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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
21/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	2025 On 04-February-21			Bond Future	148.29	148.2818	148.2883	148.2818	6,737.00
21/01/2021	2025 On 06-May-21			Bond Future	149.83	149.8195	149.8251	149.8195	1,014.00
21/01/2021	2025 On 05-August-21			Bond Future	149.97	149.9630	149.9682	149.9630	0.00
21/01/2021	2025 On 04-November-21			Bond Future	151.63	151.6216	151.6267	151.6216	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
21/01/2021	2029 On 04-February-21			Bond Future	104.90	104.6593	104.8995	104.6593	1,613.00
21/01/2021	2029 On 06-May-21			Bond Future	104.85	104.6054	104.8475	104.6054	993.00
21/01/2021	2029 On 05-August-21			Bond Future	106.02	105.7746	106.0191	105.7746	0.00
21/01/2021	2029 On 04-November-21			Bond Future	106.04	105.7941	106.0411	105.7941	0.00
21/01/2021	2030 On 04-February-21			Bond Future	8.73	95.4387	8.7344	95.4387	53,780.00
21/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2673	2	2673	2	0.00
21/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	3354	3	3354	3	0.00
21/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3623	3	3623	3	0.00
21/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	47	0	47	0	1,600.00
21/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	1263	1	1263	1	800.00
21/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	8233	8	8233	8	0.00
21/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	148	0	148	0	1,000.00
21/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	2622	2	2622	2	0.00
21/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	2572	2	2572	2	0.00
21/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	2828	3	2828	3	1,600.00
21/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	2421	2	2421	2	1,000.00
21/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	139	0	139	0	800.00
21/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	2402	3	2402	3	0.00
21/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	160	0	160	0	0.00
21/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	138	0	138	0	0.00
21/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	3298	4	3298	4	0.00
21/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	107	0	107	0	0.00
21/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	131	0	131	0	0.00
21/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	519	1	519	1	0.00
21/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	0	0	0	0	1,800.00
21/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	2350	3	2350	3	0.00
21/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	47	0	47	0	2,000.00
21/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	62	0	62	0	4,000.00
21/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	125	0	125	0	0.00
21/01/2021	2030 On 06-May-21			Bond Future	8.93	96.4046	8.9258	96.4046	56,331.00
21/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	2011	2	2011	2	300.00
21/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3393	3	3393	3	0.00
21/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	9920	10	9920	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
21/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	14440	14	14440	14	0.00
21/01/2021	2030 On 06-May-21	9.35	Call	Bond Future	3867	4	3867	4	0.00
21/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10902	11	10902	11	0.00
21/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3571	3	3571	3	300.00
21/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	539	1	539	1	700.00
21/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6749	7	6749	7	0.00
21/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	3153	3	3153	3	0.00
21/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	6222	6	6222	6	0.00
21/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	14348	14	14348	14	0.00
21/01/2021	2030 On 06-May-21	9.25	Call	Bond Future	3499	3	3499	3	0.00
21/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	14394	14	14394	14	0.00
21/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	22	0	22	0	0.00
21/01/2021	2030 On 06-May-21	9.25	Put	Bond Future	1655	2	1655	2	2,500.00
21/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	22	0	22	0	0.00
21/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	603	1	603	1	0.00
21/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	1873	2	1873	2	0.00
21/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	116	0	116	0	300.00
21/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	1615	2	1615	2	0.00
21/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	21	0	21	0	0.00
21/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	176	0	176	0	0.00
21/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	1718	2	1718	2	700.00
21/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	6257	6	6257	6	0.00
21/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	712	1	712	1	700.00
21/01/2021	2030 On 06-May-21	9.35	Put	Bond Future	1464	2	1464	2	2,500.00
21/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	2914	3	2914	3	0.00
21/01/2021	2030 On 05-August-21			Bond Future	9.12	93.4532	9.1225	93.4532	0.00
21/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	7414	7	7414	7	0.00
21/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	627	1	627	1	200.00
21/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	2757	3	2757	3	600.00
21/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	7919	8	7919	8	0.00
21/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2330	2	2330	2	200.00
21/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14941	15	14941	15	0.00
21/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	4230	4	4230	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
21/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	7841	8	7841	8	0.00
21/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	7880	8	7880	8	0.00
21/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	1004	1	1004	1	0.00
21/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1015	1	1015	1	0.00
21/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	107	0	107	0	600.00
21/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	8994	9	8994	9	0.00
21/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1146	1	1146	1	200.00
21/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4262	4	4262	4	0.00
21/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	993	1	993	1	0.00
21/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2430	3	2430	3	0.00
21/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	3724	4	3724	4	0.00
21/01/2021	2030 On 04-November-21			Bond Future	9.32	94.4655	9.3164	94.4655	0.00
21/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	2223	2	2223	2	300.00
21/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	11132	11	11132	11	0.00
