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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
25/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	2025 On 04-February-21			Bond Future	148.50	148.4082	148.4998	148.4082	1,537.00
25/01/2021	2025 On 06-May-21			Bond Future	150.04	149.9455	150.0370	149.9455	7,007.00
25/01/2021	2025 On 05-August-21			Bond Future	150.18	150.0894	150.1815	150.0894	0.00
25/01/2021	2025 On 04-November-21			Bond Future	151.84	151.7491	151.8420	151.7491	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
25/01/2021	2029 On 04-February-21			Bond Future	104.99	104.9854	104.9940	104.9854	1,515.00
25/01/2021	2029 On 06-May-21			Bond Future	104.94	104.9337	104.9417	104.9337	1,091.00
25/01/2021	2029 On 05-August-21			Bond Future	106.11	106.1058	106.1135	106.1058	0.00
25/01/2021	2029 On 04-November-21			Bond Future	106.14	106.1287	106.1364	106.1287	0.00
25/01/2021	2030 On 04-February-21			Bond Future	8.80	95.4634	8.8007	95.4634	49,753.00
25/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2260	2	2260	2	0.00
25/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	2944	3	2944	3	0.00
25/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3214	3	3214	3	0.00
25/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	10	0	10	0	1,600.00
25/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	897	1	897	1	800.00
25/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	7839	8	7839	8	0.00
25/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	50	0	50	0	1,000.00
25/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	2209	2	2209	2	0.00
25/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	2158	2	2158	2	0.00
25/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	2414	3	2414	3	1,600.00
25/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	2008	2	2008	2	1,000.00
25/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	46	0	46	0	800.00
25/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	2703	3	2703	3	0.00
25/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	141	0	141	0	0.00
25/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	118	0	118	0	0.00
25/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	3655	4	3655	4	0.00
25/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	87	0	87	0	0.00
25/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	111	0	111	0	0.00
25/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	546	1	546	1	0.00
25/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	0	0	0	0	1,800.00
25/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	2646	3	2646	3	0.00
25/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	32	0	32	0	2,000.00
25/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	45	0	45	0	4,000.00
25/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	104	0	104	0	0.00
25/01/2021	2030 On 06-May-21			Bond Future	9.00	96.4284	8.9952	96.4284	60,358.00
25/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	1789	2	1789	2	300.00
25/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3105	3	3105	3	0.00
25/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	9530	10	9530	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
25/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	14042	14	14042	14	0.00
25/01/2021	2030 On 06-May-21	9.35	Call	Bond Future	3563	4	3563	4	0.00
25/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10509	11	10509	11	0.00
25/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3277	3	3277	3	300.00
25/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	445	0	445	0	700.00
25/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6386	7	6386	7	0.00
25/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	2875	3	2875	3	0.00
25/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	5866	6	5866	6	0.00
25/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	13950	14	13950	14	0.00
25/01/2021	2030 On 06-May-21	9.25	Call	Bond Future	3207	3	3207	3	0.00
25/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	13996	14	13996	14	0.00
25/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	22	0	22	0	0.00
25/01/2021	2030 On 06-May-21	9.25	Put	Bond Future	1761	2	1761	2	2,500.00
25/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	23	0	23	0	0.00
25/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	638	1	638	1	0.00
25/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	1993	2	1993	2	0.00
25/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	121	0	121	0	300.00
25/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	1719	2	1719	2	0.00
25/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	22	0	22	0	0.00
25/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	185	0	185	0	0.00
25/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	1828	2	1828	2	700.00
25/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	6562	6	6562	6	0.00
25/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	754	1	754	1	700.00
25/01/2021	2030 On 06-May-21	9.35	Put	Bond Future	1558	2	1558	2	2,500.00
25/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	3091	3	3091	3	0.00
25/01/2021	2030 On 05-August-21			Bond Future	9.20	93.4766	9.1952	93.4766	0.00
25/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	7074	7	7074	7	0.00
25/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	546	1	546	1	200.00
25/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	2539	3	2539	3	600.00
25/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	7571	8	7571	8	0.00
25/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2133	2	2133	2	200.00
25/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14544	15	14544	15	0.00
25/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	3958	4	3958	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
25/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	7494	8	7494	8	0.00
25/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	7532	8	7532	8	0.00
25/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	1060	1	1060	1	0.00
25/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1071	1	1071	1	0.00
25/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	113	0	113	0	600.00
25/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	9317	9	9317	9	0.00
25/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1209	1	1209	1	200.00
25/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4468	4	4468	4	0.00
25/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	1048	1	1048	1	0.00
25/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2561	3	2561	3	0.00
25/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	3910	4	3910	4	0.00
25/01/2021	2030 On 04-November-21			Bond Future	9.39	94.4890	9.3924	94.4890	0.00
25/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	2047	2	2047	2	300.00
25/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	10758	11	10758	11	0.00
