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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
22/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	2025 On 04-February-21			Bond Future	148.41	148.2883	148.4082	148.2883	1,622.00
22/01/2021	2025 On 06-May-21			Bond Future	149.95	149.8251	149.9455	149.8251	6,907.00
22/01/2021	2025 On 05-August-21			Bond Future	150.09	149.9682	150.0894	149.9682	0.00
22/01/2021	2025 On 04-November-21			Bond Future	151.75	151.6267	151.7491	151.6267	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
22/01/2021	2029 On 04-February-21			Bond Future	104.99	104.8995	104.9854	104.8995	1,515.00
22/01/2021	2029 On 06-May-21			Bond Future	104.93	104.8475	104.9337	104.8475	1,091.00
22/01/2021	2029 On 05-August-21			Bond Future	106.11	106.0191	106.1058	106.0191	0.00
22/01/2021	2029 On 04-November-21			Bond Future	106.13	106.0411	106.1287	106.0411	0.00
22/01/2021	2030 On 04-February-21			Bond Future	8.77	95.6903	8.7726	95.6903	51,753.00
22/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2458	3	2458	3	0.00
22/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	3132	3	3132	3	0.00
22/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3399	4	3399	4	0.00
22/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	29	0	29	0	1,600.00
22/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	1092	1	1092	1	800.00
22/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	8006	8	8006	8	0.00
22/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	104	0	104	0	1,000.00
22/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	2408	3	2408	3	0.00
22/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	2358	3	2358	3	0.00
22/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	2610	3	2610	3	1,600.00
22/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	2210	2	2210	2	1,000.00
22/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	97	0	97	0	800.00
22/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	2587	2	2587	2	0.00
22/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	176	0	176	0	0.00
22/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	151	0	151	0	0.00
22/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	3508	3	3508	3	0.00
22/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	116	0	116	0	0.00
22/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	144	0	144	0	0.00
22/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	575	1	575	1	0.00
22/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	0	0	0	0	1,800.00
22/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	2533	2	2533	2	0.00
22/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	50	0	50	0	2,000.00
22/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	67	0	67	0	4,000.00
22/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	136	0	136	0	0.00
22/01/2021	2030 On 06-May-21			Bond Future	8.97	96.6583	8.9658	96.6583	58,358.00
22/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	1897	2	1897	2	300.00
22/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3241	3	3241	3	0.00
22/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	9700	10	9700	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
22/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	14212	14	14212	14	0.00
22/01/2021	2030 On 06-May-21	9.35	Call	Bond Future	3706	4	3706	4	0.00
22/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10679	11	10679	11	0.00
22/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3415	4	3415	4	300.00
22/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	492	1	492	1	700.00
22/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6550	7	6550	7	0.00
22/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	3007	3	3007	3	0.00
22/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	6028	6	6028	6	0.00
22/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	14120	14	14120	14	0.00
22/01/2021	2030 On 06-May-21	9.25	Call	Bond Future	3344	3	3344	3	0.00
22/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	14166	14	14166	14	0.00
22/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	23	0	23	0	0.00
22/01/2021	2030 On 06-May-21	9.25	Put	Bond Future	1730	2	1730	2	2,500.00
22/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	24	0	24	0	0.00
22/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	633	1	633	1	0.00
22/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	1956	2	1956	2	0.00
22/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	123	0	123	0	300.00
22/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	1689	2	1689	2	0.00
22/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	23	0	23	0	0.00
22/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	186	0	186	0	0.00
22/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	1796	2	1796	2	700.00
22/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	6441	6	6441	6	0.00
22/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	748	1	748	1	700.00
22/01/2021	2030 On 06-May-21	9.35	Put	Bond Future	1532	1	1532	1	2,500.00
22/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	3029	3	3029	3	0.00
22/01/2021	2030 On 05-August-21			Bond Future	9.16	93.7092	9.1644	93.7092	0.00
22/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	7226	7	7226	7	0.00
22/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	586	1	586	1	200.00
22/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	2641	3	2641	3	600.00
22/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	7726	8	7726	8	0.00
22/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2225	2	2225	2	200.00
22/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14714	15	14714	15	0.00
22/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	4083	4	4083	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
22/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	7648	8	7648	8	0.00
22/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	7687	8	7687	8	0.00
22/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	1044	1	1044	1	0.00
22/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1055	1	1055	1	0.00
22/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	113	0	113	0	600.00
22/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	9186	9	9186	9	0.00
22/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1191	1	1191	1	200.00
22/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4390	4	4390	4	0.00
22/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	1032	1	1032	1	0.00
22/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2516	2	2516	2	0.00
22/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	3841	4	3841	4	0.00
22/01/2021	2030 On 04-November-21			Bond Future	9.36	94.7243	9.3602	94.7243	0.00
22/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	2128	2	2128	2	300.00
22/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	10920	11	10920	11	0.00