21/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	7866	8	7866	8	0.00
21/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	7939	8	7939	8	0.00
21/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1288	1	1288	1	300.00
21/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	7903	8	7903	8	0.00
21/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1308	1	1308	1	0.00
21/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5227	5	5227	5	0.00
21/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	548	1	548	1	300.00
21/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1321	1	1321	1	0.00
21/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7151	7	7151	7	0.00
21/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1296	1	1296	1	0.00
21/01/2021	2032 On 04-February-21			Bond Future	9.69	92.9783	9.6924	92.9783	43,992.00
21/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	745	1	745	1	0.00
21/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	4	0	4	0	800.00
21/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	719	1	719	1	0.00
21/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	162	0	162	0	800.00
21/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	6717	6	6717	6	0.00
21/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	773	1	773	1	0.00
21/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	1166	1	1166	1	0.00
21/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	2735	3	2735	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	4	0	4	0	800.00
21/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	1238	1	1238	1	0.00
21/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	5915	6	5915	6	0.00
21/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	1202	1	1202	1	0.00
21/01/2021	2032 On 06-May-21			Bond Future	9.90	89.7757	9.8974	89.7757	70,924.00
21/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	4324	4	4324	4	736.00
21/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	12324	12	12324	12	0.00
21/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	12277	12	12277	12	0.00
21/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	14485	14	14485	14	0.00
21/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	12371	12	12371	12	0.00
21/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	135	0	135	0	0.00
21/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	140	0	140	0	0.00
21/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	137	0	137	0	0.00
21/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	57	0	57	0	736.00
21/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	1743	2	1743	2	0.00
21/01/2021	2032 On 05-August-21			Bond Future	10.10	90.7577	10.1037	90.7577	0.00
21/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	8329	8	8329	8	0.00
21/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	8369	8	8369	8	0.00
21/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	8408	8	8408	8	0.00
21/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1345	1	1345	1	0.00
21/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1358	1	1358	1	0.00
21/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1372	1	1372	1	0.00
21/01/2021	2032 On 04-November-21			Bond Future	10.32	87.5960	10.3163	87.5960	0.00
21/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1700	2	1700	2	700.00
21/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	13331	13	13331	13	0.00
21/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	8992	9	8992	9	0.00
21/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2732	3	2732	3	700.00
21/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8917	9	8917	9	0.00
21/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	8954	9	8954	9	0.00
21/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1486	2	1486	2	0.00
21/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1512	2	1512	2	0.00
21/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	7600	8	7600	8	0.00
21/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	514	1	514	1	700.00

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21/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1499	2	1499	2	0.00
21/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	5576	6	5576	6	0.00
21/01/2021	2033 On 04-February-21			Bond Future	100.00	99.4729	99.9973	99.4729	1,509.00
21/01/2021	2033 On 06-May-21			Bond Future	99.82	99.2891	99.8183	99.2891	7,616.00
21/01/2021	2033 On 05-August-21			Bond Future	100.93	100.3987	100.9335	100.3987	0.00
21/01/2021	2033 On 04-November-21			Bond Future	100.83	100.2844	100.8251	100.2844	0.00
21/01/2021	2037 On 04-February-21			Bond Future	10.71	82.9427	10.7123	82.9427	82,487.00
21/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	202	0	202	0	0.00
21/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	7716	7	7716	7	300.00
21/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	2	0	2	0	72.00
21/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	489	0	489	0	240.00
21/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	191	0	191	0	0.00
21/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	181	0	181	0	0.00
21/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	7319	7	7319	7	0.00
21/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	16775	16	16775	16	0.00
21/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	1625	1	1625	1	0.00
21/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	273	0	273	0	0.00
21/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	2717	3	2717	3	72.00
21/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	723	1	723	1	72.00
21/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
21/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	3179	4	3179	4	0.00
21/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	3120	4	3120	4	0.00
21/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	7482	8	7482	8	0.00
21/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	7	0	7	0	240.00
21/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	2044	2	2044	2	0.00
21/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	3061	4	3061	4	0.00
21/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	5	0	5	0	0.00
21/01/2021	2037 On 06-May-21			Bond Future	10.92	83.7821	10.9240	83.7821	53,763.00
21/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	9544	9	9544	9	0.00
21/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	9454	9	9454	9	0.00
21/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	9499	9	9499	9	0.00
21/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	640	1	640	1	0.00
21/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	657	1	657	1	0.00

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21/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	648	1	648	1	0.00
21/01/2021	2037 On 05-August-21			Bond Future	11.14	80.4424	11.1425	80.4424	0.00
