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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
26/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	2025 On 04-February-21			Bond Future	148.73	148.4998	148.7327	148.4998	1,537.00
26/01/2021	2025 On 06-May-21			Bond Future	150.26	150.0370	150.2597	150.0370	7,007.00
26/01/2021	2025 On 05-August-21			Bond Future	150.38	150.1815	150.3812	150.1815	0.00
26/01/2021	2025 On 04-November-21			Bond Future	152.00	151.8420	152.0006	151.8420	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
26/01/2021	2029 On 04-February-21			Bond Future	105.35	104.9940	105.3507	104.9940	1,406.00
26/01/2021	2029 On 06-May-21			Bond Future	105.29	104.9417	105.2931	104.9417	2,297.00
26/01/2021	2029 On 05-August-21			Bond Future	106.45	106.1135	106.4511	106.1135	0.00
26/01/2021	2029 On 04-November-21			Bond Future	106.45	106.1364	106.4471	106.1364	0.00
26/01/2021	2030 On 04-February-21			Bond Future	8.78	95.2968	8.7836	95.2968	49,615.00
26/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2333	2	2333	2	0.00
26/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	3030	3	3030	3	0.00
26/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3305	3	3305	3	0.00
26/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	8	0	8	0	1,600.00
26/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	922	1	922	1	800.00
26/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	7941	8	7941	8	0.00
26/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	46	0	46	0	1,000.00
26/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	2229	2	2229	2	0.00
26/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	2281	2	2281	2	0.00
26/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	2491	2	2491	2	1,600.00
26/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	2075	2	2075	2	1,000.00
26/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	42	0	42	0	800.00
26/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	2597	3	2597	3	0.00
26/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	107	0	107	0	0.00
26/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	82	0	82	0	0.00
26/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	88	0	88	0	0.00
26/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	3552	4	3552	4	0.00
26/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	62	0	62	0	0.00
26/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	470	1	470	1	0.00
26/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	0	0	0	0	1,800.00
26/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	2540	3	2540	3	0.00
26/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	21	0	21	0	2,000.00
26/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	30	0	30	0	4,000.00
26/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	77	0	77	0	0.00
26/01/2021	2030 On 06-May-21			Bond Future	8.98	96.2597	8.9787	96.2597	61,174.00
26/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	1818	2	1818	2	300.00
26/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3150	3	3150	3	0.00
26/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	9615	10	9615	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
26/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	14135	14	14135	14	0.00
26/01/2021	2030 On 06-May-21	9.35	Call	Bond Future	3612	4	3612	4	0.00
26/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10596	11	10596	11	0.00
26/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3323	3	3323	3	300.00
26/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	453	0	453	0	700.00
26/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6455	6	6455	6	0.00
26/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	2917	3	2917	3	0.00
26/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	5932	6	5932	6	0.00
26/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	14043	14	14043	14	0.00
26/01/2021	2030 On 06-May-21	9.25	Call	Bond Future	3253	3	3253	3	0.00
26/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	14089	14	14089	14	0.00
26/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	21	0	21	0	0.00
26/01/2021	2030 On 06-May-21	9.25	Put	Bond Future	1713	2	1713	2	2,500.00
26/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	21	0	21	0	0.00
26/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	613	1	613	1	0.00
26/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	1941	2	1941	2	0.00
26/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	114	0	114	0	300.00
26/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	1671	2	1671	2	0.00
26/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	20	0	20	0	0.00
26/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	175	0	175	0	0.00
26/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	1779	2	1779	2	700.00
26/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	6476	7	6476	7	0.00
26/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	727	1	727	1	700.00
26/01/2021	2030 On 06-May-21	9.35	Put	Bond Future	1513	2	1513	2	2,500.00
26/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	3025	3	3025	3	0.00
26/01/2021	2030 On 05-August-21			Bond Future	9.18	93.3057	9.1810	93.3057	0.00
26/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	7128	7	7128	7	0.00
26/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	553	1	553	1	200.00
26/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	2567	3	2567	3	600.00
26/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	7627	8	7627	8	0.00
26/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2156	2	2156	2	200.00
26/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14619	15	14619	15	0.00
26/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	7589	8	7589	8	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
26/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	3996	4	3996	4	600.00
26/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	7550	7	7550	7	0.00
26/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1049	1	1049	1	0.00
26/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	1037	1	1037	1	0.00
26/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	109	0	109	0	600.00
26/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	9245	9	9245	9	0.00
26/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1184	1	1184	1	200.00
26/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4413	4	4413	4	0.00
26/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	1025	1	1025	1	0.00
26/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2520	3	2520	3	0.00
26/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	3858	4	3858	4	0.00
26/01/2021	2030 On 04-November-21			Bond Future	9.38	94.3161	9.3826	94.3161	0.00
26/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	2060	2	2060	2	300.00
26/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	10801	11	10801	11	0.00