25/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	7532	8	7532	8	0.00
25/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	7604	8	7604	8	0.00
25/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1165	1	1165	1	300.00
25/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	7568	8	7568	8	0.00
25/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1381	1	1381	1	0.00
25/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5459	5	5459	5	0.00
25/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	582	1	582	1	300.00
25/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1395	1	1395	1	0.00
25/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7436	7	7436	7	0.00
25/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1368	1	1368	1	0.00
25/01/2021	2032 On 04-February-21			Bond Future	9.73	93.1648	9.7280	93.1648	43,948.00
25/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	513	1	513	1	0.00
25/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	0	0	0	0	800.00
25/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	489	1	489	1	0.00
25/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	70	0	70	0	800.00
25/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	6491	7	6491	7	0.00
25/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	537	1	537	1	0.00
25/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	1153	1	1153	1	0.00
25/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	2867	3	2867	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
25/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	1	0	1	0	800.00
25/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	1232	1	1232	1	0.00
25/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	6134	6	6134	6	0.00
25/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	1192	1	1192	1	0.00
25/01/2021	2032 On 06-May-21			Bond Future	9.93	89.9631	9.9346	89.9631	71,100.00
25/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	4125	4	4125	4	736.00
25/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	12094	12	12094	12	0.00
25/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	12047	12	12047	12	0.00
25/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	14256	14	14256	14	0.00
25/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	12141	12	12141	12	0.00
25/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	131	0	131	0	0.00
25/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	136	0	136	0	0.00
25/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	133	0	133	0	0.00
25/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	54	0	54	0	736.00
25/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	1771	2	1771	2	0.00
25/01/2021	2032 On 05-August-21			Bond Future	10.14	90.9465	10.1426	90.9465	0.00
25/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	8120	8	8120	8	0.00
25/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	8159	8	8159	8	0.00
25/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	8198	8	8198	8	0.00
25/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1364	1	1364	1	0.00
25/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1378	1	1378	1	0.00
25/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1392	1	1392	1	0.00
25/01/2021	2032 On 04-November-21			Bond Future	10.36	87.7866	10.3569	87.7866	0.00
25/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1609	2	1609	2	700.00
25/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	13108	13	13108	13	0.00
25/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	8788	9	8788	9	0.00
25/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2611	3	2611	3	700.00
25/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8714	9	8714	9	0.00
25/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	8751	9	8751	9	0.00
25/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1514	2	1514	2	0.00
25/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1541	2	1541	2	0.00
25/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	7742	8	7742	8	0.00
25/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	523	1	523	1	700.00

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25/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1528	2	1528	2	0.00
25/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	5688	6	5688	6	0.00
25/01/2021	2033 On 04-February-21			Bond Future	100.22	100.0069	100.2232	100.0069	1,258.00
25/01/2021	2033 On 06-May-21			Bond Future	100.05	99.8274	100.0453	99.8274	8,634.00
25/01/2021	2033 On 05-August-21			Bond Future	101.16	100.9425	101.1625	100.9425	0.00
25/01/2021	2033 On 04-November-21			Bond Future	101.06	100.8339	101.0562	100.8339	0.00
25/01/2021	2037 On 04-February-21			Bond Future	10.76	83.2696	10.7580	83.2696	76,665.00
25/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	86	0	86	0	0.00
25/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	7412	8	7412	8	300.00
25/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	0	0	0	0	72.00
25/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	278	0	278	0	240.00
25/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	80	0	80	0	0.00
25/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	75	0	75	0	0.00
25/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	7013	7	7013	7	0.00
25/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	16474	17	16474	17	0.00
25/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	1272	1	1272	1	0.00
25/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	129	0	129	0	0.00
25/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	2874	3	2874	3	72.00
25/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	672	1	672	1	72.00
25/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
25/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	3374	3	3374	3	0.00
25/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	3310	3	3310	3	0.00
25/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	7781	8	7781	8	0.00
25/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	2	0	2	0	240.00
25/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	2134	2	2134	2	0.00
25/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	3246	3	3246	3	0.00
25/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	1	0	1	0	0.00
25/01/2021	2037 On 06-May-21			Bond Future	10.97	84.1115	10.9717	84.1115	103,714.00
25/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	9243	9	9243	9	0.00
25/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	9153	9	9153	9	0.00
25/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	9198	9	9198	9	0.00
25/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	644	1	644	1	0.00
25/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	661	1	661	1	0.00

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25/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	652	1	652	1	0.00
25/01/2021	2037 On 05-August-21			Bond Future	11.19	80.7747	11.1923	80.7747	0.00