21/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	8471	8	8471	8	0.00
21/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	8547	8	8547	8	0.00
21/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	8509	8	8509	8	0.00
21/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	1936	2	1936	2	0.00
21/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	1953	2	1953	2	0.00
21/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	1920	2	1920	2	0.00
21/01/2021	2037 On 04-November-21			Bond Future	11.35	81.3140	11.3548	81.3140	0.00
21/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	9892	9	9892	9	0.00
21/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	9929	10	9929	10	0.00
21/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	9967	10	9967	10	0.00
21/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	1773	2	1773	2	0.00
21/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	1759	2	1759	2	0.00
21/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	1787	2	1787	2	0.00
21/01/2021	2038 On 04-February-21			Bond Future	111.61	111.5945	111.6054	111.5945	7,617.00
21/01/2021	2038 On 06-May-21			Bond Future	112.76	112.7517	112.7620	112.7517	3,521.00
21/01/2021	2038 On 05-August-21			Bond Future	112.30	112.2897	112.2997	112.2897	0.00
21/01/2021	2038 On 04-November-21			Bond Future	113.54	113.5317	113.5417	113.5317	0.00
21/01/2021	2040 On 04-February-21			Bond Future	10.81	85.1543	10.8114	85.1543	69,629.00
21/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	216	0	216	0	0.00
21/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	205	0	205	0	0.00
21/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	24	0	24	0	800.00
21/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	6206	6	6206	6	0.00
21/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	78	0	78	0	500.00
21/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	5163	5	5163	5	0.00
21/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	228	0	228	0	0.00
21/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	0	0	0	0	500.00
21/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	0	0	0	0	800.00
21/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	5529	6	5529	6	0.00
21/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	9538	10	9538	10	0.00
21/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	3066	4	3066	4	0.00
21/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	10209	11	10209	11	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
21/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	61	0	61	0	500.00
21/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	28	0	28	0	800.00
21/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	3192	4	3192	4	0.00
21/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	4272	5	4272	5	0.00
21/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	3129	4	3129	4	0.00
21/01/2021	2040 On 06-May-21			Bond Future	11.02	86.0162	11.0175	86.0162	25,448.00
21/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	14187	14	14187	14	0.00
21/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	9577	9	9577	9	0.00
21/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	9624	9	9624	9	0.00
21/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2704	2	2704	2	300.00
21/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	5600	5	5600	5	300.00
21/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	9671	9	9671	9	0.00
21/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	755	1	755	1	0.00
21/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	1879	2	1879	2	0.00
21/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	4006	4	4006	4	0.00
21/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	765	1	765	1	0.00
21/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	775	1	775	1	0.00
21/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	196	0	196	0	300.00
21/01/2021	2040 On 05-August-21			Bond Future	11.23	82.4506	11.2301	82.4506	0.00
21/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	5591	5	5591	5	900.00
21/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	19335	19	19335	19	0.00
21/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	9534	9	9534	9	0.00
21/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3838	4	3838	4	900.00
21/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	9490	9	9490	9	0.00
21/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	9445	9	9445	9	0.00
21/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	1791	2	1791	2	0.00
21/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	5049	5	5049	5	0.00
21/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	1816	2	1816	2	0.00
21/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	167	0	167	0	900.00
21/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	1803	2	1803	2	0.00
21/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	3506	4	3506	4	0.00
21/01/2021	2040 On 04-November-21			Bond Future	11.44	83.3440	11.4362	83.3440	0.00
21/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	10497	10	10497	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
21/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	10457	10	10457	10	0.00
21/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	10418	10	10418	10	0.00
21/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	1829	2	1829	2	0.00
21/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	1814	2	1814	2	0.00
21/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	1800	2	1800	2	0.00
21/01/2021	2044 On 04-February-21			Bond Future	10.89	81.6942	10.8853	81.6942	45,226.00
21/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	111	0	111	0	0.00
21/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	104	0	104	0	0.00
21/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	70	0	70	0	0.00
21/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	0	0	0	0	265.00
21/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	118	0	118	0	0.00
21/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	11	0	11	0	0.00
21/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	1022	1	1022	1	0.00
21/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	4065	5	4065	5	0.00
21/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	6415	7	6415	7	0.00
21/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	3995	5	3995	5	0.00
21/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	4495	5	4495	5	265.00
21/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	9557	10	9557	10	0.00
21/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	1345	2	1345	2	265.00
21/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	3925	5	3925	5	0.00
21/01/2021	2044 On 06-May-21			Bond Future	11.08	82.5211	11.0838	82.5211	19,954.00
21/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	2144	2	2144	2	3,100.00
21/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	9406	9	9406	9	0.00
