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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
27/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	2025 On 04-February-21			Bond Future	148.86	148.7327	148.8650	148.7327	1,537.00
27/01/2021	2025 On 06-May-21			Bond Future	150.39	150.2597	150.3909	150.2597	7,007.00
27/01/2021	2025 On 05-August-21			Bond Future	150.51	150.3812	150.5127	150.3812	0.00
27/01/2021	2025 On 04-November-21			Bond Future	152.13	152.0006	152.1331	152.0006	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
27/01/2021	2029 On 04-February-21			Bond Future	105.53	105.3507	105.5311	105.3507	1,406.00
27/01/2021	2029 On 06-May-21			Bond Future	105.47	105.2931	105.4738	105.2931	2,297.00
27/01/2021	2029 On 05-August-21			Bond Future	106.63	106.4511	106.6328	106.4511	0.00
27/01/2021	2029 On 04-November-21			Bond Future	106.63	106.4471	106.6306	106.4471	0.00
27/01/2021	2030 On 04-February-21			Bond Future	8.76	95.3983	8.7572	95.3983	33,515.00
27/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2463	2	2463	2	0.00
27/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	3174	3	3174	3	0.00
27/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3452	3	3452	3	0.00
27/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	7	0	7	0	1,600.00
27/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	984	1	984	1	800.00
27/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	8098	8	8098	8	0.00
27/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	44	0	44	0	1,000.00
27/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	2356	2	2356	2	0.00
27/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	2409	2	2409	2	0.00
27/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	2625	2	2625	2	1,600.00
27/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	2197	2	2197	2	1,000.00
27/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	40	0	40	0	800.00
27/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	2439	3	2439	3	0.00
27/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	72	0	72	0	0.00
27/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	53	0	53	0	0.00
27/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	57	0	57	0	0.00
27/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	3394	4	3394	4	0.00
27/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	39	0	39	0	0.00
27/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	375	0	375	0	0.00
27/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	0	0	0	0	1,800.00
27/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	2382	3	2382	3	0.00
27/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	11	0	11	0	2,000.00
27/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	17	0	17	0	4,000.00
27/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	49	0	49	0	0.00
27/01/2021	2030 On 06-May-21			Bond Future	8.95	96.3540	8.9514	96.3540	107,913.00
27/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	1875	2	1875	2	300.00
27/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3234	3	3234	3	0.00
27/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	9759	10	9759	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
27/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	14290	14	14290	14	0.00
27/01/2021	2030 On 06-May-21	9.35	Call	Bond Future	3703	4	3703	4	0.00
27/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10744	11	10744	11	0.00
27/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3410	3	3410	3	300.00
27/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	471	0	471	0	700.00
27/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6578	6	6578	6	0.00
27/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	2996	3	2996	3	0.00
27/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	6050	6	6050	6	0.00
27/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	14198	14	14198	14	0.00
27/01/2021	2030 On 06-May-21	9.25	Call	Bond Future	3338	3	3338	3	0.00
27/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	14244	14	14244	14	0.00
27/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	19	0	19	0	0.00
27/01/2021	2030 On 06-May-21	9.25	Put	Bond Future	1641	2	1641	2	2,500.00
27/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	19	0	19	0	0.00
27/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	579	1	579	1	0.00
27/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	1864	2	1864	2	0.00
27/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	105	0	105	0	300.00
27/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	1601	2	1601	2	0.00
27/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	18	0	18	0	0.00
27/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	162	0	162	0	0.00
27/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	1706	2	1706	2	700.00
27/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	6337	6	6337	6	0.00
27/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	688	1	688	1	700.00
27/01/2021	2030 On 06-May-21	9.35	Put	Bond Future	1447	2	1447	2	2,500.00
27/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	2925	3	2925	3	0.00
27/01/2021	2030 On 05-August-21			Bond Future	9.15	93.3847	9.1525	93.3847	0.00
27/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	7244	7	7244	7	0.00
27/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	572	1	572	1	200.00
27/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	2631	3	2631	3	600.00
27/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	7747	8	7747	8	0.00
27/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2213	2	2213	2	200.00
27/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14770	15	14770	15	0.00
27/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	7708	8	7708	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
27/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	4081	4	4081	4	600.00
27/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	7669	8	7669	8	0.00
27/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1010	1	1010	1	0.00
27/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	999	1	999	1	0.00
27/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	103	0	103	0	600.00
27/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	9106	9	9106	9	0.00
27/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1142	1	1142	1	200.00
27/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4311	4	4311	4	0.00
27/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	988	1	988	1	0.00
27/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2448	3	2448	3	0.00
27/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	3764	4	3764	4	0.00
27/01/2021	2030 On 04-November-21			Bond Future	9.35	94.3687	9.3529	94.3687	0.00
27/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	2113	2	2113	2	300.00
27/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	10938	11	10938	11	0.00