25/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	8204	8	8204	8	0.00
25/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	8279	8	8279	8	0.00
25/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	8242	8	8242	8	0.00
25/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	1978	2	1978	2	0.00
25/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	1995	2	1995	2	0.00
25/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	1961	2	1961	2	0.00
25/01/2021	2037 On 04-November-21			Bond Future	11.41	81.6498	11.4067	81.6498	0.00
25/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	9625	10	9625	10	0.00
25/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	9662	10	9662	10	0.00
25/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	9698	10	9698	10	0.00
25/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	1817	2	1817	2	0.00
25/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	1803	2	1803	2	0.00
25/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	1832	2	1832	2	0.00
25/01/2021	2038 On 04-February-21			Bond Future	112.00	111.9898	112.0004	111.9898	6,008.00
25/01/2021	2038 On 06-May-21			Bond Future	113.16	113.1498	113.1598	113.1498	5,114.00
25/01/2021	2038 On 05-August-21			Bond Future	112.70	112.6914	112.7014	112.6914	0.00
25/01/2021	2038 On 04-November-21			Bond Future	113.95	113.9376	113.9475	113.9376	0.00
25/01/2021	2040 On 04-February-21			Bond Future	10.86	85.5385	10.8623	85.5385	66,914.00
25/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	90	0	90	0	0.00
25/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	83	0	83	0	0.00
25/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	5	0	5	0	800.00
25/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	5832	6	5832	6	0.00
25/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	22	0	22	0	500.00
25/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	4778	5	4778	5	0.00
25/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	96	0	96	0	0.00
25/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	0	0	0	0	500.00
25/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	0	0	0	0	800.00
25/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	5867	6	5867	6	0.00
25/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	9896	10	9896	10	0.00
25/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	3293	3	3293	3	0.00
25/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	10567	10	10567	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
25/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	34	0	34	0	500.00
25/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	12	0	12	0	800.00
25/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	3429	3	3429	3	0.00
25/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	4574	4	4574	4	0.00
25/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	3360	3	3360	3	0.00
25/01/2021	2040 On 06-May-21			Bond Future	11.07	86.4033	11.0706	86.4033	60,495.00
25/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	13824	14	13824	14	0.00
25/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	9227	9	9227	9	0.00
25/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	9274	9	9274	9	0.00
25/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2479	3	2479	3	300.00
25/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	5293	5	5293	5	300.00
25/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	9321	9	9321	9	0.00
25/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	767	1	767	1	0.00
25/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	1935	2	1935	2	0.00
25/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	4144	4	4144	4	0.00
25/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	777	1	777	1	0.00
25/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	787	1	787	1	0.00
25/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	195	0	195	0	300.00
25/01/2021	2040 On 05-August-21			Bond Future	11.29	82.8412	11.2855	82.8412	0.00
25/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	5327	5	5327	5	900.00
25/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	18971	19	18971	19	0.00
25/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	9215	9	9215	9	0.00
25/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3618	4	3618	4	900.00
25/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	9170	9	9170	9	0.00
25/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	9126	9	9126	9	0.00
25/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	1839	2	1839	2	0.00
25/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	5197	5	5197	5	0.00
25/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	1864	2	1864	2	0.00
25/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	170	0	170	0	900.00
25/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	1851	2	1851	2	0.00
25/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	3610	4	3610	4	0.00
25/01/2021	2040 On 04-November-21			Bond Future	11.49	83.7387	11.4939	83.7387	0.00
25/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	10180	10	10180	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
25/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	10142	10	10142	10	0.00
25/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	10103	10	10103	10	0.00
25/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	1885	2	1885	2	0.00
25/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	1870	2	1870	2	0.00
25/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	1855	2	1855	2	0.00
25/01/2021	2044 On 04-February-21			Bond Future	10.93	82.1148	10.9313	82.1148	36,884.00
25/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	38	0	38	0	0.00
25/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	35	0	35	0	0.00
25/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	20	0	20	0	0.00
25/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	0	0	0	0	265.00
25/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	41	0	41	0	0.00
25/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	2	0	2	0	0.00
25/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	701	1	701	1	0.00
25/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	4322	4	4322	4	0.00
25/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	6731	7	6731	7	0.00
25/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	4248	4	4248	4	0.00
25/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	4771	5	4771	5	265.00
25/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	9883	10	9883	10	0.00
25/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	1351	1	1351	1	265.00
25/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	4174	4	4174	4	0.00
25/01/2021	2044 On 06-May-21			Bond Future	11.13	82.9449	11.1318	82.9449	24,601.00
25/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	1958	2	1958	2	3,100.00
25/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	9084	9	9084	9	0.00