21/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	4407	4	4407	4	3,100.00
21/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	6818	6	6818	6	0.00
21/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	9638	9	9638	9	0.00
21/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	9360	9	9360	9	0.00
21/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	9314	9	9314	9	0.00
21/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	3459	3	3459	3	0.00
21/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	4608	4	4608	4	0.00
21/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	6307	6	6307	6	0.00
21/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	1671	2	1671	2	3,100.00
21/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	2474	3	2474	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
21/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	857	1	857	1	0.00
21/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	846	1	846	1	0.00
21/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	784	1	784	1	3,100.00
21/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	1501	2	1501	2	0.00
21/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	835	1	835	1	0.00
21/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	2605	3	2605	3	0.00
21/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	3348	4	3348	4	3,100.00
21/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	4869	5	4869	5	0.00
21/01/2021	2044 On 05-August-21			Bond Future	11.29	79.0423	11.2885	79.0423	0.00
21/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	9721	9	9721	9	0.00
21/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	9762	9	9762	9	0.00
21/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	9802	9	9802	9	0.00
21/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	1732	2	1732	2	0.00
21/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	1748	2	1748	2	0.00
21/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	1763	2	1763	2	0.00
21/01/2021	2044 On 04-November-21			Bond Future	11.49	79.8988	11.4866	79.8988	0.00
21/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	10223	10	10223	10	0.00
21/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	10261	10	10261	10	0.00
21/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	10300	10	10300	10	0.00
21/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	1905	2	1905	2	0.00
21/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	1920	2	1920	2	0.00
21/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	1935	2	1935	2	0.00
21/01/2021	2046 On 04-February-21			Bond Future	100.67	100.6649	100.6749	100.6649	14,890.00
21/01/2021	2046 On 06-May-21			Bond Future	99.93	99.9187	99.9283	99.9187	635.00
21/01/2021	2046 On 05-August-21			Bond Future	101.05	101.0357	101.0451	101.0357	0.00
21/01/2021	2046 On 04-November-21			Bond Future	100.35	100.3457	100.3550	100.3457	0.00
21/01/2021	2050 On 04-February-21			Bond Future	101.97	101.9572	101.9672	101.9572	11,025.00
21/01/2021	2050 On 06-May-21			Bond Future	103.02	103.0144	103.0242	103.0144	1,635.00
21/01/2021	2050 On 05-August-21			Bond Future	102.25	102.2376	102.2470	102.2376	0.00
21/01/2021	2050 On 04-November-21			Bond Future	103.38	103.3686	103.3779	103.3686	0.00
21/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	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
21/01/2021	AL37 On 04-February-21			Index Future	792.68	794.5640	792.6820	794.5640	0.00
21/01/2021	AL37 On 06-May-21			Index Future	800.70	802.6060	800.7000	802.6060	0.00
21/01/2021	AL37 On 05-August-21			Index Future	809.36	811.2860	809.3570	811.2860	0.00
21/01/2021	AL37 On 04-November-21			Index Future	818.21	820.1580	818.2080	820.1580	0.00
21/01/2021	AL7T On 04-February-21			Index Future	873.87	871.6450	873.8680	871.6450	0.00
21/01/2021	AL7T On 06-May-21			Index Future	882.71	880.4670	882.7080	880.4670	0.00
21/01/2021	AL7T On 05-August-21			Index Future	892.25	889.9890	892.2510	889.9890	0.00
21/01/2021	AL7T On 04-November-21			Index Future	902.01	899.7230	902.0080	899.7230	0.00
21/01/2021	ALBI On 04-February-21			Index Future	765.04	762.7460	765.0390	762.7460	176.00
21/01/2021	ALBI On 06-May-21			Index Future	772.78	770.4660	772.7780	770.4660	134.00
21/01/2021	ALBI On 05-August-21			Index Future	781.13	778.7990	781.1330	778.7990	0.00
21/01/2021	ALBI On 04-November-21			Index Future	789.68	787.3160	789.6750	787.3160	0.00
21/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	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
21/01/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2021	ES33 On 04-February-21			Bond Future	11.37	77.0249	11.3706	77.0249	0.00
21/01/2021	ES33 On 06-May-21			Bond Future	11.62	74.0309	11.6241	74.0309	350.00
21/01/2021	ES33 On 05-August-21			Bond Future	11.88	74.8406	11.8825	74.8406	0.00
21/01/2021	ES33 On 04-November-21			Bond Future	12.15	71.8766	12.1494	71.8766	0.00
21/01/2021	ES42 On 04-February-21			Bond Future	11.87	76.0548	11.8679	76.0548	0.00
21/01/2021	ES42 On 06-May-21			Bond Future	12.11	72.5671	12.1133	72.5671	4,779.00
21/01/2021	ES42 On 05-August-21			Bond Future	12.36	73.3614	12.3575	73.3614	0.00
21/01/2021	ES42 On 04-November-21			Bond Future	12.61	69.8984	12.6113	69.8984	0.00
21/01/2021	GOVI On 04-February-21			GOVI	756.25	754.0520	756.2460	754.0520	827.00
21/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	52960	3	52960	3	0.00
21/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	53060	3	53060	3	0.00
21/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	52860	3	52860	3	0.00
21/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
21/01/2021	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
21/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
21/01/2021	GOVI On 06-May-21			GOVI	763.90	761.6840	763.8960	761.6840	140.00
21/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	852060	83	852060	83	0.00
21/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	852160	83	852160	83	0.00
21/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	852260	83	852260	83	0.00
21/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
21/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
21/01/2021	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
21/01/2021	GOVI On 05-August-21			GOVI	772.16	769.9220	772.1550	769.9220	0.00
21/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	530050	51	530050	51	0.00
21/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	530150	51	530150	51	0.00
21/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	530250	51	530250	51	0.00
21/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
21/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
21/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
21/01/2021	GOVI On 04-November-21			GOVI	780.60	778.3420	780.5990	778.3420	0.00