26/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	7567	8	7567	8	0.00
26/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	7639	8	7639	8	0.00
26/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1174	1	1174	1	300.00
26/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	7603	8	7603	8	0.00
26/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1364	1	1364	1	0.00
26/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5420	5	5420	5	0.00
26/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	573	1	573	1	300.00
26/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1377	1	1377	1	0.00
26/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7392	7	7392	7	0.00
26/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1351	1	1351	1	0.00
26/01/2021	2032 On 04-February-21			Bond Future	9.71	93.0535	9.7056	93.0535	12,723.00
26/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	527	1	527	1	0.00
26/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	0	0	0	0	800.00
26/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	502	0	502	0	0.00
26/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	552	1	552	1	0.00
26/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	67	0	67	0	800.00
26/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	6631	6	6631	6	0.00
26/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	0	0	0	0	800.00
26/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	1028	1	1028	1	0.00

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26/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	2723	3	2723	3	0.00
26/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	1104	1	1104	1	0.00
26/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	5994	6	5994	6	0.00
26/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	1066	1	1066	1	0.00
26/01/2021	2032 On 06-May-21			Bond Future	9.91	89.8501	9.9126	89.8501	110,372.00
26/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	4199	4	4199	4	736.00
26/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	12219	12	12219	12	0.00
26/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	12171	12	12171	12	0.00
26/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	14385	14	14385	14	0.00
26/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	12266	12	12266	12	0.00
26/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	122	0	122	0	0.00
26/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	127	0	127	0	0.00
26/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	125	0	125	0	0.00
26/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	50	0	50	0	736.00
26/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	1711	2	1711	2	0.00
26/01/2021	2032 On 05-August-21			Bond Future	10.12	90.8320	10.1223	90.8320	0.00
26/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	8205	8	8205	8	0.00
26/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	8245	8	8245	8	0.00
26/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	8284	8	8284	8	0.00
26/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1330	1	1330	1	0.00
26/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1344	1	1344	1	0.00
26/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1357	1	1357	1	0.00
26/01/2021	2032 On 04-November-21			Bond Future	10.34	87.6707	10.3402	87.6707	0.00
26/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1631	2	1631	2	700.00
26/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	13191	13	13191	13	0.00
26/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	8856	9	8856	9	0.00
26/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2643	3	2643	3	700.00
26/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8782	9	8782	9	0.00
26/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	8819	9	8819	9	0.00
26/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1487	2	1487	2	0.00
26/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1514	2	1514	2	0.00
26/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	7668	8	7668	8	0.00
26/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	510	1	510	1	700.00

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26/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1501	2	1501	2	0.00
26/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	5624	6	5624	6	0.00
26/01/2021	2033 On 04-February-21			Bond Future	100.39	100.2232	100.3877	100.2232	1,258.00
26/01/2021	2033 On 06-May-21			Bond Future	100.20	100.0453	100.2030	100.0453	8,634.00
26/01/2021	2033 On 05-August-21			Bond Future	101.30	101.1625	101.3049	101.1625	0.00
26/01/2021	2033 On 04-November-21			Bond Future	101.17	101.0562	101.1712	101.0562	0.00
26/01/2021	2037 On 04-February-21			Bond Future	10.71	83.1525	10.7105	83.1525	74,989.00
26/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	96	0	96	0	0.00
26/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	7723	7	7723	7	23.00
26/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	314	0	314	0	240.00
26/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	0	0	0	0	72.00
26/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	89	0	89	0	0.00
26/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	83	0	83	0	0.00
26/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	7324	7	7324	7	0.00
26/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	16786	16	16786	16	0.00
26/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	1425	1	1425	1	0.00
26/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	145	0	145	0	0.00
26/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	2577	3	2577	3	72.00
26/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	512	1	512	1	72.00
26/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	23.00
26/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	3069	3	3069	3	0.00
26/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	3006	3	3006	3	0.00
26/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	7469	8	7469	8	0.00
26/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	1	0	1	0	240.00
26/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	1857	2	1857	2	0.00
26/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	2943	3	2943	3	0.00
26/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	0	0	0	0	0.00
26/01/2021	2037 On 06-May-21			Bond Future	10.92	83.9927	10.9235	83.9927	105,608.00
26/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	9501	9	9501	9	0.00
26/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	9410	9	9410	9	0.00
26/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	9456	9	9456	9	0.00
26/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	593	1	593	1	0.00
26/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	609	1	609	1	0.00

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26/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	601	1	601	1	0.00
26/01/2021	2037 On 05-August-21			Bond Future	11.14	80.6544	11.1443	80.6544	0.00