25/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	4145	4	4145	4	3,100.00
25/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	6517	7	6517	7	0.00
25/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	9315	9	9315	9	0.00
25/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	9038	9	9038	9	0.00
25/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	8992	9	8992	9	0.00
25/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	3223	3	3223	3	0.00
25/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	4342	4	4342	4	0.00
25/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	6011	6	6011	6	0.00
25/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	1706	2	1706	2	3,100.00
25/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	2539	3	2539	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
25/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	866	1	866	1	0.00
25/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	855	1	855	1	0.00
25/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	791	1	791	1	3,100.00
25/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	1530	2	1530	2	0.00
25/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	844	1	844	1	0.00
25/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	2673	3	2673	3	0.00
25/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	3442	3	3442	3	3,100.00
25/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	5013	5	5013	5	0.00
25/01/2021	2044 On 05-August-21			Bond Future	11.34	79.4704	11.3387	79.4704	0.00
25/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	9425	10	9425	10	0.00
25/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	9465	10	9465	10	0.00
25/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	9505	10	9505	10	0.00
25/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	1770	2	1770	2	0.00
25/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	1785	2	1785	2	0.00
25/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	1801	2	1801	2	0.00
25/01/2021	2044 On 04-November-21			Bond Future	11.54	80.3313	11.5388	80.3313	0.00
25/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	9935	10	9935	10	0.00
25/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	9973	10	9973	10	0.00
25/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	10011	10	10011	10	0.00
25/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	1954	2	1954	2	0.00
25/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	1970	2	1970	2	0.00
25/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	1985	2	1985	2	0.00
25/01/2021	2046 On 04-February-21			Bond Future	100.69	100.6850	100.6949	100.6850	14,486.00
25/01/2021	2046 On 06-May-21			Bond Future	99.95	99.9378	99.9473	99.9378	3,402.00
25/01/2021	2046 On 05-August-21			Bond Future	101.06	101.0542	101.0635	101.0542	0.00
25/01/2021	2046 On 04-November-21			Bond Future	100.37	100.3642	100.3735	100.3642	0.00
25/01/2021	2050 On 04-February-21			Bond Future	102.27	102.1670	102.2722	102.1670	9,861.00
25/01/2021	2050 On 06-May-21			Bond Future	103.33	103.2253	103.3310	103.2253	2,788.00
25/01/2021	2050 On 05-August-21			Bond Future	102.56	102.4501	102.5566	102.4501	0.00
25/01/2021	2050 On 04-November-21			Bond Future	103.69	103.5831	103.6907	103.5831	0.00
25/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	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
25/01/2021	AL37 On 04-February-21			Index Future	791.70	791.8640	791.7040	791.8640	0.00
25/01/2021	AL37 On 06-May-21			Index Future	799.69	799.8700	799.6940	799.8700	0.00
25/01/2021	AL37 On 05-August-21			Index Future	808.33	808.5150	808.3290	808.5150	0.00
25/01/2021	AL37 On 04-November-21			Index Future	817.16	817.3550	817.1640	817.3550	0.00
25/01/2021	AL7T On 04-February-21			Index Future	871.19	872.2420	871.1860	872.2420	0.00
25/01/2021	AL7T On 06-May-21			Index Future	879.98	881.0600	879.9780	881.0600	0.00
25/01/2021	AL7T On 05-August-21			Index Future	889.48	890.5830	889.4800	890.5830	0.00
25/01/2021	AL7T On 04-November-21			Index Future	899.20	900.3200	899.2020	900.3200	0.00
25/01/2021	ALBI On 04-February-21			Index Future	763.03	763.6850	763.0330	763.6850	156.00
25/01/2021	ALBI On 06-May-21			Index Future	770.73	771.4060	770.7330	771.4060	152.00
25/01/2021	ALBI On 05-August-21			Index Future	779.06	779.7440	779.0560	779.7440	0.00
25/01/2021	ALBI On 04-November-21			Index Future	787.57	788.2690	787.5710	788.2690	0.00
25/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	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
25/01/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2021	ES33 On 04-February-21			Bond Future	11.43	77.2712	11.4251	77.2712	0.00
25/01/2021	ES33 On 06-May-21			Bond Future	11.68	74.2788	11.6812	74.2788	350.00
25/01/2021	ES33 On 05-August-21			Bond Future	11.94	75.0906	11.9421	75.0906	0.00
25/01/2021	ES33 On 04-November-21			Bond Future	12.21	72.1291	12.2116	72.1291	0.00
25/01/2021	ES42 On 04-February-21			Bond Future	11.92	76.4177	11.9228	76.4177	0.00
25/01/2021	ES42 On 06-May-21			Bond Future	12.17	72.9327	12.1709	72.9327	4,779.00
25/01/2021	ES42 On 05-August-21			Bond Future	12.42	73.7305	12.4178	73.7305	0.00
25/01/2021	ES42 On 04-November-21			Bond Future	12.67	70.2713	12.6744	70.2713	0.00
25/01/2021	GOVI On 04-February-21			GOVI	754.30	754.9030	754.3030	754.9030	259.00
25/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	33530	4	33530	4	0.00
25/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	33630	4	33630	4	0.00
25/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	33430	4	33430	4	0.00
25/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
25/01/2021	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
25/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
25/01/2021	GOVI On 06-May-21			GOVI	761.92	762.5340	761.9150	762.5340	710.00
25/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	832250	84	832250	84	0.00
25/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	832350	84	832350	84	0.00
25/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	832450	84	832450	84	0.00
25/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
25/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
25/01/2021	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
25/01/2021	GOVI On 05-August-21			GOVI	770.14	770.7760	770.1420	770.7760	0.00
25/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	509920	52	509920	52	0.00
25/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	510020	52	510020	52	0.00
25/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	510120	52	510120	52	0.00
25/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
25/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
25/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
25/01/2021	GOVI On 04-November-21			GOVI	778.56	779.2040	778.5600	779.2040	0.00