27/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	7684	8	7684	8	0.00
27/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	7756	8	7756	8	0.00
27/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1209	1	1209	1	300.00
27/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	7720	8	7720	8	0.00
27/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1322	1	1322	1	0.00
27/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5314	5	5314	5	0.00
27/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	551	1	551	1	300.00
27/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1335	1	1335	1	0.00
27/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7268	7	7268	7	0.00
27/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1309	1	1309	1	0.00
27/01/2021	2032 On 04-February-21			Bond Future	9.69	93.1937	9.6886	93.1937	12,119.00
27/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	527	1	527	1	0.00
27/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	0	0	0	0	800.00
27/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	502	1	502	1	0.00
27/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	554	1	554	1	0.00
27/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	60	0	60	0	800.00
27/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	6738	7	6738	7	0.00
27/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	0	0	0	0	800.00
27/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	923	1	923	1	0.00

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27/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	2609	3	2609	3	0.00
27/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	997	1	997	1	0.00
27/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	5887	6	5887	6	0.00
27/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	959	1	959	1	0.00
27/01/2021	2032 On 06-May-21			Bond Future	9.90	89.9838	9.8951	89.9838	122,037.00
27/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	4256	4	4256	4	736.00
27/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	12318	12	12318	12	0.00
27/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	12270	12	12270	12	0.00
27/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	14488	14	14488	14	0.00
27/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	12365	12	12365	12	0.00
27/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	115	0	115	0	0.00
27/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	120	0	120	0	0.00
27/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	117	0	117	0	0.00
27/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	47	0	47	0	736.00
27/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	1661	2	1661	2	0.00
27/01/2021	2032 On 05-August-21			Bond Future	10.10	90.9518	10.1042	90.9518	0.00
27/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	8281	8	8281	8	0.00
27/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	8320	8	8320	8	0.00
27/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	8360	8	8360	8	0.00
27/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1299	1	1299	1	0.00
27/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1312	1	1312	1	0.00
27/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1326	1	1326	1	0.00
27/01/2021	2032 On 04-November-21			Bond Future	10.32	87.7658	10.3214	87.7658	0.00
27/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1656	2	1656	2	700.00
27/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	13285	13	13285	13	0.00
27/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	8935	9	8935	9	0.00
27/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2680	3	2680	3	700.00
27/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8859	9	8859	9	0.00
27/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	8897	9	8897	9	0.00
27/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1458	1	1458	1	0.00
27/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1484	2	1484	2	0.00
27/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	7586	8	7586	8	0.00
27/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	497	1	497	1	700.00

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27/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1471	2	1471	2	0.00
27/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	5553	6	5553	6	0.00
27/01/2021	2033 On 04-February-21			Bond Future	100.26	100.3877	100.2610	100.3877	1,258.00
27/01/2021	2033 On 06-May-21			Bond Future	100.07	100.2030	100.0734	100.2030	8,634.00
27/01/2021	2033 On 05-August-21			Bond Future	101.17	101.3049	101.1730	101.3049	0.00
27/01/2021	2033 On 04-November-21			Bond Future	101.04	101.1712	101.0377	101.1712	0.00
27/01/2021	2037 On 04-February-21			Bond Future	10.69	83.4650	10.6936	83.4650	50,431.00
27/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	86	0	86	0	0.00
27/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	7835	8	7835	8	23.00
27/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	302	0	302	0	240.00
27/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	0	0	0	0	72.00
27/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	79	0	79	0	0.00
27/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	73	0	73	0	0.00
27/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	7435	7	7435	7	0.00
27/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	16898	17	16898	17	0.00
27/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	1454	1	1454	1	0.00
27/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	133	0	133	0	0.00
27/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	2454	3	2454	3	72.00
27/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	429	1	429	1	72.00
27/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	23.00
27/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	2948	3	2948	3	0.00
27/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	2885	3	2885	3	0.00
27/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	7357	7	7357	7	0.00
27/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	0	0	0	0	240.00
27/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	1734	2	1734	2	0.00
27/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	2822	3	2822	3	0.00
27/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	0	0	0	0	0.00
27/01/2021	2037 On 06-May-21			Bond Future	10.91	84.3011	10.9061	84.3011	125,697.00
27/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	9589	10	9589	10	0.00
27/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	9498	9	9498	9	0.00
27/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	9544	9	9544	9	0.00
27/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	570	1	570	1	0.00
27/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	586	1	586	1	0.00

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27/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	578	1	578	1	0.00
27/01/2021	2037 On 05-August-21			Bond Future	11.13	80.9519	11.1263	80.9519	0.00