21/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	521790	50	521790	50	0.00
21/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	521890	50	521890	50	0.00
21/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	521990	50	521990	50	0.00
21/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
21/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
21/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
21/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/01/2021	IGOV On 04-February-21			Index Future	271.68	271.4760	271.6800	271.4760	957.00
21/01/2021	IGOV On 06-May-21			Index Future	274.50	274.2910	274.4960	274.2910	17.00
21/01/2021	IGOV On 05-August-21			Index Future	277.53	277.3240	277.5310	277.3240	0.00
21/01/2021	IGOV On 04-November-21			Index Future	280.63	280.4230	280.6310	280.4230	0.00
21/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
21/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.42	90.4100	90.4200	90.4100	0.00
21/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.37	89.3200	89.3700	89.3200	0.00
21/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.60	90.5300	90.6000	90.5300	51.00
21/01/2021	IS05 On 15-March-22			Interest Rate Swap	90.00	89.8900	90.0000	89.8900	0.00
21/01/2021	IS05 On 21-June-22			Interest Rate Swap	90.05	89.9100	90.0500	89.9100	0.00
21/01/2021	IS05 On 20-September-22			Interest Rate Swap	93.13	92.9600	93.1300	92.9600	0.00
21/01/2021	IS05 On 20-December-22			Interest Rate Swap	93.56	93.3600	93.5600	93.3600	0.00
21/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.87	85.6500	85.8700	85.6500	0.00
21/01/2021	IS05 On 20-June-23			Interest Rate Swap	91.30	91.0800	91.3000	91.0800	0.00
21/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/01/2021	IS10 On 17-December-25			Interest Rate Swap	77.64	77.4900	77.6400	77.4900	0.00
21/01/2021	IS10 On 16-March-26			Interest Rate Swap	74.03	73.9100	74.0300	73.9100	0.00
21/01/2021	IS10 On 15-June-26			Interest Rate Swap	72.32	72.2300	72.3200	72.2300	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
21/01/2021	IS10 On 21-September-26			Interest Rate Swap	74.23	74.2000	74.2300	74.2000	0.00
21/01/2021	IS10 On 21-December-26			Interest Rate Swap	78.19	78.1900	78.1900	78.1900	0.00
21/01/2021	IS10 On 15-March-27			Interest Rate Swap	76.62	76.6200	76.6200	76.6200	0.00
21/01/2021	IS10 On 21-June-27			Interest Rate Swap	78.65	78.6300	78.6500	78.6300	0.00
21/01/2021	IS10 On 20-September-27			Interest Rate Swap	84.46	84.4200	84.4600	84.4200	0.00
21/01/2021	IS10 On 20-December-27			Interest Rate Swap	84.84	84.7800	84.8400	84.7800	0.00
21/01/2021	IS10 On 22-March-28			Interest Rate Swap	77.78	77.7200	77.7800	77.7200	0.00
21/01/2021	IS10 On 20-June-28			Interest Rate Swap	85.70	85.6600	85.7000	85.6600	0.00
21/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.65	96.4400	3.6450	96.4400	0.00
21/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.64	96.4550	3.6350	96.4550	0.00
21/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.58	96.5300	3.5800	96.5300	0.00
21/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.58	96.5400	3.5800	96.5400	0.00
21/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.56	96.5450	3.5550	96.5450	0.00
21/01/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.58	96.5200	3.5800	96.5200	0.00
21/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.61	96.5200	3.6100	96.5200	30,000.00
21/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.73	96.3650	3.7250	96.3650	0.00
21/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.78	96.3550	3.7800	96.3550	0.00
21/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.06	96.0400	4.0600	96.0400	20,001.00
21/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.10	96.0300	4.1000	96.0300	0.00
21/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.36	95.7150	4.3600	95.7150	0.00
21/01/2021	R023 On 04-February-21			Bond Future	4.54	109.8496	4.5405	109.8496	30,644.00
21/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3531	4	3531	4	0.00
21/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3512	4	3512	4	0.00
21/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3550	4	3550	4	0.00
21/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
21/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
21/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
21/01/2021	R023 On 06-May-21			Bond Future	4.61	107.0557	4.6057	107.0557	1,753.00
21/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	5093	5	5093	5	0.00
21/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	5076	5	5076	5	0.00
21/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	5110	5	5110	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
21/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
21/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
21/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
21/01/2021	R023 On 05-August-21			Bond Future	4.64	108.2261	4.6420	108.2261	0.00
21/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1225	1	1225	1	0.00
21/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1212	1	1212	1	0.00
21/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1199	1	1199	1	0.00
21/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	214	0	214	0	0.00
21/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	212	0	212	0	0.00
21/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	209	0	209	0	0.00
21/01/2021	R023 On 04-November-21			Bond Future	4.69	105.4907	4.6910	105.4907	0.00
21/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	697	1	697	1	0.00
21/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	689	1	689	1	0.00
21/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	681	1	681	1	0.00
21/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	412	0	412	0	0.00
21/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	407	0	407	0	0.00
21/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	403	0	403	0	0.00
21/01/2021	R035 On 04-February-21			Bond Future	10.47	91.9108	10.4695	91.9108	73,358.00
21/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	200	0	200	0	0.00
21/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	301	0	301	0	0.00
21/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	190	0	190	0	0.00
21/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	180	0	180	0	0.00
21/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	4386	4	4386	4	0.00
21/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	85	0	85	0	650.00
21/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	3106	4	3106	4	0.00
21/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	2533	3	2533	3	650.00
21/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	3046	3	3046	3	0.00
21/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	2987	3	2987	3	0.00
21/01/2021	R035 On 06-May-21			Bond Future	10.68	88.3683	10.6808	88.3683	23,710.00