22/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	7680	8	7680	8	0.00
22/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	7752	8	7752	8	0.00
22/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1223	1	1223	1	300.00
22/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	7716	8	7716	8	0.00
22/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1357	1	1357	1	0.00
22/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5367	5	5367	5	0.00
22/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	572	1	572	1	300.00
22/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1369	1	1369	1	0.00
22/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7321	7	7321	7	0.00
22/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1344	1	1344	1	0.00
22/01/2021	2032 On 04-February-21			Bond Future	9.71	93.2764	9.7102	93.2764	43,948.00
22/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	665	1	665	1	0.00
22/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	2	0	2	0	800.00
22/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	639	1	639	1	0.00
22/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	129	0	129	0	800.00
22/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	6605	7	6605	7	0.00
22/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	691	1	691	1	0.00
22/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	1196	1	1196	1	0.00
22/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	2815	3	2815	3	0.00

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22/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	3	0	3	0	800.00
22/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	1270	1	1270	1	0.00
22/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	6025	6	6025	6	0.00
22/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	1232	1	1232	1	0.00
22/01/2021	2032 On 06-May-21			Bond Future	9.92	90.0763	9.9160	90.0763	71,100.00
22/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	4237	4	4237	4	736.00
22/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	12212	12	12212	12	0.00
22/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	12165	12	12165	12	0.00
22/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	14372	14	14372	14	0.00
22/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	12259	12	12259	12	0.00
22/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	136	0	136	0	0.00
22/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	141	0	141	0	0.00
22/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	139	0	139	0	0.00
22/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	57	0	57	0	736.00
22/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	1770	2	1770	2	0.00
22/01/2021	2032 On 05-August-21			Bond Future	10.12	91.0613	10.1232	91.0613	0.00
22/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	8232	8	8232	8	0.00
22/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	8272	8	8272	8	0.00
22/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	8311	8	8311	8	0.00
22/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1362	1	1362	1	0.00
22/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1376	1	1376	1	0.00
22/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1389	1	1389	1	0.00
22/01/2021	2032 On 04-November-21			Bond Future	10.34	87.9027	10.3366	87.9027	0.00
22/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1660	2	1660	2	700.00
22/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	13222	13	13222	13	0.00
22/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	8896	9	8896	9	0.00
22/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2678	3	2678	3	700.00
22/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8821	9	8821	9	0.00
22/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	8858	9	8858	9	0.00
22/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1506	1	1506	1	0.00
22/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1533	2	1533	2	0.00
22/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	7677	8	7677	8	0.00
22/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	521	1	521	1	700.00

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22/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1519	1	1519	1	0.00
22/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	5638	6	5638	6	0.00
22/01/2021	2033 On 04-February-21			Bond Future	100.01	99.9973	100.0069	99.9973	1,258.00
22/01/2021	2033 On 06-May-21			Bond Future	99.83	99.8183	99.8274	99.8183	8,634.00
22/01/2021	2033 On 05-August-21			Bond Future	100.94	100.9335	100.9425	100.9335	0.00
22/01/2021	2033 On 04-November-21			Bond Future	100.83	100.8251	100.8339	100.8251	0.00
22/01/2021	2037 On 04-February-21			Bond Future	10.74	83.4535	10.7402	83.4535	81,861.00
22/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	155	0	155	0	0.00
22/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	7532	8	7532	8	300.00
22/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	1	0	1	0	72.00
22/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	406	0	406	0	240.00
22/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	147	0	147	0	0.00
22/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	138	0	138	0	0.00
22/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	7134	7	7134	7	0.00
22/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	16591	17	16591	17	0.00
22/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	1471	2	1471	2	0.00
22/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	216	0	216	0	0.00
22/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	2844	3	2844	3	72.00
22/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	754	1	754	1	72.00
22/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
22/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	3320	3	3320	3	0.00
22/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	3259	3	3259	3	0.00
22/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	7665	7	7665	7	0.00
22/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	6	0	6	0	240.00
22/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	2144	2	2144	2	0.00
22/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	3198	3	3198	3	0.00
22/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	4	0	4	0	0.00
22/01/2021	2037 On 06-May-21			Bond Future	10.95	84.2976	10.9531	84.2976	58,928.00
22/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	9374	10	9374	10	0.00
22/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	9284	9	9284	9	0.00
22/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	9329	9	9329	9	0.00
22/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	656	1	656	1	0.00
22/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	673	1	673	1	0.00

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22/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	664	1	664	1	0.00
22/01/2021	2037 On 05-August-21			Bond Future	11.17	80.9632	11.1729	80.9632	0.00