26/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	8414	8	8414	8	0.00
26/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	8491	8	8491	8	0.00
26/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	8453	8	8453	8	0.00
26/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	1891	2	1891	2	0.00
26/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	1908	2	1908	2	0.00
26/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	1875	2	1875	2	0.00
26/01/2021	2037 On 04-November-21			Bond Future	11.36	81.5280	11.3607	81.5280	0.00
26/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	9832	10	9832	10	0.00
26/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	9869	10	9869	10	0.00
26/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	9906	10	9906	10	0.00
26/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	1748	2	1748	2	0.00
26/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	1734	2	1734	2	0.00
26/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	1762	2	1762	2	0.00
26/01/2021	2038 On 04-February-21			Bond Future	112.39	112.0004	112.3859	112.0004	5,081.00
26/01/2021	2038 On 06-May-21			Bond Future	113.54	113.1598	113.5397	113.1598	6,799.00
26/01/2021	2038 On 05-August-21			Bond Future	113.07	112.7014	113.0660	112.7014	0.00
26/01/2021	2038 On 04-November-21			Bond Future	114.28	113.9475	114.2837	113.9475	0.00
26/01/2021	2040 On 04-February-21			Bond Future	10.80	85.3775	10.8048	85.3775	66,479.00
26/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	108	0	108	0	0.00
26/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	100	0	100	0	0.00
26/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	26	0	26	0	500.00
26/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	5165	5	5165	5	0.00
26/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	5	0	5	0	800.00
26/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	6230	6	6230	6	0.00
26/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	116	0	116	0	0.00
26/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	0	0	0	0	500.00
26/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	0	0	0	0	800.00
26/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	5463	6	5463	6	0.00
26/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	9491	10	9491	10	0.00
26/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	2907	3	2907	3	0.00
26/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	10162	11	10162	11	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	5	0	5	0	800.00
26/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	16	0	16	0	500.00
26/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	3041	3	3041	3	0.00
26/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	4174	5	4174	5	0.00
26/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	2974	3	2974	3	0.00
26/01/2021	2040 On 06-May-21			Bond Future	11.01	86.2401	11.0119	86.2401	60,869.00
26/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	14202	14	14202	14	0.00
26/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	9605	9	9605	9	0.00
26/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	9557	9	9557	9	0.00
26/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2643	2	2643	2	300.00
26/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	5552	5	5552	5	300.00
26/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	9653	9	9653	9	0.00
26/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	697	1	697	1	0.00
26/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	1792	2	1792	2	0.00
26/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	3906	4	3906	4	0.00
26/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	717	1	717	1	0.00
26/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	707	1	707	1	0.00
26/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	172	0	172	0	300.00
26/01/2021	2040 On 05-August-21			Bond Future	11.23	82.6760	11.2265	82.6760	0.00
26/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	5549	5	5549	5	900.00
26/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	19347	19	19347	19	0.00
26/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	9505	9	9505	9	0.00
26/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3793	4	3793	4	900.00
26/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	9460	9	9460	9	0.00
26/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	9415	9	9415	9	0.00
26/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	1738	2	1738	2	0.00
26/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	4981	5	4981	5	0.00
26/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	1762	2	1762	2	0.00
26/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	155	0	155	0	900.00
26/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	1750	2	1750	2	0.00
26/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	3440	4	3440	4	0.00
26/01/2021	2040 On 04-November-21			Bond Future	11.44	83.5716	11.4363	83.5716	0.00
26/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	10462	10	10462	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
26/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	10423	10	10423	10	0.00
26/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	10383	10	10383	10	0.00
26/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	1795	2	1795	2	0.00
26/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	1780	2	1780	2	0.00
26/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	1766	2	1766	2	0.00
26/01/2021	2044 On 04-February-21			Bond Future	10.88	81.9877	10.8789	81.9877	36,095.00
26/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	43	0	43	0	0.00
26/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	39	0	39	0	0.00
26/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	23	0	23	0	0.00
26/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	0	0	0	0	265.00
26/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	46	0	46	0	0.00
26/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	2	0	2	0	0.00
26/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	811	1	811	1	0.00
26/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	3955	4	3955	4	0.00
26/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	6360	7	6360	7	0.00
26/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	3882	4	3882	4	0.00
26/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	4402	5	4402	5	265.00
26/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	9512	10	9512	10	0.00
26/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	1089	1	1089	1	265.00
26/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	3809	4	3809	4	0.00
26/01/2021	2044 On 06-May-21			Bond Future	11.08	82.8161	11.0784	82.8161	24,601.00
26/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	9383	9	9383	9	0.00
26/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	2083	2	2083	2	3,100.00