27/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	8488	8	8488	8	0.00
27/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	8565	8	8565	8	0.00
27/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	8527	8	8527	8	0.00
27/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	1853	2	1853	2	0.00
27/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	1870	2	1870	2	0.00
27/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	1837	2	1837	2	0.00
27/01/2021	2037 On 04-November-21			Bond Future	11.34	81.8050	11.3420	81.8050	0.00
27/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	9913	10	9913	10	0.00
27/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	9950	10	9950	10	0.00
27/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	9988	10	9988	10	0.00
27/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	1716	2	1716	2	0.00
27/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	1702	2	1702	2	0.00
27/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	1730	2	1730	2	0.00
27/01/2021	2038 On 04-February-21			Bond Future	112.42	112.3859	112.4182	112.3859	5,081.00
27/01/2021	2038 On 06-May-21			Bond Future	113.57	113.5397	113.5706	113.5397	6,799.00
27/01/2021	2038 On 05-August-21			Bond Future	113.10	113.0660	113.0964	113.0660	0.00
27/01/2021	2038 On 04-November-21			Bond Future	114.31	114.2837	114.3140	114.2837	0.00
27/01/2021	2040 On 04-February-21			Bond Future	10.81	85.7822	10.8082	85.7822	51,833.00
27/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	84	0	84	0	0.00
27/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	77	0	77	0	0.00
27/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	18	0	18	0	500.00
27/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	5136	5	5136	5	0.00
27/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	3	0	3	0	800.00
27/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	6204	6	6204	6	0.00
27/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	91	0	91	0	0.00
27/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	0	0	0	0	500.00
27/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	0	0	0	0	800.00
27/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	5484	5	5484	5	0.00
27/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	9515	9	9515	9	0.00
27/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	2906	3	2906	3	0.00
27/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	10186	10	10186	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
27/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	3	0	3	0	800.00
27/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	11	0	11	0	500.00
27/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	3042	3	3042	3	0.00
27/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	4189	4	4189	4	0.00
27/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	2974	3	2974	3	0.00
27/01/2021	2040 On 06-May-21			Bond Future	11.02	86.6415	11.0155	86.6415	75,369.00
27/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	14174	14	14174	14	0.00
27/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	9573	10	9573	10	0.00
27/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	9525	10	9525	10	0.00
27/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2616	3	2616	3	300.00
27/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	5519	6	5519	6	300.00
27/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	9621	10	9621	10	0.00
27/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	691	1	691	1	0.00
27/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	1785	2	1785	2	0.00
27/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	3904	4	3904	4	0.00
27/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	710	1	710	1	0.00
27/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	700	1	700	1	0.00
27/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	169	0	169	0	300.00
27/01/2021	2040 On 05-August-21			Bond Future	11.23	83.0673	11.2305	83.0673	0.00
27/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	5522	6	5522	6	900.00
27/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	19320	19	19320	19	0.00
27/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	9475	10	9475	10	0.00
27/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3769	4	3769	4	900.00
27/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	9430	9	9430	9	0.00
27/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	9385	9	9385	9	0.00
27/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	1734	2	1734	2	0.00
27/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	4983	5	4983	5	0.00
27/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	1758	2	1758	2	0.00
27/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	154	0	154	0	900.00
27/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	1746	2	1746	2	0.00
27/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	3440	3	3440	3	0.00
27/01/2021	2040 On 04-November-21			Bond Future	11.44	83.9427	11.4404	83.9427	0.00
27/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	10434	10	10434	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
27/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	10395	10	10395	10	0.00
27/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	10356	10	10356	10	0.00
27/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	1794	2	1794	2	0.00
27/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	1779	2	1779	2	0.00
27/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	1765	2	1765	2	0.00
27/01/2021	2044 On 04-February-21			Bond Future	10.87	82.3590	10.8725	82.3590	26,829.00
27/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	33	0	33	0	0.00
27/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	30	0	30	0	0.00
27/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	17	0	17	0	0.00
27/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	0	0	0	0	265.00
27/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	36	0	36	0	0.00
27/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	1	0	1	0	0.00
27/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	779	1	779	1	0.00
27/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	3900	4	3900	4	0.00
27/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	6313	6	6313	6	0.00
27/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	3826	4	3826	4	0.00
27/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	4350	4	4350	4	265.00
27/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	9466	10	9466	10	0.00
27/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	1011	1	1011	1	265.00
27/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	3753	4	3753	4	0.00
27/01/2021	2044 On 06-May-21			Bond Future	11.07	83.1841	11.0718	83.1841	34,296.00
27/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	9410	9	9410	9	0.00
27/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	2085	2	2085	2	3,100.00