25/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	501400	51	501400	51	0.00
25/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	501500	51	501500	51	0.00
25/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	501600	51	501600	51	0.00
25/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
25/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
25/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
25/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/01/2021	IGOV On 04-February-21			Index Future	272.06	271.9080	272.0620	271.9080	957.00
25/01/2021	IGOV On 06-May-21			Index Future	274.88	274.7240	274.8750	274.7240	17.00
25/01/2021	IGOV On 05-August-21			Index Future	277.91	277.7610	277.9100	277.7610	0.00
25/01/2021	IGOV On 04-November-21			Index Future	281.01	280.8640	281.0140	280.8640	0.00
25/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
25/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4200	90.4300	90.4200	0.00
25/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.37	89.3700	89.3700	89.3700	0.00
25/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.63	90.6100	90.6300	90.6100	51.00
25/01/2021	IS05 On 15-March-22			Interest Rate Swap	90.05	90.0200	90.0500	90.0200	0.00
25/01/2021	IS05 On 21-June-22			Interest Rate Swap	90.14	90.1000	90.1400	90.1000	0.00
25/01/2021	IS05 On 20-September-22			Interest Rate Swap	93.24	93.2000	93.2400	93.2000	0.00
25/01/2021	IS05 On 20-December-22			Interest Rate Swap	93.70	93.6500	93.7000	93.6500	0.00
25/01/2021	IS05 On 22-March-23			Interest Rate Swap	86.04	85.9800	86.0400	85.9800	0.00
25/01/2021	IS05 On 20-June-23			Interest Rate Swap	91.51	91.4400	91.5100	91.4400	0.00
25/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/01/2021	IS10 On 17-December-25			Interest Rate Swap	78.12	77.9000	78.1200	77.9000	0.00
25/01/2021	IS10 On 16-March-26			Interest Rate Swap	74.52	74.2800	74.5200	74.2800	0.00
25/01/2021	IS10 On 15-June-26			Interest Rate Swap	72.80	72.5500	72.8000	72.5500	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
25/01/2021	IS10 On 21-September-26			Interest Rate Swap	74.69	74.4300	74.6900	74.4300	0.00
25/01/2021	IS10 On 21-December-26			Interest Rate Swap	78.62	78.3600	78.6200	78.3600	0.00
25/01/2021	IS10 On 15-March-27			Interest Rate Swap	77.02	76.7600	77.0200	76.7600	0.00
25/01/2021	IS10 On 21-June-27			Interest Rate Swap	79.02	78.7600	79.0200	78.7600	0.00
25/01/2021	IS10 On 20-September-27			Interest Rate Swap	84.79	84.5400	84.7900	84.5400	0.00
25/01/2021	IS10 On 20-December-27			Interest Rate Swap	85.15	84.9000	85.1500	84.9000	0.00
25/01/2021	IS10 On 22-March-28			Interest Rate Swap	78.08	77.8300	78.0800	77.8300	0.00
25/01/2021	IS10 On 20-June-28			Interest Rate Swap	85.97	85.7300	85.9700	85.7300	0.00
25/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.65	96.3650	3.6450	96.3650	0.00
25/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.64	96.3750	3.6350	96.3750	0.00
25/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.60	96.4200	3.6000	96.4200	0.00
25/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.60	96.4200	3.6000	96.4200	0.00
25/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.60	96.4250	3.5950	96.4250	0.00
25/01/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.61	96.4000	3.6100	96.4000	0.00
25/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.66	96.3600	3.6600	96.3600	30,000.00
25/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.85	96.1850	3.8500	96.1850	0.00
25/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.94	96.0900	3.9400	96.0900	0.00
25/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.18	95.8650	4.1750	95.8650	20,001.00
25/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.28	95.7650	4.2750	95.7650	0.00
25/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.51	95.5400	4.5100	95.5400	0.00
25/01/2021	R023 On 04-February-21			Bond Future	4.57	109.6582	4.5688	109.6582	29,916.00
25/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3474	4	3474	4	0.00
25/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3454	3	3454	3	0.00
25/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3493	4	3493	4	0.00
25/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
25/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
25/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
25/01/2021	R023 On 06-May-21			Bond Future	4.64	106.8611	4.6389	106.8611	2,481.00
25/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	5034	5	5034	5	0.00
25/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	5017	5	5017	5	0.00
25/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	5051	5	5051	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
25/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
25/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
25/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
25/01/2021	R023 On 05-August-21			Bond Future	4.68	108.0286	4.6815	108.0286	0.00
25/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1174	1	1174	1	0.00
25/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1162	1	1162	1	0.00
25/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1150	1	1150	1	0.00
25/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	225	0	225	0	0.00
25/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	222	0	222	0	0.00
25/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	220	0	220	0	0.00
25/01/2021	R023 On 04-November-21			Bond Future	4.74	105.2908	4.7385	105.2908	0.00
25/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	658	1	658	1	0.00
25/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	650	1	650	1	0.00
25/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	642	1	642	1	0.00
25/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	435	0	435	0	0.00
25/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	430	0	430	0	0.00
25/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	425	0	425	0	0.00
25/01/2021	R035 On 04-February-21			Bond Future	10.52	92.1769	10.5199	92.1769	73,344.00
25/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	83	0	83	0	0.00
25/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	143	0	143	0	0.00
25/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	77	0	77	0	0.00
25/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	72	0	72	0	0.00
25/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	4019	4	4019	4	0.00
25/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	52	0	52	0	650.00
25/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	3332	3	3332	3	0.00
25/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	2709	3	2709	3	650.00
25/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	3268	3	3268	3	0.00
25/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	3204	3	3204	3	0.00
25/01/2021	R035 On 06-May-21			Bond Future	10.73	88.6360	10.7333	88.6360	28,115.00
