 On 05-August-21			Bond Future	11.07	88.3870	11.0666	88.3870	0.00
18/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3371	3	3371	3	0.00
18/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
18/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1585	2	1585	2	100.00
18/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
18/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5284	5	5284	5	0.00
18/01/2021	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
18/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	49352	50	49352	50	0.00
18/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	3446	4	3446	4	100.00
18/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	49585	50	49585	50	0.00
18/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	49468	50	49468	50	0.00
18/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	5225	5	5225	5	100.00
18/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	8400	9	8400	9	0.00
18/01/2021	R035 On 04-November-21			Bond Future	11.29	84.8739	11.2946	84.8739	0.00
18/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	13966	14	13966	14	0.00
18/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	1895	2	1895	2	782.00
18/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6099	6	6099	6	0.00
18/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	8905	9	8905	9	0.00
18/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	8941	9	8941	9	0.00
18/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	2738	3	2738	3	400.00
18/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	3953	4	3953	4	0.00
18/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	8978	9	8978	9	0.00
18/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	1715	2	1715	2	400.00
18/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	3442	4	3442	4	782.00
18/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	2051	2	2051	2	0.00
18/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	5250	5	5250	5	782.00
18/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	8622	9	8622	9	0.00
18/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	9181	9	9181	9	0.00
18/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	6912	7	6912	7	0.00
18/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	2067	2	2067	2	0.00
18/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	2084	2	2084	2	0.00
18/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	681	1	681	1	400.00
18/01/2021	R186 On 04-February-21			Bond Future	6.67	119.6909	6.6714	119.6909	82,293.00
18/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	3306	3	3306	3	0.00
18/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	6812	7	6812	7	0.00
18/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7647	8	7647	8	0.00
18/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7598	8	7598	8	0.00
18/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7549	7	7549	7	0.00
18/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	19	0	19	0	0.00
18/01/2021	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
18/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
18/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
18/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
18/01/2021	R186 On 06-May-21			Bond Future	6.82	120.9086	6.8212	120.9086	0.00
18/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	3276	3	3276	3	0.00
18/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	18085	18	18085	18	0.00
18/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	18044	18	18044	18	0.00
18/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	18003	18	18003	18	0.00
18/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
18/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
18/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
18/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	878	1	878	1	15,177.00
18/01/2021	R186 On 05-August-21			Bond Future	6.97	116.9544	6.9690	116.9544	0.00
18/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	7965	8	7965	8	0.00
18/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	7926	8	7926	8	0.00
18/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	7886	8	7886	8	0.00
18/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	290	0	290	0	0.00
18/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	286	0	286	0	0.00
18/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	281	0	281	0	0.00
18/01/2021	R186 On 04-November-21			Bond Future	7.12	118.2268	7.1240	118.2268	0.00
18/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5395	5	5395	5	0.00
18/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5327	5	5327	5	0.00
18/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5361	5	5361	5	0.00
18/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	986	1	986	1	0.00
18/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	996	1	996	1	0.00
18/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	977	1	977	1	0.00
18/01/2021	R197 On 04-February-21			Bond Future	318.37	318.3603	318.3654	318.3603	2,401.00
18/01/2021	R197 On 06-May-21			Bond Future	321.68	321.6783	321.6822	321.6783	0.00
18/01/2021	R197 On 05-August-21			Bond Future	317.28	317.2819	317.2849	317.2819	0.00
18/01/2021	R197 On 04-November-21			Bond Future	320.81	320.8069	320.8096	320.8069	0.00
18/01/2021	R202 On 04-February-21			Bond Future	220.02	219.9964	220.0169	219.9964	7,883.00
18/01/2021	R202 On 06-May-21			Bond Future	222.31	222.2893	222.3093	222.2893	0.00
18/01/2021	R202 On 05-August-21			Bond Future	220.55	220.5311	220.5506	220.5311	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
18/01/2021	R202 On 04-November-21			Bond Future	223.00	222.9809	223.0003	222.9809	0.00
18/01/2021	R209 On 04-February-21			Bond Future	10.57	69.8135	10.5713	69.8135	26,196.00
18/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	222	0	222	0	0.00
18/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	212	0	212	0	0.00
18/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	232	0	232	0	0.00
18/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	2854	3	2854	3	0.00