26/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	4349	4	4349	4	3,100.00
26/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	6775	7	6775	7	0.00
26/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	3397	3	3397	3	0.00
26/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	4551	4	4551	4	0.00
26/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	6261	6	6261	6	0.00
26/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	9617	9	9617	9	0.00
26/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	9336	9	9336	9	0.00
26/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	9290	9	9290	9	0.00
26/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	795	1	795	1	0.00
26/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	785	1	785	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	725	1	725	1	3,100.00
26/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	1587	2	1587	2	3,100.00
26/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	2380	3	2380	3	3,100.00
26/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	1421	2	1421	2	0.00
26/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	2509	3	2509	3	0.00
26/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	775	1	775	1	0.00
26/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	3248	3	3248	3	3,100.00
26/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	4770	5	4770	5	0.00
26/01/2021	2044 On 05-August-21			Bond Future	11.28	79.3398	11.2850	79.3398	0.00
26/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	9691	9	9691	9	0.00
26/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	9732	9	9732	9	0.00
26/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	9773	10	9773	10	0.00
26/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	1680	2	1680	2	0.00
26/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	1695	2	1695	2	0.00
26/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	1710	2	1710	2	0.00
26/01/2021	2044 On 04-November-21			Bond Future	11.49	80.1992	11.4866	80.1992	0.00
26/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	10188	10	10188	10	0.00
26/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	10226	10	10226	10	0.00
26/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	10265	10	10265	10	0.00
26/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	1870	2	1870	2	0.00
26/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	1884	2	1884	2	0.00
26/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	1899	2	1899	2	0.00
26/01/2021	2046 On 04-February-21			Bond Future	101.21	100.6949	101.2126	100.6949	14,486.00
26/01/2021	2046 On 06-May-21			Bond Future	100.46	99.9473	100.4619	99.9473	14,893.00
26/01/2021	2046 On 05-August-21			Bond Future	101.57	101.0635	101.5667	101.0635	0.00
26/01/2021	2046 On 04-November-21			Bond Future	100.85	100.3735	100.8530	100.3735	0.00
26/01/2021	2050 On 04-February-21			Bond Future	102.85	102.2722	102.8542	102.2722	9,857.00
26/01/2021	2050 On 06-May-21			Bond Future	103.91	103.3310	103.9103	103.3310	9,961.00
26/01/2021	2050 On 05-August-21			Bond Future	103.12	102.5566	103.1248	102.5566	0.00
26/01/2021	2050 On 04-November-21			Bond Future	104.24	103.6907	104.2354	103.6907	0.00
26/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	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
26/01/2021	AL37 On 04-February-21			Index Future	791.38	791.7040	791.3830	791.7040	0.00
26/01/2021	AL37 On 06-May-21			Index Future	799.30	799.6940	799.3030	799.6940	0.00
26/01/2021	AL37 On 05-August-21			Index Future	807.80	808.3290	807.8000	808.3290	0.00
26/01/2021	AL37 On 04-November-21			Index Future	816.40	817.1640	816.3970	817.1640	0.00
26/01/2021	AL7T On 04-February-21			Index Future	872.23	871.1860	872.2290	871.1860	0.00
26/01/2021	AL7T On 06-May-21			Index Future	880.96	879.9780	880.9580	879.9780	0.00
26/01/2021	AL7T On 05-August-21			Index Future	890.32	889.4800	890.3230	889.4800	0.00
26/01/2021	AL7T On 04-November-21			Index Future	899.80	899.2020	899.7980	899.2020	0.00
26/01/2021	ALBI On 04-February-21			Index Future	764.63	763.0330	764.6340	763.0330	83.00
26/01/2021	ALBI On 06-May-21			Index Future	772.29	770.7330	772.2860	770.7330	269.00
26/01/2021	ALBI On 05-August-21			Index Future	780.50	779.0560	780.4960	779.0560	0.00
26/01/2021	ALBI On 04-November-21			Index Future	788.80	787.5710	788.8020	787.5710	0.00
26/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	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
26/01/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2021	ES33 On 04-February-21			Bond Future	11.38	77.1524	11.3770	77.1524	0.00
26/01/2021	ES33 On 06-May-21			Bond Future	11.63	74.1583	11.6322	74.1583	350.00
26/01/2021	ES33 On 05-August-21			Bond Future	11.89	74.9686	11.8936	74.9686	0.00
26/01/2021	ES33 On 04-November-21			Bond Future	12.17	72.0057	12.1654	72.0057	0.00
26/01/2021	ES42 On 04-February-21			Bond Future	11.87	76.2235	11.8698	76.2235	0.00
26/01/2021	ES42 On 06-May-21			Bond Future	12.12	72.7362	12.1167	72.7362	4,779.00
26/01/2021	ES42 On 05-August-21			Bond Future	12.36	73.5316	12.3633	73.5316	0.00
26/01/2021	ES42 On 04-November-21			Bond Future	12.62	70.0702	12.6213	70.0702	0.00
26/01/2021	GOVI On 04-February-21			GOVI	755.84	754.3030	755.8350	754.3030	38.00
26/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	48850	3	48850	3	0.00
26/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	48950	3	48950	3	0.00
26/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	48750	3	48750	3	0.00
26/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
26/01/2021	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
26/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
26/01/2021	GOVI On 06-May-21			GOVI	763.40	761.9150	763.3990	761.9150	936.00
26/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	847090	83	847090	83	0.00
26/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	847190	83	847190	83	0.00
26/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	847290	83	847290	83	0.00
26/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
26/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
26/01/2021	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
26/01/2021	GOVI On 05-August-21			GOVI	771.52	770.1420	771.5150	770.1420	0.00
26/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	523650	51	523650	51	0.00
26/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	523750	51	523750	51	0.00
26/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	523850	51	523850	51	0.00
26/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
26/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
26/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
26/01/2021	GOVI On 04-November-21			GOVI	779.73	778.5600	779.7250	778.5600	0.00
26/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	513050	50	513050	50	0.00