25/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	4240	4	4240	4	0.00
25/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4639	5	4639	5	600.00
25/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	12678	13	12678	13	0.00
25/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	2099	2	2099	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
25/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	10015	10	10015	10	0.00
25/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	8485	9	8485	9	0.00
25/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3363	3	3363	3	1,650.00
25/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	5349	5	5349	5	0.00
25/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	10062	10	10062	10	0.00
25/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2528	3	2528	3	0.00
25/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1262	1	1262	1	500.00
25/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	6362	7	6362	7	0.00
25/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	1688	2	1688	2	793.00
25/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	10110	10	10110	10	0.00
25/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	12010	12	12010	12	0.00
25/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	252	0	252	0	1,650.00
25/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	4942	5	4942	5	0.00
25/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	479	0	479	0	0.00
25/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	472	0	472	0	0.00
25/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1341	1	1341	1	1,650.00
25/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	201	0	201	0	600.00
25/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	4279	4	4279	4	0.00
25/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	3717	4	3717	4	500.00
25/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	5817	6	5817	6	0.00
25/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	1697	2	1697	2	793.00
25/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	466	0	466	0	0.00
25/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	765	1	765	1	793.00
25/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	2872	3	2872	3	0.00
25/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	2240	2	2240	2	500.00
25/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	2022	2	2022	2	0.00
25/01/2021	R035 On 05-August-21			Bond Future	10.95	89.6046	10.9517	89.6046	0.00
25/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3582	4	3582	4	0.00
25/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1686	2	1686	2	100.00
25/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
25/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
25/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5594	6	5594	6	0.00
25/01/2021	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
25/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	48640	48	48640	48	0.00
25/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	3044	3	3044	3	100.00
25/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	48757	49	48757	49	0.00
25/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	48874	49	48874	49	0.00
25/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	4725	5	4725	5	100.00
25/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	7790	8	7790	8	0.00
25/01/2021	R035 On 04-November-21			Bond Future	11.18	86.1003	11.1757	86.1003	0.00
25/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	14572	15	14572	15	0.00
25/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	2049	2	2049	2	782.00
25/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6471	7	6471	7	0.00
25/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	9375	10	9375	10	0.00
25/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	9413	10	9413	10	0.00
25/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	1856	2	1856	2	400.00
25/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	2947	3	2947	3	400.00
25/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	4230	4	4230	4	0.00
25/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	9451	10	9451	10	0.00
25/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	1810	2	1810	2	0.00
25/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	4811	5	4811	5	782.00
25/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	8061	8	8061	8	0.00
25/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	8606	9	8606	9	0.00
25/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	3100	3	3100	3	782.00
25/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	6407	6	6407	6	0.00
25/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	1825	2	1825	2	0.00
25/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	1839	2	1839	2	0.00
25/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	572	1	572	1	400.00
25/01/2021	R186 On 04-February-21			Bond Future	6.69	119.7214	6.6858	119.7214	60,561.00
25/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7571	8	7571	8	0.00
25/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	3213	3	3213	3	0.00
25/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	6735	7	6735	7	0.00
25/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7522	8	7522	8	0.00
25/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7473	8	7473	8	0.00
25/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	3	0	3	0	0.00
25/01/2021	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
25/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
25/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
25/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
25/01/2021	R186 On 06-May-21			Bond Future	6.84	120.9317	6.8380	120.9317	22,891.00
25/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	3104	3	3104	3	0.00
25/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	18000	18	18000	18	0.00
25/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	17959	18	17959	18	0.00
25/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	17918	18	17918	18	0.00
25/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
25/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
25/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
25/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	791	1	791	1	15,177.00
25/01/2021	R186 On 05-August-21			Bond Future	6.99	116.9718	6.9881	116.9718	0.00
25/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	7836	8	7836	8	0.00
25/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	7796	8	7796	8	0.00
25/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	7756	8	7756	8	0.00
25/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	252	0	252	0	0.00
25/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	248	0	248	0	0.00
25/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	244	0	244	0	0.00
25/01/2021	R186 On 04-November-21			Bond Future	7.15	118.2384	7.1456	118.2384	0.00