27/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	4360	4	4360	4	3,100.00
27/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	6795	7	6795	7	0.00
27/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	3404	3	3404	3	0.00
27/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	4563	5	4563	5	0.00
27/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	6278	6	6278	6	0.00
27/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	9645	10	9645	10	0.00
27/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	9363	9	9363	9	0.00
27/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	9317	9	9317	9	0.00
27/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	777	1	777	1	0.00
27/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	767	1	767	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
27/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	708	1	708	1	3,100.00
27/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	1560	2	1560	2	3,100.00
27/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	2347	2	2347	2	3,100.00
27/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	1395	1	1395	1	0.00
27/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	2475	3	2475	3	0.00
27/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	757	1	757	1	0.00
27/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	3210	3	3210	3	3,100.00
27/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	4727	5	4727	5	0.00
27/01/2021	2044 On 05-August-21			Bond Future	11.28	79.6978	11.2783	79.6978	0.00
27/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	9717	10	9717	10	0.00
27/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	9757	10	9757	10	0.00
27/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	9798	10	9798	10	0.00
27/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	1660	2	1660	2	0.00
27/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	1675	2	1675	2	0.00
27/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	1690	2	1690	2	0.00
27/01/2021	2044 On 04-November-21			Bond Future	11.48	80.5377	11.4796	80.5377	0.00
27/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	10215	10	10215	10	0.00
27/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	10254	10	10254	10	0.00
27/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	10293	10	10293	10	0.00
27/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	1852	2	1852	2	0.00
27/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	1867	2	1867	2	0.00
27/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	1882	2	1882	2	0.00
27/01/2021	2046 On 04-February-21			Bond Future	102.18	101.2126	102.1826	101.2126	14,486.00
27/01/2021	2046 On 06-May-21			Bond Future	101.44	100.4619	101.4401	100.4619	14,893.00
27/01/2021	2046 On 05-August-21			Bond Future	102.55	101.5667	102.5549	101.5667	0.00
27/01/2021	2046 On 04-November-21			Bond Future	101.85	100.8530	101.8517	100.8530	0.00
27/01/2021	2050 On 04-February-21			Bond Future	102.03	102.8542	102.0279	102.8542	9,857.00
27/01/2021	2050 On 06-May-21			Bond Future	103.07	103.9103	103.0738	103.9103	9,961.00
27/01/2021	2050 On 05-August-21			Bond Future	102.28	103.1248	102.2784	103.1248	0.00
27/01/2021	2050 On 04-November-21			Bond Future	103.38	104.2354	103.3795	104.2354	0.00
27/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	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
27/01/2021	AL37 On 04-February-21			Index Future	791.10	791.3830	791.0970	791.3830	0.00
27/01/2021	AL37 On 06-May-21			Index Future	799.01	799.3030	799.0090	799.3030	0.00
27/01/2021	AL37 On 05-August-21			Index Future	807.50	807.8000	807.5010	807.8000	0.00
27/01/2021	AL37 On 04-November-21			Index Future	816.09	816.3970	816.0940	816.3970	0.00
27/01/2021	AL7T On 04-February-21			Index Future	873.06	872.2290	873.0580	872.2290	0.00
27/01/2021	AL7T On 06-May-21			Index Future	881.79	880.9580	881.7900	880.9580	0.00
27/01/2021	AL7T On 05-August-21			Index Future	891.16	890.3230	891.1620	890.3230	0.00
27/01/2021	AL7T On 04-November-21			Index Future	900.65	899.7980	900.6450	899.7980	0.00
27/01/2021	ALBI On 04-February-21			Index Future	764.96	764.6340	764.9610	764.6340	83.00
27/01/2021	ALBI On 06-May-21			Index Future	772.61	772.2860	772.6120	772.2860	270.00
27/01/2021	ALBI On 05-August-21			Index Future	780.82	780.4960	780.8230	780.4960	0.00
27/01/2021	ALBI On 04-November-21			Index Future	789.13	788.8020	789.1320	788.8020	0.00
27/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	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
27/01/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2021	ES33 On 04-February-21			Bond Future	11.36	77.4099	11.3582	77.4099	0.00
27/01/2021	ES33 On 06-May-21			Bond Future	11.61	74.4120	11.6129	74.4120	350.00
27/01/2021	ES33 On 05-August-21			Bond Future	11.87	75.2123	11.8736	75.2123	0.00
27/01/2021	ES33 On 04-November-21			Bond Future	12.14	72.2307	12.1445	72.2307	0.00
27/01/2021	ES42 On 04-February-21			Bond Future	11.86	76.5405	11.8617	76.5405	0.00
27/01/2021	ES42 On 06-May-21			Bond Future	12.11	73.0498	12.1084	73.0498	4,779.00
27/01/2021	ES42 On 05-August-21			Bond Future	12.35	73.8361	12.3547	73.8361	0.00
27/01/2021	ES42 On 04-November-21			Bond Future	12.61	70.3565	12.6124	70.3565	0.00
27/01/2021	GOVI On 04-February-21			GOVI	756.17	755.8350	756.1690	755.8350	38.00
27/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	52190	5	52190	5	0.00
27/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	52290	5	52290	5	0.00
27/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	52090	5	52090	5	0.00
27/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
27/01/2021	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
27/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
27/01/2021	GOVI On 06-May-21			GOVI	763.73	763.3990	763.7320	763.3990	936.00
27/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	850420	85	850420	85	0.00
27/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	850520	85	850520	85	0.00
27/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	850620	85	850620	85	0.00
27/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
27/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
27/01/2021	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
27/01/2021	GOVI On 05-August-21			GOVI	771.85	771.5150	771.8490	771.5150	0.00
27/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	526990	52	526990	52	0.00
27/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	527090	52	527090	52	0.00
27/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	527190	52	527190	52	0.00
27/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
27/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
27/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
27/01/2021	GOVI On 04-November-21			GOVI	780.06	779.7250	780.0620	779.7250	0.00