26/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	513150	50	513150	50	0.00
26/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	513250	50	513250	50	0.00
26/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
26/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
26/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
26/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/01/2021	IGOV On 04-February-21			Index Future	272.85	272.0620	272.8470	272.0620	413.00
26/01/2021	IGOV On 06-May-21			Index Future	275.65	274.8750	275.6450	274.8750	561.00
26/01/2021	IGOV On 05-August-21			Index Future	278.64	277.9100	278.6420	277.9100	0.00
26/01/2021	IGOV On 04-November-21			Index Future	281.67	281.0140	281.6740	281.0140	0.00
26/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
26/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.42	90.4300	90.4200	90.4300	0.00
26/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.36	89.3700	89.3600	89.3700	0.00
26/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.61	90.6300	90.6100	90.6300	51.00
26/01/2021	IS05 On 15-March-22			Interest Rate Swap	90.03	90.0500	90.0300	90.0500	0.00
26/01/2021	IS05 On 21-June-22			Interest Rate Swap	90.11	90.1400	90.1100	90.1400	0.00
26/01/2021	IS05 On 20-September-22			Interest Rate Swap	93.20	93.2400	93.2000	93.2400	0.00
26/01/2021	IS05 On 20-December-22			Interest Rate Swap	93.65	93.7000	93.6500	93.7000	0.00
26/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.98	86.0400	85.9800	86.0400	0.00
26/01/2021	IS05 On 20-June-23			Interest Rate Swap	91.44	91.5100	91.4400	91.5100	0.00
26/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/01/2021	IS10 On 17-December-25			Interest Rate Swap	78.04	78.1200	78.0400	78.1200	0.00
26/01/2021	IS10 On 16-March-26			Interest Rate Swap	74.43	74.5200	74.4300	74.5200	0.00
26/01/2021	IS10 On 15-June-26			Interest Rate Swap	72.70	72.8000	72.7000	72.8000	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
26/01/2021	IS10 On 21-September-26			Interest Rate Swap	74.59	74.6900	74.5900	74.6900	0.00
26/01/2021	IS10 On 21-December-26			Interest Rate Swap	78.51	78.6200	78.5100	78.6200	0.00
26/01/2021	IS10 On 15-March-27			Interest Rate Swap	76.91	77.0200	76.9100	77.0200	0.00
26/01/2021	IS10 On 21-June-27			Interest Rate Swap	78.90	79.0200	78.9000	79.0200	0.00
26/01/2021	IS10 On 20-September-27			Interest Rate Swap	84.67	84.7900	84.6700	84.7900	0.00
26/01/2021	IS10 On 20-December-27			Interest Rate Swap	85.01	85.1500	85.0100	85.1500	0.00
26/01/2021	IS10 On 22-March-28			Interest Rate Swap	77.93	78.0800	77.9300	78.0800	0.00
26/01/2021	IS10 On 20-June-28			Interest Rate Swap	85.82	85.9700	85.8200	85.9700	0.00
26/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.65	96.3550	3.6450	96.3550	0.00
26/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.65	96.3650	3.6450	96.3650	0.00
26/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.59	96.4000	3.5900	96.4000	0.00
26/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.59	96.4000	3.5900	96.4000	0.00
26/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.59	96.4050	3.5850	96.4050	0.00
26/01/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.59	96.3900	3.5900	96.3900	0.00
26/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.64	96.3400	3.6400	96.3400	30,000.00
26/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.83	96.1500	3.8250	96.1500	0.00
26/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.91	96.0600	3.9100	96.0600	0.00
26/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.15	95.8250	4.1450	95.8250	20,001.00
26/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.25	95.7250	4.2450	95.7250	0.00
26/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.48	95.4900	4.4800	95.4900	0.00
26/01/2021	R023 On 04-February-21			Bond Future	4.57	109.6298	4.5678	109.6298	30,148.00
26/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3476	3	3476	3	0.00
26/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3456	3	3456	3	0.00
26/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3495	3	3495	3	0.00
26/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
26/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
26/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
26/01/2021	R023 On 06-May-21			Bond Future	4.64	106.8317	4.6430	106.8317	5,851.00
26/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	5027	5	5027	5	0.00
26/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	5010	5	5010	5	0.00
26/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	5044	5	5044	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
26/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
26/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
26/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
26/01/2021	R023 On 05-August-21			Bond Future	4.70	107.9985	4.6981	107.9985	0.00
26/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1154	1	1154	1	0.00
26/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1142	1	1142	1	0.00
26/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1129	1	1129	1	0.00
26/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	230	0	230	0	0.00
26/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	227	0	227	0	0.00
26/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	225	0	225	0	0.00
26/01/2021	R023 On 04-November-21			Bond Future	4.78	105.2602	4.7823	105.2602	0.00
26/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	625	1	625	1	0.00
26/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	618	1	618	1	0.00
26/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	610	1	610	1	0.00
26/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	459	0	459	0	0.00
26/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	453	0	453	0	0.00
26/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	448	0	448	0	0.00
26/01/2021	R035 On 04-February-21			Bond Future	10.47	92.0268	10.4722	92.0268	68,882.00
26/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	93	0	93	0	0.00
26/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	162	0	162	0	0.00
26/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	86	0	86	0	0.00
26/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	80	0	80	0	0.00
26/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	4312	4	4312	4	0.00
26/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	29	0	29	0	650.00
26/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	3024	3	3024	3	0.00
26/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	2412	3	2412	3	650.00
26/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	2960	3	2960	3	0.00
26/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	2897	3	2897	3	0.00
26/01/2021	R035 On 06-May-21			Bond Future	10.68	88.4839	10.6849	88.4839	32,917.00
26/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	4420	4	4420	4	0.00