25/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5284	5	5284	5	0.00
25/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5220	5	5220	5	0.00
25/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5252	5	5252	5	0.00
25/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	977	1	977	1	0.00
25/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	988	1	988	1	0.00
25/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	965	1	965	1	0.00
25/01/2021	R197 On 04-February-21			Bond Future	318.73	318.5530	318.7280	318.5530	2,394.00
25/01/2021	R197 On 06-May-21			Bond Future	322.03	321.8526	322.0276	321.8526	1,265.00
25/01/2021	R197 On 05-August-21			Bond Future	317.62	317.4423	317.6182	317.4423	0.00
25/01/2021	R197 On 04-November-21			Bond Future	321.13	320.9531	321.1305	320.9531	0.00
25/01/2021	R202 On 04-February-21			Bond Future	220.15	220.2428	220.1531	220.2428	7,630.00
25/01/2021	R202 On 06-May-21			Bond Future	222.43	222.5241	222.4321	222.5241	643.00
25/01/2021	R202 On 05-August-21			Bond Future	220.66	220.7576	220.6637	220.7576	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
25/01/2021	R202 On 04-November-21			Bond Future	223.10	223.1987	223.1037	223.1987	0.00
25/01/2021	R209 On 04-February-21			Bond Future	10.43	70.9300	10.4259	70.9300	22,713.00
25/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	197	0	197	0	0.00
25/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	186	0	186	0	0.00
25/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	208	0	208	0	0.00
25/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	2001	2	2001	2	0.00
25/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	2098	2	2098	2	0.00
25/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	2049	2	2049	2	0.00
25/01/2021	R209 On 06-May-21			Bond Future	10.62	68.5080	10.6165	68.5080	21,766.00
25/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	2745	3	2745	3	0.00
25/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	6217	6	6217	6	0.00
25/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	8731	9	8731	9	0.00
25/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	1851	2	1851	2	5,325.00
25/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	4873	5	4873	5	0.00
25/01/2021	R209 On 06-May-21	10.35	Call	Bond Future	2088	2	2088	2	1,000.00
25/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	929	1	929	1	8,200.00
25/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	3982	4	3982	4	0.00
25/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1334	1	1334	1	0.00
25/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	8771	9	8771	9	0.00
25/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	8691	9	8691	9	0.00
25/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	8651	9	8651	9	0.00
25/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	463	0	463	0	0.00
25/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	456	0	456	0	0.00
25/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	443	0	443	0	9,150.00
25/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	1881	2	1881	2	3,500.00
25/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	4920	5	4920	5	0.00
25/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	6045	6	6045	6	0.00
25/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1452	1	1452	1	9,150.00
25/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	450	0	450	0	0.00
25/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	1013	1	1013	1	3,750.00
25/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	3951	4	3951	4	0.00
25/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	2837	3	2837	3	6,250.00
25/01/2021	R209 On 06-May-21	10.35	Put	Bond Future	3605	4	3605	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
25/01/2021	R209 On 05-August-21			Bond Future	10.81	69.2569	10.8073	69.2569	0.00
25/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	6993	7	6993	7	0.00
25/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	6960	7	6960	7	0.00
25/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	7025	7	7025	7	0.00
25/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	1858	2	1858	2	0.00
25/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	1890	2	1890	2	0.00
25/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	1874	2	1874	2	0.00
25/01/2021	R209 On 04-November-21			Bond Future	11.00	66.8668	11.0019	66.8668	1,795.00
25/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1167	1	1167	1	3,750.00
25/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	7836	8	7836	8	0.00
25/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	2891	3	2891	3	0.00
25/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	7276	7	7276	7	0.00
25/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	7868	8	7868	8	0.00
25/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	7805	8	7805	8	0.00
25/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	1958	2	1958	2	0.00
25/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2258	2	2258	2	5,500.00
25/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	1973	2	1973	2	0.00
25/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	1988	2	1988	2	0.00
25/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	5640	6	5640	6	5,500.00
25/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	9899	10	9899	10	0.00
25/01/2021	R210 On 04-February-21			Bond Future	195.64	195.6213	195.6361	195.6213	904.00
25/01/2021	R210 On 06-May-21			Bond Future	194.95	194.9340	194.9478	194.9340	494.00
25/01/2021	R210 On 05-August-21			Bond Future	197.12	197.1116	197.1250	197.1116	0.00
25/01/2021	R210 On 04-November-21			Bond Future	196.56	196.5510	196.5643	196.5510	0.00
25/01/2021	R212 On 04-February-21			Bond Future	170.27	170.1576	170.2686	170.1576	3,909.00
25/01/2021	R212 On 06-May-21			Bond Future	172.03	171.9201	172.0313	171.9201	2,672.00
25/01/2021	R212 On 05-August-21			Bond Future	171.62	171.5078	171.6197	171.5078	0.00
25/01/2021	R212 On 04-November-21			Bond Future	173.52	173.4045	173.5174	173.4045	0.00
25/01/2021	R213 On 04-February-21			Bond Future	9.28	88.5795	9.2767	88.5795	8,696.00
25/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1185	1	1185	1	0.00
25/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1109	1	1109	1	0.00
25/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1147	1	1147	1	0.00
25/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	434	0	434	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
25/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	454	1	454	1	0.00
25/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	414	0	414	0	0.00
25/01/2021	R213 On 06-May-21			Bond Future	9.47	85.9472	9.4673	85.9472	162.00
25/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12446	13	12446	13	0.00
25/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	12402	13	12402	13	0.00