27/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	516420	51	516420	51	0.00
27/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	516520	51	516520	51	0.00
27/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	516620	51	516620	51	0.00
27/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
27/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
27/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
27/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/01/2021	IGOV On 04-February-21			Index Future	272.94	272.8470	272.9370	272.8470	413.00
27/01/2021	IGOV On 06-May-21			Index Future	275.74	275.6450	275.7350	275.6450	561.00
27/01/2021	IGOV On 05-August-21			Index Future	278.73	278.6420	278.7320	278.6420	0.00
27/01/2021	IGOV On 04-November-21			Index Future	281.77	281.6740	281.7650	281.6740	0.00
27/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
27/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.42	90.4200	90.4200	90.4200	0.00
27/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.36	89.3600	89.3600	89.3600	0.00
27/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.61	90.6100	90.6100	90.6100	51.00
27/01/2021	IS05 On 15-March-22			Interest Rate Swap	90.03	90.0300	90.0300	90.0300	0.00
27/01/2021	IS05 On 21-June-22			Interest Rate Swap	90.10	90.1100	90.1000	90.1100	0.00
27/01/2021	IS05 On 20-September-22			Interest Rate Swap	93.20	93.2000	93.2000	93.2000	0.00
27/01/2021	IS05 On 20-December-22			Interest Rate Swap	93.65	93.6500	93.6500	93.6500	0.00
27/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.98	85.9800	85.9800	85.9800	0.00
27/01/2021	IS05 On 20-June-23			Interest Rate Swap	91.45	91.4400	91.4500	91.4400	0.00
27/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/01/2021	IS10 On 17-December-25			Interest Rate Swap	78.09	78.0400	78.0900	78.0400	0.00
27/01/2021	IS10 On 16-March-26			Interest Rate Swap	74.49	74.4300	74.4900	74.4300	0.00
27/01/2021	IS10 On 15-June-26			Interest Rate Swap	72.77	72.7000	72.7700	72.7000	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
27/01/2021	IS10 On 21-September-26			Interest Rate Swap	74.66	74.5900	74.6600	74.5900	0.00
27/01/2021	IS10 On 21-December-26			Interest Rate Swap	78.58	78.5100	78.5800	78.5100	0.00
27/01/2021	IS10 On 15-March-27			Interest Rate Swap	76.98	76.9100	76.9800	76.9100	0.00
27/01/2021	IS10 On 21-June-27			Interest Rate Swap	78.98	78.9000	78.9800	78.9000	0.00
27/01/2021	IS10 On 20-September-27			Interest Rate Swap	84.75	84.6700	84.7500	84.6700	0.00
27/01/2021	IS10 On 20-December-27			Interest Rate Swap	85.09	85.0100	85.0900	85.0100	0.00
27/01/2021	IS10 On 22-March-28			Interest Rate Swap	78.01	77.9300	78.0100	77.9300	0.00
27/01/2021	IS10 On 20-June-28			Interest Rate Swap	85.89	85.8200	85.8900	85.8200	0.00
27/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.65	96.3550	3.6450	96.3550	0.00
27/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.65	96.3550	3.6450	96.3550	0.00
27/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.59	96.4100	3.5900	96.4100	0.00
27/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.59	96.4100	3.5900	96.4100	0.00
27/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.58	96.4150	3.5750	96.4150	0.00
27/01/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.58	96.4100	3.5800	96.4100	0.00
27/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.63	96.3600	3.6300	96.3600	30,000.00
27/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.84	96.1750	3.8350	96.1750	0.00
27/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.92	96.0900	3.9200	96.0900	0.00
27/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.16	95.8550	4.1550	95.8550	20,001.00
27/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.25	95.7550	4.2450	95.7550	0.00
27/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.49	95.5200	4.4850	95.5200	0.00
27/01/2021	R023 On 04-February-21			Bond Future	4.57	109.6317	4.5744	109.6317	14,325.00
27/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3462	3	3462	3	0.00
27/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3443	3	3443	3	0.00
27/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3482	3	3482	3	0.00
27/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
27/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
27/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
27/01/2021	R023 On 06-May-21			Bond Future	4.65	106.8245	4.6516	106.8245	15,663.00
27/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	5012	5	5012	5	0.00
27/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	4995	5	4995	5	0.00
27/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	5028	5	5028	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
27/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
27/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
27/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
27/01/2021	R023 On 05-August-21			Bond Future	4.71	107.9731	4.7088	107.9731	0.00
27/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1141	1	1141	1	0.00
27/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1129	1	1129	1	0.00
27/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1116	1	1116	1	0.00
27/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	233	0	233	0	0.00
27/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	231	0	231	0	0.00
27/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	228	0	228	0	0.00
27/01/2021	R023 On 04-November-21			Bond Future	4.80	105.2039	4.7953	105.2039	0.00
27/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	615	1	615	1	0.00
27/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	608	1	608	1	0.00
27/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	600	1	600	1	0.00
27/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	465	0	465	0	0.00
27/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	460	0	460	0	0.00
27/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	455	0	455	0	0.00
27/01/2021	R035 On 04-February-21			Bond Future	10.44	92.3431	10.4447	92.3431	37,974.00
27/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	90	0	90	0	0.00
27/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	161	0	161	0	0.00
27/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	83	0	83	0	0.00
27/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	77	0	77	0	0.00
27/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	4482	4	4482	4	0.00
27/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	16	0	16	0	650.00
27/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	2838	3	2838	3	0.00
27/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	2228	2	2228	2	650.00
27/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	2774	3	2774	3	0.00
27/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	2711	3	2711	3	0.00
27/01/2021	R035 On 06-May-21			Bond Future	10.66	88.7957	10.6565	88.7957	97,363.00