26/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	10286	10	10286	10	0.00
26/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	8738	8	8738	8	0.00
26/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	10334	10	10334	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
26/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4828	5	4828	5	600.00
26/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	12970	13	12970	13	0.00
26/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	2213	2	2213	2	600.00
26/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3519	3	3519	3	1,650.00
26/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	5553	5	5553	5	0.00
26/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2658	3	2658	3	0.00
26/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1341	1	1341	1	500.00
26/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	6584	6	6584	6	0.00
26/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	12297	12	12297	12	0.00
26/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	1786	2	1786	2	793.00
26/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	10381	10	10381	10	0.00
26/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	438	0	438	0	0.00
26/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	432	0	432	0	0.00
26/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	227	0	227	0	1,650.00
26/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	4728	5	4728	5	0.00
26/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1250	1	1250	1	1,650.00
26/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	180	0	180	0	600.00
26/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	4081	4	4081	4	0.00
26/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	3535	4	3535	4	500.00
26/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	5584	6	5584	6	0.00
26/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	1589	2	1589	2	793.00
26/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	425	0	425	0	0.00
26/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	2717	3	2717	3	0.00
26/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	706	1	706	1	793.00
26/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	2108	2	2108	2	500.00
26/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	1899	2	1899	2	0.00
26/01/2021	R035 On 05-August-21			Bond Future	10.90	89.4505	10.9037	89.4505	0.00
26/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3716	4	3716	4	0.00
26/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
26/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1766	2	1766	2	100.00
26/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
26/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5770	6	5770	6	0.00
26/01/2021	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
26/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	48340	49	48340	49	0.00
26/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	2921	3	2921	3	100.00
26/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	48574	49	48574	49	0.00
26/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	48457	49	48457	49	0.00
26/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	4560	5	4560	5	100.00
26/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	7570	8	7570	8	0.00
26/01/2021	R035 On 04-November-21			Bond Future	11.13	85.9444	11.1298	85.9444	0.00
26/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	14821	15	14821	15	0.00
26/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	2132	2	2132	2	782.00
26/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6643	6	6643	6	0.00
26/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	9582	9	9582	9	0.00
26/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	9620	9	9620	9	0.00
26/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	3053	3	3053	3	400.00
26/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	4364	4	4364	4	0.00
26/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	9658	9	9658	9	0.00
26/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	1932	2	1932	2	400.00
26/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	2994	3	2994	3	782.00
26/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	1739	2	1739	2	0.00
26/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	4667	5	4667	5	782.00
26/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	7865	8	7865	8	0.00
26/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	8404	9	8404	9	0.00
26/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	6235	6	6235	6	0.00
26/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	1753	2	1753	2	0.00
26/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	1768	2	1768	2	0.00
26/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	543	1	543	1	400.00
26/01/2021	R186 On 04-February-21			Bond Future	6.69	119.6770	6.6942	119.6770	39,058.00
26/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	3167	3	3167	3	0.00
26/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	6691	7	6691	7	0.00
26/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7526	8	7526	8	0.00
26/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7477	8	7477	8	0.00
26/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7428	7	7428	7	0.00
26/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	2	0	2	0	0.00
26/01/2021	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
26/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
26/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
26/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
26/01/2021	R186 On 06-May-21			Bond Future	6.85	120.8861	6.8489	120.8861	64,081.00
26/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	3057	3	3057	3	0.00
26/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	17944	18	17944	18	0.00
26/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	17903	18	17903	18	0.00
26/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	17862	18	17862	18	0.00
26/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
26/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
26/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
26/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	800	1	800	1	15,177.00
26/01/2021	R186 On 05-August-21			Bond Future	7.00	116.9253	7.0039	116.9253	0.00
26/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	7764	8	7764	8	0.00
26/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	7724	8	7724	8	0.00
26/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	7684	8	7684	8	0.00
26/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	257	0	257	0	0.00
26/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	252	0	252	0	0.00
26/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	248	0	248	0	0.00
26/01/2021	R186 On 04-November-21			Bond Future	7.17	118.1913	7.1699	118.1913	0.00