25/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12491	13	12491	13	0.00
25/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	59	0	59	0	0.00
25/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	62	0	62	0	0.00
25/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	60	0	60	0	0.00
25/01/2021	R213 On 05-August-21			Bond Future	9.66	86.8863	9.6611	86.8863	0.00
25/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	7163	7	7163	7	0.00
25/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	4807	5	4807	5	0.00
25/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7457	8	7457	8	0.00
25/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2488	3	2488	3	200.00
25/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7420	8	7420	8	0.00
25/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7383	8	7383	8	0.00
25/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1240	1	1240	1	0.00
25/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1227	1	1227	1	0.00
25/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2238	2	2238	2	200.00
25/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4271	4	4271	4	0.00
25/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1215	1	1215	1	0.00
25/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1319	1	1319	1	200.00
25/01/2021	R213 On 04-November-21			Bond Future	9.86	84.2978	9.8622	84.2978	0.00
25/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	7734	8	7734	8	0.00
25/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	7700	8	7700	8	0.00
25/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	7769	8	7769	8	0.00
25/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1498	1	1498	1	0.00
25/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1485	1	1485	1	0.00
25/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1472	1	1472	1	0.00
25/01/2021	R214 On 04-February-21			Bond Future	10.80	68.1320	10.7961	68.1320	13,816.00
25/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	80	0	80	0	0.00
25/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	75	0	75	0	0.00
25/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	85	0	85	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
25/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	2890	3	2890	3	0.00
25/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	3004	3	3004	3	0.00
25/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	2947	3	2947	3	0.00
25/01/2021	R214 On 06-May-21			Bond Future	10.98	65.5450	10.9821	65.5450	5,974.00
25/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	7475	8	7475	8	0.00
25/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	7437	8	7437	8	0.00
25/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	7400	8	7400	8	0.00
25/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	815	1	815	1	0.00
25/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	805	1	805	1	0.00
25/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	795	1	795	1	0.00
25/01/2021	R214 On 05-August-21			Bond Future	11.17	66.2613	11.1713	66.2613	0.00
25/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	6591	7	6591	7	0.00
25/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	6626	7	6626	7	0.00
25/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	6556	7	6556	7	0.00
25/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2162	2	2162	2	0.00
25/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2190	2	2190	2	0.00
25/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2176	2	2176	2	0.00
25/01/2021	R214 On 04-November-21			Bond Future	11.36	63.7016	11.3637	63.7016	0.00
25/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	7763	8	7763	8	0.00
25/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	7729	8	7729	8	0.00
25/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	7695	8	7695	8	0.00
25/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2231	2	2231	2	0.00
25/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2206	2	2206	2	0.00
25/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2219	2	2219	2	0.00
25/01/2021	R248 On 04-February-21			Bond Future	10.85	85.7435	10.8464	85.7435	119,633.00
25/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	156	0	156	0	0.00
25/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	839	1	839	1	2,140.00
25/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	4580	5	4580	5	0.00
25/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	0	0	0	0	2,140.00
25/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	146	0	146	0	0.00
25/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	136	0	136	0	0.00
25/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	682	1	682	1	0.00
25/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	3044	3	3044	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
25/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	2976	3	2976	3	0.00
25/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	46	0	46	0	0.00
25/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	1391	1	1391	1	0.00
25/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	8311	8	8311	8	0.00
25/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	2908	3	2908	3	0.00
25/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	1179	1	1179	1	0.00
25/01/2021	R248 On 06-May-21			Bond Future	11.03	82.2006	11.0348	82.2006	5,390.00
25/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	9271	9	9271	9	0.00
25/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	9224	9	9224	9	0.00
25/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	9318	9	9318	9	0.00
25/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	823	1	823	1	0.00
25/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	845	1	845	1	0.00
25/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	834	1	834	1	0.00
25/01/2021	R248 On 05-August-21			Bond Future	11.23	83.0989	11.2268	83.0989	0.00
25/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	9752	10	9752	10	0.00
25/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	9711	10	9711	10	0.00
25/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	9793	10	9793	10	0.00
25/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	1757	2	1757	2	0.00
25/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	1741	2	1741	2	0.00
25/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	1726	2	1726	2	0.00
25/01/2021	R248 On 04-November-21			Bond Future	11.42	79.5873	11.4223	79.5873	0.00
25/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	10323	10	10323	10	0.00
25/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	10362	10	10362	10	0.00
25/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	10401	10	10401	10	0.00
25/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	1833	2	1833	2	0.00
25/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	1847	2	1847	2	0.00
25/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	1862	2	1862	2	0.00