22/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	8322	8	8322	8	0.00
22/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	8397	9	8397	9	0.00
22/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	8360	9	8360	9	0.00
22/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	1975	2	1975	2	0.00
22/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	1992	2	1992	2	0.00
22/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	1959	2	1959	2	0.00
22/01/2021	2037 On 04-November-21			Bond Future	11.39	81.8403	11.3864	81.8403	0.00
22/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	9738	10	9738	10	0.00
22/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	9775	10	9775	10	0.00
22/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	9812	10	9812	10	0.00
22/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	1810	2	1810	2	0.00
22/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	1795	2	1795	2	0.00
22/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	1824	2	1824	2	0.00
22/01/2021	2038 On 04-February-21			Bond Future	111.99	111.6054	111.9898	111.6054	6,008.00
22/01/2021	2038 On 06-May-21			Bond Future	113.15	112.7620	113.1498	112.7620	5,114.00
22/01/2021	2038 On 05-August-21			Bond Future	112.69	112.2997	112.6914	112.2997	0.00
22/01/2021	2038 On 04-November-21			Bond Future	113.94	113.5417	113.9376	113.5417	0.00
22/01/2021	2040 On 04-February-21			Bond Future	10.84	85.7357	10.8394	85.7357	66,914.00
22/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	166	0	166	0	0.00
22/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	157	0	157	0	0.00
22/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	16	0	16	0	800.00
22/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	6007	6	6007	6	0.00
22/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	55	0	55	0	500.00
22/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	4964	5	4964	5	0.00
22/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	176	0	176	0	0.00
22/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	0	0	0	0	500.00
22/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	0	0	0	0	800.00
22/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	5717	6	5717	6	0.00
22/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	9735	10	9735	10	0.00
22/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	3211	3	3211	3	0.00
22/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	10406	10	10406	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
22/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	59	0	59	0	500.00
22/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	26	0	26	0	800.00
22/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	3341	3	3341	3	0.00
22/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	4446	4	4446	4	0.00
22/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	3276	3	3276	3	0.00
22/01/2021	2040 On 06-May-21			Bond Future	11.05	86.6028	11.0467	86.6028	42,330.00
22/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	13993	14	13993	14	0.00
22/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	9397	10	9397	10	0.00
22/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	9444	10	9444	10	0.00
22/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2598	3	2598	3	300.00
22/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	5449	6	5449	6	300.00
22/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	9491	10	9491	10	0.00
22/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	774	1	774	1	0.00
22/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	1928	2	1928	2	0.00
22/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	4100	4	4100	4	0.00
22/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	784	1	784	1	0.00
22/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	795	1	795	1	0.00
22/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	201	0	201	0	300.00
22/01/2021	2040 On 05-August-21			Bond Future	11.26	83.0434	11.2606	83.0434	0.00
22/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	5459	6	5459	6	900.00
22/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	19138	19	19138	19	0.00
22/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	9370	10	9370	10	0.00
22/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3730	4	3730	4	900.00
22/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	9325	9	9325	9	0.00
22/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	9281	9	9281	9	0.00
22/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	1829	2	1829	2	0.00
22/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	5143	5	5143	5	0.00
22/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	1854	2	1854	2	0.00
22/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	172	0	172	0	900.00
22/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	1841	2	1841	2	0.00
22/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	3577	4	3577	4	0.00
22/01/2021	2040 On 04-November-21			Bond Future	11.47	83.9431	11.4679	83.9431	0.00
22/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	10331	10	10331	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
22/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	10292	10	10292	10	0.00
22/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	10253	10	10253	10	0.00
22/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	1868	2	1868	2	0.00
22/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	1853	2	1853	2	0.00
22/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	1838	2	1838	2	0.00
22/01/2021	2044 On 04-February-21			Bond Future	10.91	82.3138	10.9133	82.3138	36,884.00
22/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	80	0	80	0	0.00
22/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	75	0	75	0	0.00
22/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	49	0	49	0	0.00
22/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	0	0	0	0	265.00
22/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	86	0	86	0	0.00
22/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	7	0	7	0	0.00
22/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	890	1	890	1	0.00
22/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	4235	4	4235	4	0.00
22/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	6609	6	6609	6	0.00
22/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	4164	4	4164	4	0.00
22/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	4673	4	4673	4	265.00
22/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	9756	10	9756	10	0.00
22/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	1413	1	1413	1	265.00
22/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	4092	4	4092	4	0.00
22/01/2021	2044 On 06-May-21			Bond Future	11.11	83.1465	11.1131	83.1465	24,601.00
22/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	2052	2	2052	2	3,100.00
22/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	9226	9	9226	9	0.00