27/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	4522	4	4522	4	0.00
27/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	10444	10	10444	10	0.00
27/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	8884	9	8884	9	0.00
27/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	10491	10	10491	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
27/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4936	5	4936	5	600.00
27/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	13140	13	13140	13	0.00
27/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	2276	2	2276	2	600.00
27/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3607	4	3607	4	1,650.00
27/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	5669	6	5669	6	0.00
27/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2730	3	2730	3	0.00
27/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1383	1	1383	1	500.00
27/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	6711	7	6711	7	0.00
27/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	12465	12	12465	12	0.00
27/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	1839	2	1839	2	793.00
27/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	10539	10	10539	10	0.00
27/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	412	0	412	0	0.00
27/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	406	0	406	0	0.00
27/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	212	0	212	0	1,650.00
27/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	4598	5	4598	5	0.00
27/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1194	1	1194	1	1,650.00
27/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	167	0	167	0	600.00
27/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	3961	4	3961	4	0.00
27/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	3424	4	3424	4	500.00
27/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	5443	6	5443	6	0.00
27/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	1522	2	1522	2	793.00
27/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	400	0	400	0	0.00
27/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	2621	3	2621	3	0.00
27/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	669	1	669	1	793.00
27/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	2027	2	2027	2	500.00
27/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	1823	2	1823	2	0.00
27/01/2021	R035 On 05-August-21			Bond Future	10.87	89.7505	10.8742	89.7505	0.00
27/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3797	4	3797	4	0.00
27/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
27/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1813	2	1813	2	100.00
27/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
27/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5876	6	5876	6	0.00
27/01/2021	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
27/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	48156	48	48156	48	0.00
27/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	2842	3	2842	3	100.00
27/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	48389	49	48389	49	0.00
27/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	48272	48	48272	48	0.00
27/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	4455	5	4455	5	100.00
27/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	7432	8	7432	8	0.00
27/01/2021	R035 On 04-November-21			Bond Future	11.10	86.2224	11.0992	86.2224	0.00
27/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	14987	15	14987	15	0.00
27/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	2186	2	2186	2	782.00
27/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6757	7	6757	7	0.00
27/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	9719	10	9719	10	0.00
27/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	9757	10	9757	10	0.00
27/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	3123	3	3123	3	400.00
27/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	4453	4	4453	4	0.00
27/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	9796	10	9796	10	0.00
27/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	1982	2	1982	2	400.00
27/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	2921	3	2921	3	782.00
27/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	1690	2	1690	2	0.00
27/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	4570	5	4570	5	782.00
27/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	7733	8	7733	8	0.00
27/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	8268	8	8268	8	0.00
27/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	6118	6	6118	6	0.00
27/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	1704	2	1704	2	0.00
27/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	1719	2	1719	2	0.00
27/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	523	1	523	1	400.00
27/01/2021	R186 On 04-February-21			Bond Future	6.70	119.6323	6.6990	119.6323	38,954.00
27/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	3141	3	3141	3	0.00
27/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	6665	7	6665	7	0.00
27/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7500	8	7500	8	0.00
27/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7452	7	7452	7	0.00
27/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7403	7	7403	7	0.00
27/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	1	0	1	0	0.00
27/01/2021	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
27/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
27/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
27/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
27/01/2021	R186 On 06-May-21			Bond Future	6.85	120.8308	6.8544	120.8308	82,140.00
27/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	3030	3	3030	3	0.00
27/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	17916	18	17916	18	0.00
27/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	17875	18	17875	18	0.00
27/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	17834	18	17834	18	0.00
27/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
27/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
27/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
27/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	801	1	801	1	15,177.00
27/01/2021	R186 On 05-August-21			Bond Future	7.01	116.8491	7.0099	116.8491	0.00
27/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	7735	8	7735	8	0.00
27/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	7695	8	7695	8	0.00
27/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	7655	8	7655	8	0.00
27/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	257	0	257	0	0.00
27/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	252	0	252	0	0.00
27/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	248	0	248	0	0.00
27/01/2021	R186 On 04-November-21			Bond Future	7.18	118.0802	7.1763	118.0802	0.00