21/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	4511	4	4511	4	0.00
21/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4919	5	4919	5	600.00
21/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	13017	13	13017	13	0.00
21/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	2298	2	2298	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
21/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	10349	10	10349	10	0.00
21/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	8811	8	8811	8	0.00
21/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3610	3	3610	3	1,650.00
21/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	5641	5	5641	5	0.00
21/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	10396	10	10396	10	0.00
21/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2746	3	2746	3	0.00
21/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1412	1	1412	1	500.00
21/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	6669	6	6669	6	0.00
21/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	1865	2	1865	2	793.00
21/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	10443	10	10443	10	0.00
21/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	12348	12	12348	12	0.00
21/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	251	0	251	0	1,650.00
21/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	4781	5	4781	5	0.00
21/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	474	1	474	1	0.00
21/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	467	1	467	1	0.00
21/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1309	1	1309	1	1,650.00
21/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	201	0	201	0	600.00
21/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	4139	4	4139	4	0.00
21/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	3596	4	3596	4	500.00
21/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	5629	6	5629	6	0.00
21/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	1651	2	1651	2	793.00
21/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	461	1	461	1	0.00
21/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	752	1	752	1	793.00
21/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	2781	3	2781	3	0.00
21/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	2172	2	2172	2	500.00
21/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	1963	2	1963	2	0.00
21/01/2021	R035 On 05-August-21			Bond Future	10.90	89.3346	10.8968	89.3346	0.00
21/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3791	4	3791	4	0.00
21/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1823	2	1823	2	100.00
21/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
21/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
21/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5850	6	5850	6	0.00
21/01/2021	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
21/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	48297	49	48297	49	0.00
21/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	2957	3	2957	3	100.00
21/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	48414	49	48414	49	0.00
21/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	48531	49	48531	49	0.00
21/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	4591	5	4591	5	100.00
21/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	7584	8	7584	8	0.00
21/01/2021	R035 On 04-November-21			Bond Future	11.12	85.8277	11.1185	85.8277	0.00
21/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	14901	14	14901	14	0.00
21/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	2188	2	2188	2	782.00
21/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6726	6	6726	6	0.00
21/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	9668	9	9668	9	0.00
21/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	9706	9	9706	9	0.00
21/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	1986	2	1986	2	400.00
21/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	3119	3	3119	3	400.00
21/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	4439	4	4439	4	0.00
21/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	9744	9	9744	9	0.00
21/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	1756	2	1756	2	0.00
21/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	4674	5	4674	5	782.00
21/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	7853	8	7853	8	0.00
21/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	8390	9	8390	9	0.00
21/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	3008	3	3008	3	782.00
21/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	6232	7	6232	7	0.00
21/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	1770	2	1770	2	0.00
21/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	1785	2	1785	2	0.00
21/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	554	1	554	1	400.00
21/01/2021	R186 On 04-February-21			Bond Future	6.65	120.1334	6.6539	120.1334	60,699.00
21/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7740	8	7740	8	0.00
21/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	3387	4	3387	4	0.00
21/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	6905	7	6905	7	0.00
21/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7691	8	7691	8	0.00
21/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7642	8	7642	8	0.00
21/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	8	0	8	0	0.00
21/01/2021	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
21/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
21/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
21/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
21/01/2021	R186 On 06-May-21			Bond Future	6.80	121.3493	6.8040	121.3493	22,592.00
21/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	3256	3	3256	3	0.00
21/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	18172	18	18172	18	0.00
21/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	18131	18	18131	18	0.00
21/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	18090	18	18090	18	0.00
21/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
21/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
21/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
21/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	771	1	771	1	15,177.00
21/01/2021	R186 On 05-August-21			Bond Future	6.95	117.3947	6.9518	117.3947	0.00
21/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	8005	8	8005	8	0.00
21/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	7965	8	7965	8	0.00
21/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	7925	8	7925	8	0.00
21/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	247	0	247	0	0.00
21/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	242	0	242	0	0.00
21/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	238	0	238	0	0.00