18/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	2954	3	2954	3	0.00
18/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	2904	3	2904	3	0.00
18/01/2021	R209 On 06-May-21			Bond Future	10.77	67.3846	10.7665	67.3846	5,250.00
18/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	2474	2	2474	2	0.00
18/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	5701	6	5701	6	0.00
18/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	1665	2	1665	2	5,325.00
18/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	4435	4	4435	4	0.00
18/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	8086	8	8086	8	0.00
18/01/2021	R209 On 06-May-21	10.35	Call	Bond Future	1879	2	1879	2	1,000.00
18/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	839	1	839	1	8,200.00
18/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	3607	4	3607	4	0.00
18/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1201	1	1201	1	0.00
18/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	8124	8	8124	8	0.00
18/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	8048	8	8048	8	0.00
18/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	8009	8	8009	8	0.00
18/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	655	1	655	1	0.00
18/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	646	1	646	1	0.00
18/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	630	1	630	1	9,150.00
18/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	2339	2	2339	2	3,500.00
18/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	5620	6	5620	6	0.00
18/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	6789	7	6789	7	0.00
18/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	638	1	638	1	0.00
18/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1848	2	1848	2	9,150.00
18/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	1331	1	1331	1	3,750.00
18/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	4598	5	4598	5	0.00
18/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	3400	4	3400	4	6,250.00
18/01/2021	R209 On 06-May-21	10.35	Put	Bond Future	4230	4	4230	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
18/01/2021	R209 On 05-August-21			Bond Future	10.96	68.1247	10.9624	68.1247	0.00
18/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	6433	6	6433	6	0.00
18/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	6399	6	6399	6	0.00
18/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	6468	6	6468	6	0.00
18/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	2139	2	2139	2	0.00
18/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	2168	2	2168	2	0.00
18/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	2153	2	2153	2	0.00
18/01/2021	R209 On 04-November-21			Bond Future	11.16	65.7257	11.1621	65.7257	1,000.00
18/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1017	1	1017	1	2,000.00
18/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	7260	7	7260	7	0.00
18/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	2582	3	2582	3	0.00
18/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	6725	7	6725	7	0.00
18/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	7291	7	7291	7	0.00
18/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	7230	7	7230	7	0.00
18/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	2226	2	2226	2	0.00
18/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2552	3	2552	3	2,000.00
18/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	2242	2	2242	2	0.00
18/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	2258	2	2258	2	0.00
18/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	6176	6	6176	6	2,000.00
18/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	10593	11	10593	11	0.00
18/01/2021	R210 On 04-February-21			Bond Future	195.23	195.2154	195.2297	195.2154	1,213.00
18/01/2021	R210 On 06-May-21			Bond Future	194.55	194.5363	194.5502	194.5363	0.00
18/01/2021	R210 On 05-August-21			Bond Future	196.73	196.7193	196.7326	196.7193	0.00
18/01/2021	R210 On 04-November-21			Bond Future	196.18	196.1642	196.1775	196.1642	0.00
18/01/2021	R212 On 04-February-21			Bond Future	170.09	170.0924	170.0929	170.0924	4,953.00
18/01/2021	R212 On 06-May-21			Bond Future	171.87	171.8652	171.8650	171.8652	0.00
18/01/2021	R212 On 05-August-21			Bond Future	171.46	171.4610	171.4603	171.4610	0.00
18/01/2021	R212 On 04-November-21			Bond Future	173.36	173.3658	173.3648	173.3658	0.00
18/01/2021	R213 On 04-February-21			Bond Future	9.35	87.9970	9.3521	87.9970	8,858.00
18/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1158	1	1158	1	0.00
18/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1126	1	1126	1	0.00
18/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1095	1	1095	1	0.00
18/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	876	1	876	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
18/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	850	1	850	1	0.00
18/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	824	1	824	1	0.00
18/01/2021	R213 On 06-May-21			Bond Future	9.54	85.3643	9.5446	85.3643	0.00
18/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12047	12	12047	12	0.00
18/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	12003	12	12003	12	0.00
18/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12091	12	12091	12	0.00
18/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	95	0	95	0	0.00
18/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	98	0	98	0	0.00
18/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	97	0	97	0	0.00
18/01/2021	R213 On 05-August-21			Bond Future	9.74	86.3014	9.7409	86.3014	0.00
18/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	6939	7	6939	7	0.00
18/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	4654	5	4654	5	0.00
18/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7223	7	7223	7	0.00
18/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2424	2	2424	2	200.00
18/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7187	7	7187	7	0.00
18/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7151	7	7151	7	0.00