22/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	4270	4	4270	4	3,100.00
22/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	6655	7	6655	7	0.00
22/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	9456	10	9456	10	0.00
22/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	9180	9	9180	9	0.00
22/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	9134	9	9134	9	0.00
22/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	3338	3	3338	3	0.00
22/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	4468	5	4468	5	0.00
22/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	6148	6	6148	6	0.00
22/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	1713	2	1713	2	3,100.00
22/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	2536	2	2536	2	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
22/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	879	1	879	1	0.00
22/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	868	1	868	1	0.00
22/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	803	1	803	1	3,100.00
22/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	1539	2	1539	2	0.00
22/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	857	1	857	1	0.00
22/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	2669	3	2669	3	0.00
22/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	3428	3	3428	3	3,100.00
22/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	4977	5	4977	5	0.00
22/01/2021	2044 On 05-August-21			Bond Future	11.32	79.6744	11.3190	79.6744	0.00
22/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	9554	10	9554	10	0.00
22/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	9594	10	9594	10	0.00
22/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	9634	10	9634	10	0.00
22/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	1769	2	1769	2	0.00
22/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	1784	2	1784	2	0.00
22/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	1800	2	1800	2	0.00
22/01/2021	2044 On 04-November-21			Bond Future	11.52	80.5376	11.5184	80.5376	0.00
22/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	10057	10	10057	10	0.00
22/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	10095	10	10095	10	0.00
22/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	10134	10	10134	10	0.00
22/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	1945	2	1945	2	0.00
22/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	1960	2	1960	2	0.00
22/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	1976	2	1976	2	0.00
22/01/2021	2046 On 04-February-21			Bond Future	100.68	100.6749	100.6850	100.6749	14,486.00
22/01/2021	2046 On 06-May-21			Bond Future	99.94	99.9283	99.9378	99.9283	3,402.00
22/01/2021	2046 On 05-August-21			Bond Future	101.05	101.0451	101.0542	101.0451	0.00
22/01/2021	2046 On 04-November-21			Bond Future	100.36	100.3550	100.3642	100.3550	0.00
22/01/2021	2050 On 04-February-21			Bond Future	102.17	101.9672	102.1670	101.9672	9,861.00
22/01/2021	2050 On 06-May-21			Bond Future	103.23	103.0242	103.2253	103.0242	2,788.00
22/01/2021	2050 On 05-August-21			Bond Future	102.45	102.2470	102.4501	102.2470	0.00
22/01/2021	2050 On 04-November-21			Bond Future	103.58	103.3779	103.5831	103.3779	0.00
22/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	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
22/01/2021	AL37 On 04-February-21			Index Future	791.86	792.6820	791.8640	792.6820	0.00
22/01/2021	AL37 On 06-May-21			Index Future	799.87	800.7000	799.8700	800.7000	0.00
22/01/2021	AL37 On 05-August-21			Index Future	808.52	809.3570	808.5150	809.3570	0.00
22/01/2021	AL37 On 04-November-21			Index Future	817.36	818.2080	817.3550	818.2080	0.00
22/01/2021	AL7T On 04-February-21			Index Future	872.24	873.8680	872.2420	873.8680	0.00
22/01/2021	AL7T On 06-May-21			Index Future	881.06	882.7080	881.0600	882.7080	0.00
22/01/2021	AL7T On 05-August-21			Index Future	890.58	892.2510	890.5830	892.2510	0.00
22/01/2021	AL7T On 04-November-21			Index Future	900.32	902.0080	900.3200	902.0080	0.00
22/01/2021	ALBI On 04-February-21			Index Future	763.69	765.0390	763.6850	765.0390	176.00
22/01/2021	ALBI On 06-May-21			Index Future	771.41	772.7780	771.4060	772.7780	134.00
22/01/2021	ALBI On 05-August-21			Index Future	779.74	781.1330	779.7440	781.1330	0.00
22/01/2021	ALBI On 04-November-21			Index Future	788.27	789.6750	788.2690	789.6750	0.00
22/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	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
22/01/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2021	ES33 On 04-February-21			Bond Future	11.40	77.4444	11.4029	77.4444	0.00
22/01/2021	ES33 On 06-May-21			Bond Future	11.66	74.4541	11.6579	74.4541	350.00
22/01/2021	ES33 On 05-August-21			Bond Future	11.92	75.2682	11.9178	75.2682	0.00
22/01/2021	ES33 On 04-November-21			Bond Future	12.19	72.3087	12.1862	72.3087	0.00
22/01/2021	ES42 On 04-February-21			Bond Future	11.89	76.5523	11.8903	76.5523	0.00
22/01/2021	ES42 On 06-May-21			Bond Future	12.14	73.0692	12.1369	73.0692	4,779.00
22/01/2021	ES42 On 05-August-21			Bond Future	12.38	73.8688	12.3821	73.8688	0.00
22/01/2021	ES42 On 04-November-21			Bond Future	12.64	70.4111	12.6371	70.4111	0.00
22/01/2021	GOVI On 04-February-21			GOVI	754.90	756.2460	754.9030	756.2460	689.00
22/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	39530	5	39530	5	0.00
22/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	39630	5	39630	5	0.00
22/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	39430	5	39430	5	0.00
22/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
22/01/2021	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
22/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
22/01/2021	GOVI On 06-May-21			GOVI	762.53	763.8960	762.5340	763.8960	280.00
22/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	838440	85	838440	85	0.00
22/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	838540	85	838540	85	0.00
22/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	838640	85	838640	85	0.00
22/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
22/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
22/01/2021	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
22/01/2021	GOVI On 05-August-21			GOVI	770.78	772.1550	770.7760	772.1550	0.00
22/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	516260	53	516260	53	0.00
22/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	516360	53	516360	53	0.00
22/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	516460	53	516460	53	0.00
22/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
22/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
22/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
22/01/2021	GOVI On 04-November-21			GOVI	779.20	780.5990	779.2040	780.5990	0.00
22/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	507840	52	507840	52	0.00