27/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5171	5	5171	5	0.00
27/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5107	5	5107	5	0.00
27/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5139	5	5139	5	0.00
27/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	1004	1	1004	1	0.00
27/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	1016	1	1016	1	0.00
27/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	992	1	992	1	0.00
27/01/2021	R197 On 04-February-21			Bond Future	319.26	318.7325	319.2559	318.7325	2,394.00
27/01/2021	R197 On 06-May-21			Bond Future	322.53	322.0049	322.5285	322.0049	2,105.00
27/01/2021	R197 On 05-August-21			Bond Future	318.07	317.5413	318.0679	317.5413	0.00
27/01/2021	R197 On 04-November-21			Bond Future	321.49	320.9609	321.4926	320.9609	0.00
27/01/2021	R202 On 04-February-21			Bond Future	221.13	221.2855	221.1257	221.2855	7,625.00
27/01/2021	R202 On 06-May-21			Bond Future	223.39	223.5574	223.3925	223.5574	7,937.00
27/01/2021	R202 On 05-August-21			Bond Future	221.60	221.7642	221.5955	221.7642	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
27/01/2021	R202 On 04-November-21			Bond Future	223.98	224.1522	223.9813	224.1522	0.00
27/01/2021	R209 On 04-February-21			Bond Future	10.36	71.0707	10.3621	71.0707	17,870.00
27/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	210	0	210	0	0.00
27/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	198	0	198	0	0.00
27/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	223	0	223	0	0.00
27/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	1648	2	1648	2	0.00
27/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	1742	2	1742	2	0.00
27/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	1695	2	1695	2	0.00
27/01/2021	R209 On 06-May-21			Bond Future	10.55	68.6437	10.5516	68.6437	28,242.00
27/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	2909	3	2909	3	0.00
27/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	6482	6	6482	6	0.00
27/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	1974	2	1974	2	5,325.00
27/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	5108	5	5108	5	0.00
27/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	9042	9	9042	9	0.00
27/01/2021	R209 On 06-May-21	10.35	Call	Bond Future	2222	2	2222	2	1,000.00
27/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	1000	1	1000	1	8,200.00
27/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	4192	4	4192	4	0.00
27/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1430	1	1430	1	0.00
27/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	9082	9	9082	9	0.00
27/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	9001	9	9001	9	0.00
27/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	8961	9	8961	9	0.00
27/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	407	0	407	0	0.00
27/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	402	0	402	0	0.00
27/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	390	0	390	0	9,150.00
27/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	1725	2	1725	2	3,500.00
27/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	4650	5	4650	5	0.00
27/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	5751	6	5751	6	0.00
27/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	396	0	396	0	0.00
27/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1322	1	1322	1	9,150.00
27/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	914	1	914	1	3,750.00
27/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	3709	4	3709	4	0.00
27/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	2636	3	2636	3	6,250.00
27/01/2021	R209 On 06-May-21	10.35	Put	Bond Future	3375	3	3375	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
27/01/2021	R209 On 05-August-21			Bond Future	10.74	69.3821	10.7423	69.3821	0.00
27/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	7235	7	7235	7	0.00
27/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	7202	7	7202	7	0.00
27/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	7269	7	7269	7	0.00
27/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	1745	2	1745	2	0.00
27/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	1775	2	1775	2	0.00
27/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	1760	2	1760	2	0.00
27/01/2021	R209 On 04-November-21			Bond Future	10.94	66.9735	10.9382	66.9735	1,795.00
27/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1234	1	1234	1	3,750.00
27/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	8076	8	8076	8	0.00
27/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	3023	3	3023	3	0.00
27/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	7505	7	7505	7	0.00
27/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	8108	8	8108	8	0.00
27/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	8044	8	8044	8	0.00
27/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	1858	2	1858	2	0.00
27/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2147	2	2147	2	5,500.00
27/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	1872	2	1872	2	0.00
27/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	1887	2	1887	2	0.00
27/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	5432	5	5432	5	5,500.00
27/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	9626	10	9626	10	0.00
27/01/2021	R210 On 04-February-21			Bond Future	196.13	195.8378	196.1325	195.8378	904.00
27/01/2021	R210 On 06-May-21			Bond Future	195.43	195.1350	195.4296	195.1350	1,138.00
27/01/2021	R210 On 05-August-21			Bond Future	197.58	197.2810	197.5771	197.2810	0.00
27/01/2021	R210 On 04-November-21			Bond Future	196.96	196.6655	196.9643	196.6655	0.00
27/01/2021	R212 On 04-February-21			Bond Future	170.27	170.2686	170.2702	170.2686	3,909.00
27/01/2021	R212 On 06-May-21			Bond Future	172.02	172.0166	172.0156	172.0166	3,588.00
27/01/2021	R212 On 05-August-21			Bond Future	171.57	171.5758	171.5733	171.5758	0.00
27/01/2021	R212 On 04-November-21			Bond Future	173.42	173.4234	173.4205	173.4234	0.00
27/01/2021	R213 On 04-February-21			Bond Future	9.25	88.5465	9.2528	88.5465	994.00
27/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1211	1	1211	1	0.00
27/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1171	1	1171	1	0.00
27/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1130	1	1130	1	0.00
27/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	336	0	336	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
27/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	319	0	319	0	0.00
27/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	302	0	302	0	0.00
27/01/2021	R213 On 06-May-21			Bond Future	9.44	85.9060	9.4439	85.9060	8,434.00
27/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12572	13	12572	13	0.00
27/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	12527	12	12527	12	0.00