18/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1444	1	1444	1	0.00
18/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1430	1	1430	1	0.00
18/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2521	3	2521	3	200.00
18/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4641	5	4641	5	0.00
18/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1416	1	1416	1	0.00
18/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1530	2	1530	2	200.00
18/01/2021	R213 On 04-November-21			Bond Future	9.94	83.7109	9.9446	83.7109	0.00
18/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	7461	7	7461	7	0.00
18/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	7428	7	7428	7	0.00
18/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	7495	8	7495	8	0.00
18/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1662	2	1662	2	0.00
18/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1648	2	1648	2	0.00
18/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1633	2	1633	2	0.00
18/01/2021	R214 On 04-February-21			Bond Future	10.97	66.7444	10.9670	66.7444	15,579.00
18/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	107	0	107	0	0.00
18/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	102	0	102	0	0.00
18/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	113	0	113	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
18/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	3900	4	3900	4	0.00
18/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	4014	4	4014	4	0.00
18/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	3957	4	3957	4	0.00
18/01/2021	R214 On 06-May-21			Bond Future	11.16	64.1474	11.1588	64.1474	0.00
18/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	6778	7	6778	7	0.00
18/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	6743	7	6743	7	0.00
18/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	6708	7	6708	7	0.00
18/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	1112	1	1112	1	0.00
18/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	1099	1	1099	1	0.00
18/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	1087	1	1087	1	0.00
18/01/2021	R214 On 05-August-21			Bond Future	11.35	64.8517	11.3542	64.8517	0.00
18/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	6012	6	6012	6	0.00
18/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	6045	6	6045	6	0.00
18/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	5979	6	5979	6	0.00
18/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2577	3	2577	3	0.00
18/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2609	3	2609	3	0.00
18/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2593	3	2593	3	0.00
18/01/2021	R214 On 04-November-21			Bond Future	11.55	62.2801	11.5531	62.2801	0.00
18/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	7075	7	7075	7	0.00
18/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	7043	7	7043	7	0.00
18/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	7010	7	7010	7	0.00
18/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2549	3	2549	3	0.00
18/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2522	3	2522	3	0.00
18/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2535	3	2535	3	0.00
18/01/2021	R248 On 04-February-21			Bond Future	11.03	83.9742	11.0328	83.9742	125,025.00
18/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	139	0	139	0	0.00
18/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	616	1	616	1	2,140.00
18/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	3509	3	3509	3	0.00
18/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	1	0	1	0	2,140.00
18/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	131	0	131	0	0.00
18/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	124	0	124	0	0.00
18/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	509	0	509	0	0.00
18/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	4371	5	4371	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
18/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	4301	5	4301	5	0.00
18/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	316	0	316	0	0.00
18/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	2558	3	2558	3	0.00
18/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	9651	10	9651	10	0.00
18/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	4231	5	4231	5	0.00
18/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	2296	3	2296	3	0.00
18/01/2021	R248 On 06-May-21			Bond Future	11.23	80.4185	11.2280	80.4185	0.00
18/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	8241	8	8241	8	0.00
18/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	8197	8	8197	8	0.00
18/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	8285	8	8285	8	0.00
18/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	1138	1	1138	1	0.00
18/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	1166	1	1166	1	0.00
18/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	1152	1	1152	1	0.00
18/01/2021	R248 On 05-August-21			Bond Future	11.43	81.3015	11.4277	81.3015	0.00
18/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	8783	9	8783	9	0.00
18/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	8744	8	8744	8	0.00
18/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	8822	9	8822	9	0.00
18/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	2148	2	2148	2	0.00
18/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	2130	2	2130	2	0.00
18/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	2113	2	2113	2	0.00
18/01/2021	R248 On 04-November-21			Bond Future	11.63	77.7744	11.6311	77.7744	0.00
18/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	9327	9	9327	9	0.00
18/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	9364	9	9364	9	0.00
18/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	9402	9	9402	9	0.00
18/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	2202	2	2202	2	0.00
18/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	2219	2	2219	2	0.00
18/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	2236	2	2236	2	0.00