22/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	507940	52	507940	52	0.00
22/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	508040	52	508040	52	0.00
22/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
22/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
22/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
22/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/01/2021	IGOV On 04-February-21			Index Future	271.91	271.6800	271.9080	271.6800	957.00
22/01/2021	IGOV On 06-May-21			Index Future	274.72	274.4960	274.7240	274.4960	17.00
22/01/2021	IGOV On 05-August-21			Index Future	277.76	277.5310	277.7610	277.5310	0.00
22/01/2021	IGOV On 04-November-21			Index Future	280.86	280.6310	280.8640	280.6310	0.00
22/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
22/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.42	90.4200	90.4200	90.4200	0.00
22/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.37	89.3700	89.3700	89.3700	0.00
22/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.61	90.6000	90.6100	90.6000	51.00
22/01/2021	IS05 On 15-March-22			Interest Rate Swap	90.02	90.0000	90.0200	90.0000	0.00
22/01/2021	IS05 On 21-June-22			Interest Rate Swap	90.10	90.0500	90.1000	90.0500	0.00
22/01/2021	IS05 On 20-September-22			Interest Rate Swap	93.20	93.1300	93.2000	93.1300	0.00
22/01/2021	IS05 On 20-December-22			Interest Rate Swap	93.65	93.5600	93.6500	93.5600	0.00
22/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.98	85.8700	85.9800	85.8700	0.00
22/01/2021	IS05 On 20-June-23			Interest Rate Swap	91.44	91.3000	91.4400	91.3000	0.00
22/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/01/2021	IS10 On 17-December-25			Interest Rate Swap	77.90	77.6400	77.9000	77.6400	0.00
22/01/2021	IS10 On 16-March-26			Interest Rate Swap	74.28	74.0300	74.2800	74.0300	0.00
22/01/2021	IS10 On 15-June-26			Interest Rate Swap	72.55	72.3200	72.5500	72.3200	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
22/01/2021	IS10 On 21-September-26			Interest Rate Swap	74.43	74.2300	74.4300	74.2300	0.00
22/01/2021	IS10 On 21-December-26			Interest Rate Swap	78.36	78.1900	78.3600	78.1900	0.00
22/01/2021	IS10 On 15-March-27			Interest Rate Swap	76.76	76.6200	76.7600	76.6200	0.00
22/01/2021	IS10 On 21-June-27			Interest Rate Swap	78.76	78.6500	78.7600	78.6500	0.00
22/01/2021	IS10 On 20-September-27			Interest Rate Swap	84.54	84.4600	84.5400	84.4600	0.00
22/01/2021	IS10 On 20-December-27			Interest Rate Swap	84.90	84.8400	84.9000	84.8400	0.00
22/01/2021	IS10 On 22-March-28			Interest Rate Swap	77.83	77.7800	77.8300	77.7800	0.00
22/01/2021	IS10 On 20-June-28			Interest Rate Swap	85.73	85.7000	85.7300	85.7000	0.00
22/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.64	96.3550	3.6350	96.3550	0.00
22/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.63	96.3650	3.6250	96.3650	0.00
22/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.58	96.4200	3.5800	96.4200	0.00
22/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.58	96.4200	3.5800	96.4200	0.00
22/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.58	96.4450	3.5750	96.4450	0.00
22/01/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.60	96.4200	3.6000	96.4200	0.00
22/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.64	96.3900	3.6400	96.3900	30,000.00
22/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.82	96.2750	3.8150	96.2750	0.00
22/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.91	96.2200	3.9100	96.2200	0.00
22/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.14	95.9400	4.1350	95.9400	20,001.00
22/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.24	95.9000	4.2350	95.9000	0.00
22/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.46	95.6400	4.4600	95.6400	0.00
22/01/2021	R023 On 04-February-21			Bond Future	4.55	109.6868	4.5547	109.6868	29,916.00
22/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3502	4	3502	4	0.00
22/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3483	4	3483	4	0.00
22/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3522	4	3522	4	0.00
22/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
22/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
22/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
22/01/2021	R023 On 06-May-21			Bond Future	4.62	106.8906	4.6224	106.8906	2,481.00
22/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	5064	5	5064	5	0.00
22/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	5047	5	5047	5	0.00
22/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	5080	5	5080	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
22/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
22/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
22/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
22/01/2021	R023 On 05-August-21			Bond Future	4.66	108.0588	4.6618	108.0588	0.00
22/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1201	1	1201	1	0.00
22/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1188	1	1188	1	0.00
22/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1176	1	1176	1	0.00
22/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	221	0	221	0	0.00
22/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	218	0	218	0	0.00
22/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	216	0	216	0	0.00
22/01/2021	R023 On 04-November-21			Bond Future	4.71	105.3215	4.7148	105.3215	0.00
22/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	679	1	679	1	0.00
22/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	670	1	670	1	0.00
22/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	662	1	662	1	0.00
22/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	424	0	424	0	0.00
22/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	419	0	419	0	0.00
22/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	415	0	415	0	0.00
22/01/2021	R035 On 04-February-21			Bond Future	10.50	92.3610	10.4972	92.3610	73,358.00
22/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	154	0	154	0	0.00
22/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	240	0	240	0	0.00
22/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	145	0	145	0	0.00
22/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	137	0	137	0	0.00
22/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	4201	4	4201	4	0.00
22/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	84	0	84	0	650.00
22/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	3247	3	3247	3	0.00
22/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	2656	3	2656	3	650.00
22/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	3186	3	3186	3	0.00
22/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	3125	3	3125	3	0.00
22/01/2021	R035 On 06-May-21			Bond Future	10.71	88.8225	10.7097	88.8225	28,115.00
22/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	4379	5	4379	5	0.00