26/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5197	5	5197	5	0.00
26/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5133	5	5133	5	0.00
26/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5165	5	5165	5	0.00
26/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	1000	1	1000	1	0.00
26/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	1012	1	1012	1	0.00
26/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	989	1	989	1	0.00
26/01/2021	R197 On 04-February-21			Bond Future	318.73	318.7280	318.7325	318.7280	2,394.00
26/01/2021	R197 On 06-May-21			Bond Future	322.00	322.0276	322.0049	322.0276	2,105.00
26/01/2021	R197 On 05-August-21			Bond Future	317.54	317.6182	317.5413	317.6182	0.00
26/01/2021	R197 On 04-November-21			Bond Future	320.96	321.1305	320.9609	321.1305	0.00
26/01/2021	R202 On 04-February-21			Bond Future	221.29	220.1531	221.2855	220.1531	7,625.00
26/01/2021	R202 On 06-May-21			Bond Future	223.56	222.4321	223.5574	222.4321	7,937.00
26/01/2021	R202 On 05-August-21			Bond Future	221.76	220.6637	221.7642	220.6637	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
26/01/2021	R202 On 04-November-21			Bond Future	224.15	223.1037	224.1522	223.1037	0.00
26/01/2021	R209 On 04-February-21			Bond Future	10.38	70.7976	10.3786	70.7976	22,713.00
26/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	222	0	222	0	0.00
26/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	209	0	209	0	0.00
26/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	235	0	235	0	0.00
26/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	1754	2	1754	2	0.00
26/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	1849	2	1849	2	0.00
26/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	1801	2	1801	2	0.00
26/01/2021	R209 On 06-May-21			Bond Future	10.57	68.3738	10.5685	68.3738	21,766.00
26/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	2872	3	2872	3	0.00
26/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	6418	6	6418	6	0.00
26/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	1948	2	1948	2	5,325.00
26/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	5052	5	5052	5	0.00
26/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	8964	9	8964	9	0.00
26/01/2021	R209 On 06-May-21	10.35	Call	Bond Future	2193	2	2193	2	1,000.00
26/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	986	1	986	1	8,200.00
26/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	4143	4	4143	4	0.00
26/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1410	1	1410	1	0.00
26/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	9004	9	9004	9	0.00
26/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	8923	9	8923	9	0.00
26/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	8883	9	8883	9	0.00
26/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	425	0	425	0	0.00
26/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	419	0	419	0	0.00
26/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	407	0	407	0	9,150.00
26/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	1771	2	1771	2	3,500.00
26/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	4726	5	4726	5	0.00
26/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	5833	6	5833	6	0.00
26/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	413	0	413	0	0.00
26/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1361	1	1361	1	9,150.00
26/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	944	1	944	1	3,750.00
26/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	3778	4	3778	4	0.00
26/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	2695	3	2695	3	6,250.00
26/01/2021	R209 On 06-May-21	10.35	Put	Bond Future	3441	4	3441	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
26/01/2021	R209 On 05-August-21			Bond Future	10.76	69.1210	10.7596	69.1210	0.00
26/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	7174	7	7174	7	0.00
26/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	7141	7	7141	7	0.00
26/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	7207	7	7207	7	0.00
26/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	1779	2	1779	2	0.00
26/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	1809	2	1809	2	0.00
26/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	1794	2	1794	2	0.00
26/01/2021	R209 On 04-November-21			Bond Future	10.96	66.7294	10.9562	66.7294	1,795.00
26/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1217	1	1217	1	3,750.00
26/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	8010	8	8010	8	0.00
26/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	2988	3	2988	3	0.00
26/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	7443	7	7443	7	0.00
26/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	8042	8	8042	8	0.00
26/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	7979	8	7979	8	0.00
26/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	1889	2	1889	2	0.00
26/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2181	2	2181	2	5,500.00
26/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	1903	2	1903	2	0.00
26/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	1918	2	1918	2	0.00
26/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	5494	6	5494	6	5,500.00
26/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	9705	10	9705	10	0.00
26/01/2021	R210 On 04-February-21			Bond Future	195.84	195.6361	195.8378	195.6361	904.00
26/01/2021	R210 On 06-May-21			Bond Future	195.14	194.9478	195.1350	194.9478	1,138.00
26/01/2021	R210 On 05-August-21			Bond Future	197.28	197.1250	197.2810	197.1250	0.00
26/01/2021	R210 On 04-November-21			Bond Future	196.67	196.5643	196.6655	196.5643	0.00
26/01/2021	R212 On 04-February-21			Bond Future	170.27	170.2686	170.2686	170.2686	3,909.00
26/01/2021	R212 On 06-May-21			Bond Future	172.02	172.0313	172.0166	172.0313	3,588.00
26/01/2021	R212 On 05-August-21			Bond Future	171.58	171.6197	171.5758	171.6197	0.00
26/01/2021	R212 On 04-November-21			Bond Future	173.42	173.5174	173.4234	173.5174	0.00
26/01/2021	R213 On 04-February-21			Bond Future	9.26	88.4462	9.2595	88.4462	994.00
26/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1219	1	1219	1	0.00
26/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1179	1	1179	1	0.00
26/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1140	1	1140	1	0.00
26/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	385	0	385	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
26/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	366	0	366	0	0.00
26/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	348	0	348	0	0.00
26/01/2021	R213 On 06-May-21			Bond Future	9.45	85.8120	9.4506	85.8120	8,434.00
26/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12536	12	12536	12	0.00
26/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	12492	12	12492	12	0.00