21/01/2021	R186 On 04-November-21			Bond Future	7.11	118.6663	7.1070	118.6663	0.00
21/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5434	6	5434	6	0.00
21/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5368	6	5368	6	0.00
21/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5401	6	5401	6	0.00
21/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	948	1	948	1	0.00
21/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	959	1	959	1	0.00
21/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	937	1	937	1	0.00
21/01/2021	R197 On 04-February-21			Bond Future	318.55	318.5415	318.5472	318.5415	2,401.00
21/01/2021	R197 On 06-May-21			Bond Future	321.85	321.8447	321.8487	321.8447	1,250.00
21/01/2021	R197 On 05-August-21			Bond Future	317.44	317.4365	317.4394	317.4365	0.00
21/01/2021	R197 On 04-November-21			Bond Future	320.95	320.9479	320.9505	320.9479	0.00
21/01/2021	R202 On 04-February-21			Bond Future	220.22	219.9787	220.2216	219.9787	7,722.00
21/01/2021	R202 On 06-May-21			Bond Future	222.50	222.2597	222.5041	222.2597	457.00
21/01/2021	R202 On 05-August-21			Bond Future	220.74	220.4917	220.7381	220.4917	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
21/01/2021	R202 On 04-November-21			Bond Future	223.18	222.9306	223.1794	222.9306	0.00
21/01/2021	R209 On 04-February-21			Bond Future	10.37	70.6737	10.3698	70.6737	24,876.00
21/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	379	0	379	0	0.00
21/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	364	0	364	0	0.00
21/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	396	0	396	0	0.00
21/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	1865	2	1865	2	0.00
21/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	1953	2	1953	2	0.00
21/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	1909	2	1909	2	0.00
21/01/2021	R209 On 06-May-21			Bond Future	10.56	68.2499	10.5582	68.2499	7,458.00
21/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	2972	3	2972	3	0.00
21/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	6517	6	6517	6	0.00
21/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	9051	9	9051	9	0.00
21/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	2038	2	2038	2	5,325.00
21/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	5154	5	5154	5	0.00
21/01/2021	R209 On 06-May-21	10.35	Call	Bond Future	2287	2	2287	2	1,000.00
21/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	1055	1	1055	1	8,200.00
21/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	4245	4	4245	4	0.00
21/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1491	1	1491	1	0.00
21/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	9091	9	9091	9	0.00
21/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	9010	9	9010	9	0.00
21/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	8970	9	8970	9	0.00
21/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	454	1	454	1	0.00
21/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	448	1	448	1	0.00
21/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	436	0	436	0	9,150.00
21/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	1817	2	1817	2	3,500.00
21/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	4748	5	4748	5	0.00
21/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	5844	6	5844	6	0.00
21/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1406	2	1406	2	9,150.00
21/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	442	1	442	1	0.00
21/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	986	1	986	1	3,750.00
21/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	3810	4	3810	4	0.00
21/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	2736	3	2736	3	6,250.00
21/01/2021	R209 On 06-May-21	10.35	Put	Bond Future	3476	4	3476	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
21/01/2021	R209 On 05-August-21			Bond Future	10.75	68.9965	10.7468	68.9965	0.00
21/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	7269	7	7269	7	0.00
21/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	7236	7	7236	7	0.00
21/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	7303	7	7303	7	0.00
21/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	1803	2	1803	2	0.00
21/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	1834	2	1834	2	0.00
21/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	1819	2	1819	2	0.00
21/01/2021	R209 On 04-November-21			Bond Future	10.94	66.6038	10.9391	66.6038	1,795.00
21/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1265	1	1265	1	3,750.00
21/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	8110	8	8110	8	0.00
21/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	3063	3	3063	3	0.00
21/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	7542	7	7542	7	0.00
21/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	8142	8	8142	8	0.00
21/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	8079	8	8079	8	0.00
21/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	1897	2	1897	2	0.00
21/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2189	2	2189	2	5,500.00
21/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	1912	2	1912	2	0.00
21/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	1926	2	1926	2	0.00
21/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	5478	6	5478	6	5,500.00
21/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	9661	10	9661	10	0.00
21/01/2021	R210 On 04-February-21			Bond Future	195.54	195.2791	195.5438	195.2791	957.00
21/01/2021	R210 On 06-May-21			Bond Future	194.86	194.5905	194.8570	194.5905	441.00
21/01/2021	R210 On 05-August-21			Bond Future	197.03	196.7656	197.0343	196.7656	0.00
21/01/2021	R210 On 04-November-21			Bond Future	196.47	196.2018	196.4732	196.2018	0.00
21/01/2021	R212 On 04-February-21			Bond Future	170.16	170.0876	170.1568	170.0876	3,909.00
21/01/2021	R212 On 06-May-21			Bond Future	171.92	171.8514	171.9203	171.8514	0.00
21/01/2021	R212 On 05-August-21			Bond Future	171.51	171.4396	171.5086	171.4396	0.00
21/01/2021	R212 On 04-November-21			Bond Future	173.41	173.3358	173.4055	173.3358	0.00
21/01/2021	R213 On 04-February-21			Bond Future	9.23	88.6123	9.2259	88.6123	8,858.00
21/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1508	1	1508	1	0.00
21/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1429	1	1429	1	0.00
21/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1468	1	1468	1	0.00
21/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	459	1	459	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
21/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	477	1	477	1	0.00
21/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	441	1	441	1	0.00
21/01/2021	R213 On 06-May-21			Bond Future	9.41	85.9814	9.4141	85.9814	0.00
21/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12747	13	12747	13	0.00
21/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	12702	13	12702	13	0.00