22/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4782	5	4782	5	600.00
22/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	12836	13	12836	13	0.00
22/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	2205	2	2205	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
22/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	10175	10	10175	10	0.00
22/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	8644	9	8644	9	0.00
22/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3491	4	3491	4	1,650.00
22/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	5497	6	5497	6	0.00
22/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	10222	10	10222	10	0.00
22/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2643	3	2643	3	0.00
22/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1343	1	1343	1	500.00
22/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	6516	7	6516	7	0.00
22/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	1783	2	1783	2	793.00
22/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	10269	10	10269	10	0.00
22/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	12168	12	12168	12	0.00
22/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	258	0	258	0	1,650.00
22/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	4885	5	4885	5	0.00
22/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	487	0	487	0	0.00
22/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	480	0	480	0	0.00
22/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1342	1	1342	1	1,650.00
22/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	206	0	206	0	600.00
22/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	4233	4	4233	4	0.00
22/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	3680	4	3680	4	500.00
22/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	5746	6	5746	6	0.00
22/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	1693	2	1693	2	793.00
22/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	473	0	473	0	0.00
22/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	771	1	771	1	793.00
22/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	2849	3	2849	3	0.00
22/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	2227	2	2227	2	500.00
22/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	2013	2	2013	2	0.00
22/01/2021	R035 On 05-August-21			Bond Future	10.93	89.7934	10.9270	89.7934	0.00
22/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3688	4	3688	4	0.00
22/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1758	2	1758	2	100.00
22/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
22/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
22/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5721	6	5721	6	0.00
22/01/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00

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22/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	48486	48	48486	48	0.00
22/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	3017	3	3017	3	100.00
22/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	48603	48	48603	48	0.00
22/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	48720	49	48720	49	0.00
22/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	4677	5	4677	5	100.00
22/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	7707	8	7707	8	0.00
22/01/2021	R035 On 04-November-21			Bond Future	11.15	86.2913	11.1499	86.2913	0.00
22/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	14724	15	14724	15	0.00
22/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	2119	2	2119	2	782.00
22/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6595	7	6595	7	0.00
22/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	9514	10	9514	10	0.00
22/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	9552	10	9552	10	0.00
22/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	1921	2	1921	2	400.00
22/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	3033	3	3033	3	400.00
22/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	4333	4	4333	4	0.00
22/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	9590	10	9590	10	0.00
22/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	1793	2	1793	2	0.00
22/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	4759	5	4759	5	782.00
22/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	7975	8	7975	8	0.00
22/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	8516	8	8516	8	0.00
22/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	3067	3	3067	3	782.00
22/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	6337	6	6337	6	0.00
22/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	1808	2	1808	2	0.00
22/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	1823	2	1823	2	0.00
22/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	568	1	568	1	400.00
22/01/2021	R186 On 04-February-21			Bond Future	6.68	119.8464	6.6774	119.8464	60,563.00
22/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7615	8	7615	8	0.00
22/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	3262	3	3262	3	0.00
22/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	6780	7	6780	7	0.00
22/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7566	8	7566	8	0.00
22/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7517	8	7517	8	0.00
22/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	8	0	8	0	0.00
22/01/2021	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
22/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
22/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
22/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
22/01/2021	R186 On 06-May-21			Bond Future	6.83	121.0587	6.8290	121.0587	22,678.00
22/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	3158	3	3158	3	0.00
22/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	18045	18	18045	18	0.00
22/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	18004	18	18004	18	0.00
22/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	17963	18	17963	18	0.00
22/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
22/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
22/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
22/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	800	1	800	1	15,177.00
22/01/2021	R186 On 05-August-21			Bond Future	6.98	117.1006	6.9785	117.1006	0.00
22/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	7885	8	7885	8	0.00
22/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	7845	8	7845	8	0.00
22/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	7805	8	7805	8	0.00
22/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	256	0	256	0	0.00
22/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	251	0	251	0	0.00
22/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	247	0	247	0	0.00
22/01/2021	R186 On 04-November-21			Bond Future	7.14	118.3688	7.1354	118.3688	0.00