27/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12616	13	12616	13	0.00
27/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	53	0	53	0	0.00
27/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	55	0	55	0	0.00
27/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	54	0	54	0	0.00
27/01/2021	R213 On 05-August-21			Bond Future	9.64	86.8297	9.6396	86.8297	0.00
27/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	7239	7	7239	7	0.00
27/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	4866	5	4866	5	0.00
27/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7535	8	7535	8	0.00
27/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2523	3	2523	3	200.00
27/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7498	7	7498	7	0.00
27/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7460	7	7460	7	0.00
27/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1200	1	1200	1	0.00
27/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1187	1	1187	1	0.00
27/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2179	2	2179	2	200.00
27/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4187	4	4187	4	0.00
27/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1175	1	1175	1	0.00
27/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1277	1	1277	1	200.00
27/01/2021	R213 On 04-November-21			Bond Future	9.84	84.2159	9.8445	84.2159	0.00
27/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	7796	8	7796	8	0.00
27/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	7761	8	7761	8	0.00
27/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	7830	8	7830	8	0.00
27/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1465	1	1465	1	0.00
27/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1452	1	1452	1	0.00
27/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1439	1	1439	1	0.00
27/01/2021	R214 On 04-February-21			Bond Future	10.74	68.2453	10.7373	68.2453	9,610.00
27/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	76	0	76	0	0.00
27/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	70	0	70	0	0.00
27/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	81	0	81	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
27/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	2543	3	2543	3	0.00
27/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	2656	3	2656	3	0.00
27/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	2599	3	2599	3	0.00
27/01/2021	R214 On 06-May-21			Bond Future	10.92	65.6534	10.9223	65.6534	11,831.00
27/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	7738	8	7738	8	0.00
27/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	7700	8	7700	8	0.00
27/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	7662	8	7662	8	0.00
27/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	737	1	737	1	0.00
27/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	727	1	727	1	0.00
27/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	718	1	718	1	0.00
27/01/2021	R214 On 05-August-21			Bond Future	11.11	66.3594	11.1112	66.3594	0.00
27/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	6806	7	6806	7	0.00
27/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	6841	7	6841	7	0.00
27/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	6770	7	6770	7	0.00
27/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2045	2	2045	2	0.00
27/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2072	2	2072	2	0.00
27/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2059	2	2059	2	0.00
27/01/2021	R214 On 04-November-21			Bond Future	11.30	63.7820	11.3048	63.7820	0.00
27/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	7980	8	7980	8	0.00
27/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	7946	8	7946	8	0.00
27/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	7912	8	7912	8	0.00
27/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2130	2	2130	2	0.00
27/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2106	2	2106	2	0.00
27/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2118	2	2118	2	0.00
27/01/2021	R248 On 04-February-21			Bond Future	10.78	86.0703	10.7824	86.0703	99,265.00
27/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	165	0	165	0	0.00
27/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	962	1	962	1	2,140.00
27/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	5018	5	5018	5	0.00
27/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	0	0	0	0	2,140.00
27/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	154	0	154	0	0.00
27/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	143	0	143	0	0.00
27/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	779	1	779	1	0.00
27/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	2581	3	2581	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
27/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	2514	3	2514	3	0.00
27/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	15	0	15	0	0.00
27/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	1019	1	1019	1	0.00
27/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	7841	8	7841	8	0.00
27/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	2449	3	2449	3	0.00
27/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	833	1	833	1	0.00
27/01/2021	R248 On 06-May-21			Bond Future	10.97	82.5231	10.9693	82.5231	91,590.00
27/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	9644	10	9644	10	0.00
27/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	9596	10	9596	10	0.00
27/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	9692	10	9692	10	0.00
27/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	731	1	731	1	0.00
27/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	751	1	751	1	0.00
27/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	741	1	741	1	0.00
27/01/2021	R248 On 05-August-21			Bond Future	11.16	83.4104	11.1608	83.4104	0.00
27/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	10089	10	10089	10	0.00
27/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	10047	10	10047	10	0.00
27/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	10131	10	10131	10	0.00
27/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	1637	2	1637	2	0.00
27/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	1622	2	1622	2	0.00
27/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	1607	2	1607	2	0.00
27/01/2021	R248 On 04-November-21			Bond Future	11.36	79.8786	11.3570	79.8786	0.00
27/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	10651	11	10651	11	0.00
27/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	10690	11	10690	11	0.00
27/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	10730	11	10730	11	0.00
27/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	1724	2	1724	2	0.00
27/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	1738	2	1738	2	0.00
27/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	1753	2	1753	2	0.00