21/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12792	13	12792	13	0.00
21/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	60	0	60	0	0.00
21/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	62	0	62	0	0.00
21/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	61	0	61	0	0.00
21/01/2021	R213 On 05-August-21			Bond Future	9.61	86.9215	9.6057	86.9215	0.00
21/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	7426	7	7426	7	0.00
21/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	5037	5	5037	5	0.00
21/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7722	8	7722	8	0.00
21/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2656	3	2656	3	200.00
21/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7685	8	7685	8	0.00
21/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7648	8	7648	8	0.00
21/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1201	1	1201	1	0.00
21/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1188	1	1188	1	0.00
21/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2163	2	2163	2	200.00
21/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4134	4	4134	4	0.00
21/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1176	1	1176	1	0.00
21/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1277	1	1277	1	200.00
21/01/2021	R213 On 04-November-21			Bond Future	9.80	84.3336	9.8044	84.3336	0.00
21/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	7992	8	7992	8	0.00
21/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	7957	8	7957	8	0.00
21/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	8027	8	8027	8	0.00
21/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1447	1	1447	1	0.00
21/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1434	1	1434	1	0.00
21/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1421	1	1421	1	0.00
21/01/2021	R214 On 04-February-21			Bond Future	10.74	67.7845	10.7401	67.7845	13,816.00
21/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	194	0	194	0	0.00
21/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	184	0	184	0	0.00
21/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	204	0	204	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
21/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	2682	3	2682	3	0.00
21/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	2787	3	2787	3	0.00
21/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	2734	3	2734	3	0.00
21/01/2021	R214 On 06-May-21			Bond Future	10.92	65.1948	10.9239	65.1948	1,815.00
21/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	7789	7	7789	7	0.00
21/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	7752	7	7752	7	0.00
21/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	7714	7	7714	7	0.00
21/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	798	1	798	1	0.00
21/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	789	1	789	1	0.00
21/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	779	1	779	1	0.00
21/01/2021	R214 On 05-August-21			Bond Future	11.11	65.9077	11.1107	65.9077	0.00
21/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	6864	7	6864	7	0.00
21/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	6899	7	6899	7	0.00
21/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	6828	6	6828	6	0.00
21/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2100	2	2100	2	0.00
21/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2128	2	2128	2	0.00
21/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2114	2	2114	2	0.00
21/01/2021	R214 On 04-November-21			Bond Future	11.30	63.3444	11.3007	63.3444	0.00
21/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	8037	8	8037	8	0.00
21/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	8003	8	8003	8	0.00
21/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	7969	8	7969	8	0.00
21/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2165	2	2165	2	0.00
21/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2141	2	2141	2	0.00
21/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2153	2	2153	2	0.00
21/01/2021	R248 On 04-February-21			Bond Future	10.81	85.3452	10.8056	85.3452	120,606.00
21/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	315	0	315	0	0.00
21/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	1164	1	1164	1	2,140.00
21/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	4915	4	4915	4	0.00
21/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	2	0	2	0	2,140.00
21/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	299	0	299	0	0.00
21/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	284	0	284	0	0.00
21/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	987	1	987	1	0.00
21/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	2892	3	2892	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	2830	3	2830	3	0.00
21/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	82	0	82	0	0.00
21/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	1397	2	1397	2	0.00
21/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	8013	9	8013	9	0.00
21/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	2768	3	2768	3	0.00
21/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	1205	2	1205	2	0.00
21/01/2021	R248 On 06-May-21			Bond Future	10.99	81.7993	10.9921	81.7993	5,260.00
21/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	9572	9	9572	9	0.00
21/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	9524	9	9524	9	0.00
21/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	9619	9	9619	9	0.00
21/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	820	1	820	1	0.00
21/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	842	1	842	1	0.00
21/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	831	1	831	1	0.00
21/01/2021	R248 On 05-August-21			Bond Future	11.18	82.6937	11.1822	82.6937	0.00
21/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	10029	10	10029	10	0.00
21/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	9988	9	9988	9	0.00
21/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	10071	10	10071	10	0.00
21/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	1726	2	1726	2	0.00
21/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	1711	2	1711	2	0.00
21/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	1696	2	1696	2	0.00
21/01/2021	R248 On 04-November-21			Bond Future	11.38	79.1779	11.3758	79.1779	0.00
21/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	10593	10	10593	10	0.00
21/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	10632	10	10632	10	0.00
21/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	10672	10	10672	10	0.00
21/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	1792	2	1792	2	0.00
21/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	1807	2	1807	2	0.00
21/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	1821	2	1821	2	0.00