22/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5331	5	5331	5	0.00
22/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5266	5	5266	5	0.00
22/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5298	5	5298	5	0.00
22/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	976	1	976	1	0.00
22/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	988	1	988	1	0.00
22/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	965	1	965	1	0.00
22/01/2021	R197 On 04-February-21			Bond Future	318.55	318.5472	318.5530	318.5472	2,394.00
22/01/2021	R197 On 06-May-21			Bond Future	321.85	321.8487	321.8526	321.8487	1,265.00
22/01/2021	R197 On 05-August-21			Bond Future	317.44	317.4394	317.4423	317.4394	0.00
22/01/2021	R197 On 04-November-21			Bond Future	320.95	320.9505	320.9531	320.9505	0.00
22/01/2021	R202 On 04-February-21			Bond Future	220.24	220.2216	220.2428	220.2216	7,630.00
22/01/2021	R202 On 06-May-21			Bond Future	222.52	222.5041	222.5241	222.5041	643.00
22/01/2021	R202 On 05-August-21			Bond Future	220.76	220.7381	220.7576	220.7381	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
22/01/2021	R202 On 04-November-21			Bond Future	223.20	223.1794	223.1987	223.1794	0.00
22/01/2021	R209 On 04-February-21			Bond Future	10.40	71.1211	10.4029	71.1211	24,876.00
22/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	304	0	304	0	0.00
22/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	291	0	291	0	0.00
22/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	319	0	319	0	0.00
22/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	1979	2	1979	2	0.00
22/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	2071	2	2071	2	0.00
22/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	2025	2	2025	2	0.00
22/01/2021	R209 On 06-May-21			Bond Future	10.59	68.7014	10.5926	68.7014	17,266.00
22/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	2856	3	2856	3	0.00
22/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	6355	7	6355	7	0.00
22/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	8872	9	8872	9	0.00
22/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	1945	2	1945	2	5,325.00
22/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	5004	5	5004	5	0.00
22/01/2021	R209 On 06-May-21	10.35	Call	Bond Future	2187	2	2187	2	1,000.00
22/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	994	1	994	1	8,200.00
22/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	4107	4	4107	4	0.00
22/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1414	1	1414	1	0.00
22/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	8912	9	8912	9	0.00
22/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	8832	9	8832	9	0.00
22/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	8792	9	8792	9	0.00
22/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	469	0	469	0	0.00
22/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	463	0	463	0	0.00
22/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	450	0	450	0	9,150.00
22/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	1872	2	1872	2	3,500.00
22/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	4865	5	4865	5	0.00
22/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	5976	6	5976	6	0.00
22/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1450	1	1450	1	9,150.00
22/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	456	0	456	0	0.00
22/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	1017	1	1017	1	3,750.00
22/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	3910	4	3910	4	0.00
22/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	2814	3	2814	3	6,250.00
22/01/2021	R209 On 06-May-21	10.35	Put	Bond Future	3570	3	3570	3	0.00

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22/01/2021	R209 On 05-August-21			Bond Future	10.78	69.4527	10.7825	69.4527	0.00
22/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	7118	7	7118	7	0.00
22/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	7085	7	7085	7	0.00
22/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	7151	7	7151	7	0.00
22/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	1847	2	1847	2	0.00
22/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	1879	2	1879	2	0.00
22/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	1863	2	1863	2	0.00
22/01/2021	R209 On 04-November-21			Bond Future	10.98	67.0649	10.9761	67.0649	1,795.00
22/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1214	1	1214	1	3,750.00
22/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	7957	8	7957	8	0.00
22/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	2970	3	2970	3	0.00
22/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	7394	8	7394	8	0.00
22/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	7989	8	7989	8	0.00
22/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	7926	8	7926	8	0.00
22/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	1942	2	1942	2	0.00
22/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2239	2	2239	2	5,500.00
22/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	1957	2	1957	2	0.00
22/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	1972	2	1972	2	0.00
22/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	5583	5	5583	5	5,500.00
22/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	9808	10	9808	10	0.00
22/01/2021	R210 On 04-February-21			Bond Future	195.62	195.5438	195.6213	195.5438	904.00
22/01/2021	R210 On 06-May-21			Bond Future	194.93	194.8570	194.9340	194.8570	494.00
22/01/2021	R210 On 05-August-21			Bond Future	197.11	197.0343	197.1116	197.0343	0.00
22/01/2021	R210 On 04-November-21			Bond Future	196.55	196.4732	196.5510	196.4732	0.00
22/01/2021	R212 On 04-February-21			Bond Future	170.16	170.1568	170.1576	170.1568	3,909.00
22/01/2021	R212 On 06-May-21			Bond Future	171.92	171.9203	171.9201	171.9203	2,672.00
22/01/2021	R212 On 05-August-21			Bond Future	171.51	171.5086	171.5078	171.5086	0.00
22/01/2021	R212 On 04-November-21			Bond Future	173.40	173.4055	173.4045	173.4055	0.00
22/01/2021	R213 On 04-February-21			Bond Future	9.25	88.7426	9.2538	88.7426	8,696.00
22/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1368	2	1368	2	0.00
22/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1292	1	1292	1	0.00
22/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1330	1	1330	1	0.00
22/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	484	0	484	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
22/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	503	0	503	0	0.00
22/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	465	0	465	0	0.00
22/01/2021	R213 On 06-May-21			Bond Future	9.44	86.1125	9.4433	86.1125	162.00
22/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12584	13	12584	13	0.00
22/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	12539	13	12539	13	0.00