26/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12581	12	12581	12	0.00
26/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	55	0	55	0	0.00
26/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	58	0	58	0	0.00
26/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	56	0	56	0	0.00
26/01/2021	R213 On 05-August-21			Bond Future	9.65	86.7493	9.6465	86.7493	0.00
26/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	7218	7	7218	7	0.00
26/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	4850	5	4850	5	0.00
26/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7512	7	7512	7	0.00
26/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2515	2	2515	2	200.00
26/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7475	7	7475	7	0.00
26/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7438	7	7438	7	0.00
26/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1215	1	1215	1	0.00
26/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1203	1	1203	1	0.00
26/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2201	2	2201	2	200.00
26/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4217	4	4217	4	0.00
26/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1190	1	1190	1	0.00
26/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1293	1	1293	1	200.00
26/01/2021	R213 On 04-November-21			Bond Future	9.85	84.1592	9.8515	84.1592	0.00
26/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	7772	8	7772	8	0.00
26/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	7737	8	7737	8	0.00
26/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	7807	8	7807	8	0.00
26/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1479	1	1479	1	0.00
26/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1466	1	1466	1	0.00
26/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1453	1	1453	1	0.00
26/01/2021	R214 On 04-February-21			Bond Future	10.74	67.9394	10.7437	67.9394	13,816.00
26/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	91	0	91	0	0.00
26/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	85	0	85	0	0.00
26/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	97	0	97	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
26/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	2596	3	2596	3	0.00
26/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	2709	3	2709	3	0.00
26/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	2652	3	2652	3	0.00
26/01/2021	R214 On 06-May-21			Bond Future	10.93	65.3501	10.9288	65.3501	5,974.00
26/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	7717	7	7717	7	0.00
26/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	7679	7	7679	7	0.00
26/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	7641	7	7641	7	0.00
26/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	753	1	753	1	0.00
26/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	744	1	744	1	0.00
26/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	734	1	734	1	0.00
26/01/2021	R214 On 05-August-21			Bond Future	11.12	66.0639	11.1179	66.0639	0.00
26/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	6789	7	6789	7	0.00
26/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	6824	7	6824	7	0.00
26/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	6753	7	6753	7	0.00
26/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2065	2	2065	2	0.00
26/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2093	2	2093	2	0.00
26/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2079	2	2079	2	0.00
26/01/2021	R214 On 04-November-21			Bond Future	11.31	63.5021	11.3117	63.5021	0.00
26/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	7960	8	7960	8	0.00
26/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	7925	8	7925	8	0.00
26/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	7891	8	7891	8	0.00
26/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2147	2	2147	2	0.00
26/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2123	2	2123	2	0.00
26/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2135	2	2135	2	0.00
26/01/2021	R248 On 04-February-21			Bond Future	10.79	85.6862	10.7940	85.6862	118,630.00
26/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	183	0	183	0	0.00
26/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	972	1	972	1	2,140.00
26/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	4941	5	4941	5	0.00
26/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	0	0	0	0	2,140.00
26/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	171	0	171	0	0.00
26/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	160	0	160	0	0.00
26/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	794	1	794	1	0.00
26/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	2683	3	2683	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
26/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	2617	3	2617	3	0.00
26/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	24	0	24	0	0.00
26/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	1119	1	1119	1	0.00
26/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	7927	8	7927	8	0.00
26/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	2551	3	2551	3	0.00
26/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	928	1	928	1	0.00
26/01/2021	R248 On 06-May-21			Bond Future	10.98	82.1422	10.9812	82.1422	6,393.00
26/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	9583	9	9583	9	0.00
26/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	9535	9	9535	9	0.00
26/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	9630	9	9630	9	0.00
26/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	754	1	754	1	0.00
26/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	775	1	775	1	0.00
26/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	764	1	764	1	0.00
26/01/2021	R248 On 05-August-21			Bond Future	11.17	83.0395	11.1730	83.0395	0.00
26/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	10031	10	10031	10	0.00
26/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	9990	10	9990	10	0.00
26/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	10073	10	10073	10	0.00
26/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	1665	2	1665	2	0.00
26/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	1650	2	1650	2	0.00
26/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	1635	2	1635	2	0.00
26/01/2021	R248 On 04-November-21			Bond Future	11.37	79.5271	11.3697	79.5271	0.00
26/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	10590	10	10590	10	0.00
26/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	10630	10	10630	10	0.00
26/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	10670	10	10670	10	0.00
26/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	1749	2	1749	2	0.00
26/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	1764	2	1764	2	0.00
26/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	1778	2	1778	2	0.00