22/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12628	13	12628	13	0.00
22/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	61	0	61	0	0.00
22/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	64	0	64	0	0.00
22/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	63	0	63	0	0.00
22/01/2021	R213 On 05-August-21			Bond Future	9.64	87.0537	9.6361	87.0537	0.00
22/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	7290	7	7290	7	0.00
22/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	4920	5	4920	5	0.00
22/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7584	8	7584	8	0.00
22/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2573	3	2573	3	200.00
22/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7547	8	7547	8	0.00
22/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7510	8	7510	8	0.00
22/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1231	1	1231	1	0.00
22/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1218	1	1218	1	0.00
22/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2214	2	2214	2	200.00
22/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4219	4	4219	4	0.00
22/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1206	1	1206	1	0.00
22/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1308	1	1308	1	200.00
22/01/2021	R213 On 04-November-21			Bond Future	9.84	84.4671	9.8362	84.4671	0.00
22/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	7856	8	7856	8	0.00
22/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	7822	8	7822	8	0.00
22/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	7891	8	7891	8	0.00
22/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1481	1	1481	1	0.00
22/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1468	1	1468	1	0.00
22/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1455	1	1455	1	0.00
22/01/2021	R214 On 04-February-21			Bond Future	10.76	68.2666	10.7631	68.2666	13,816.00
22/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	154	0	154	0	0.00
22/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	146	0	146	0	0.00
22/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	163	0	163	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
22/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	2775	3	2775	3	0.00
22/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	2883	3	2883	3	0.00
22/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	2829	3	2829	3	0.00
22/01/2021	R214 On 06-May-21			Bond Future	10.95	65.6814	10.9478	65.6814	5,474.00
22/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	7666	8	7666	8	0.00
22/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	7629	8	7629	8	0.00
22/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	7591	8	7591	8	0.00
22/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	812	1	812	1	0.00
22/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	802	1	802	1	0.00
22/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	792	1	792	1	0.00
22/01/2021	R214 On 05-August-21			Bond Future	11.14	66.3994	11.1356	66.3994	0.00
22/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	6757	7	6757	7	0.00
22/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	6792	7	6792	7	0.00
22/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	6722	7	6722	7	0.00
22/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2131	2	2131	2	0.00
22/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2159	2	2159	2	0.00
22/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2145	2	2145	2	0.00
22/01/2021	R214 On 04-November-21			Bond Future	11.33	63.8413	11.3266	63.8413	0.00
22/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	7928	8	7928	8	0.00
22/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	7894	8	7894	8	0.00
22/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	7860	8	7860	8	0.00
22/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2196	2	2196	2	0.00
22/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2172	2	2172	2	0.00
22/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2184	2	2184	2	0.00
22/01/2021	R248 On 04-February-21			Bond Future	10.84	85.9854	10.8386	85.9854	119,633.00
22/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	243	0	243	0	0.00
22/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	1004	1	1004	1	2,140.00
22/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	4674	5	4674	5	0.00
22/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	1	0	1	0	2,140.00
22/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	229	0	229	0	0.00
22/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	217	0	217	0	0.00
22/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	840	1	840	1	0.00
22/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	3067	3	3067	3	0.00

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22/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	3002	3	3002	3	0.00
22/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	83	0	83	0	0.00
22/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	1492	1	1492	1	0.00
22/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	8254	8	8254	8	0.00
22/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	2938	3	2938	3	0.00
22/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	1287	1	1287	1	0.00
22/01/2021	R248 On 06-May-21			Bond Future	11.03	82.4455	11.0265	82.4455	5,390.00
22/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	9354	10	9354	10	0.00
22/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	9307	10	9307	10	0.00
22/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	9401	10	9401	10	0.00
22/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	848	1	848	1	0.00
22/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	870	1	870	1	0.00
22/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	859	1	859	1	0.00
22/01/2021	R248 On 05-August-21			Bond Future	11.22	83.3467	11.2182	83.3467	0.00
22/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	9827	10	9827	10	0.00
22/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	9786	10	9786	10	0.00
22/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	9868	10	9868	10	0.00
22/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	1772	2	1772	2	0.00
22/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	1757	2	1757	2	0.00
22/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	1741	2	1741	2	0.00
22/01/2021	R248 On 04-November-21			Bond Future	11.41	79.8378	11.4132	79.8378	0.00
22/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	10391	11	10391	11	0.00
22/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	10430	11	10430	11	0.00
22/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	10469	11	10469	11	0.00
22/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	1840	2	1840	2	0.00
22/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	1855	2	1855	2	0.00
22/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	1870	2	1870	2	0.00