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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/01/2021 TO: 14/01/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	1386 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
14/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	2025 On 04-February-21			Bond Future	147.85	147.6473	147.8526	147.6473	7,320.00
14/01/2021	2025 On 06-May-21			Bond Future	149.39	149.1872	149.3942	149.1872	0.00
14/01/2021	2025 On 05-August-21			Bond Future	149.54	149.3312	149.5401	149.3312	0.00
14/01/2021	2025 On 04-November-21			Bond Future	151.20	150.9904	151.2014	150.9904	0.00
14/01/2021	2029 On 04-February-21			Bond Future	104.61	104.2198	104.6138	104.2198	2,182.00
14/01/2021	2029 On 06-May-21			Bond Future	104.57	104.1676	104.5653	104.1676	200.00
14/01/2021	2029 On 05-August-21			Bond Future	105.74	105.3371	105.7390	105.3371	0.00
14/01/2021	2029 On 04-November-21			Bond Future	105.76	105.3570	105.7632	105.3570	0.00
14/01/2021	2030 On 04-February-21			Bond Future	8.79	95.2918	95.3642	95.2918	108,414.00
14/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2532	2	3	2	0.00
14/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	3157	3	3	3	0.00
14/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3407	3	3	3	0.00
14/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	92	0	0	0	1,600.00
14/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	1272	1	1	1	800.00
14/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	7909	8	8	8	0.00
14/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	220	0	0	0	1,000.00
14/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	2485	2	2	2	0.00
14/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	2439	2	2	2	0.00
14/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	2672	3	3	3	1,600.00
14/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	2303	2	2	2	1,000.00
14/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	210	0	0	0	800.00
14/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	2800	3	3	3	0.00
14/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	369	0	0	0	0.00
14/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	332	0	0	0	0.00
14/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	3669	4	4	4	0.00
14/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	277	0	0	0	0.00
14/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	321	0	0	0	0.00
14/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	855	1	1	1	0.00
14/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	2	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	2748	3	3	3	0.00
14/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	157	0	0	0	2,000.00
14/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	191	0	0	0	4,000.00
14/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	309	0	0	0	0.00
14/01/2021	2030 On 06-May-21			Bond Future	8.98	96.2622	96.3350	96.2622	0.00
14/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	1998	2	2	2	300.00
14/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3325	3	3	3	0.00
14/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	9664	10	10	10	0.00
14/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	14131	14	14	14	0.00
14/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3496	3	3	3	300.00
14/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	565	1	1	1	700.00
14/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6574	7	7	7	0.00
14/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	3094	3	3	3	0.00
14/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	6062	6	6	6	0.00
14/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	14040	14	14	14	0.00
14/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10629	11	11	11	0.00
14/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	14086	14	14	14	0.00
14/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	37	0	0	0	0.00
14/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	167	0	0	0	300.00
14/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	1863	2	2	2	0.00
14/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	37	0	0	0	0.00
14/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	751	1	1	1	0.00
14/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	2137	2	2	2	0.00
14/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	36	0	0	0	0.00
14/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	243	0	0	0	0.00
14/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	1973	2	2	2	700.00
14/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	6607	7	7	7	0.00
14/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	875	1	1	1	700.00
14/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	3224	3	3	3	0.00
14/01/2021	2030 On 05-August-21			Bond Future	9.18	93.3141	93.3874	93.3141	0.00
14/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	7260	7	7	7	0.00
14/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	646	1	1	1	200.00
14/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	2726	3	3	3	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	7752	8	8	8	0.00
14/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2311	2	2	2	200.00
14/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14654	15	15	15	0.00
14/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	4157	4	4	4	600.00
14/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	7676	8	8	8	0.00
14/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	7714	8	8	8	0.00
14/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	1159	1	1	1	0.00
14/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1172	1	1	1	0.00
14/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	142	0	0	0	600.00
14/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	9335	9	9	9	0.00
14/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1314	1	1	1	200.00
14/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4565	5	5	5	0.00
14/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	1147	1	1	1	0.00
14/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2679	3	3	3	0.00
14/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	4014	4	4	4	0.00
14/01/2021	2030 On 04-November-21			Bond Future	9.38	94.3298	94.4037	94.3298	0.00
14/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	2103	2	2	2	300.00
14/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	10882	11	11	11	0.00
14/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	7671	8	8	8	0.00
14/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	7743	8	8	8	0.00
14/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1248	1	1	1	300.00
14/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	7707	8	8	8	0.00
14/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1433	1	1	1	0.00
14/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5428	5	5	5	0.00
14/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	619	1	1	1	300.00
14/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1446	1	1	1	0.00
14/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7431	7	7	7	0.00
14/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1420	1	1	1	0.00
14/01/2021	2032 On 04-February-21			Bond Future	9.77	92.6932	92.8018	92.6932	114,916.00
14/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	783	1	1	1	0.00
14/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	14	0	0	0	800.00
14/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	759	1	1	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
14/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	808	1	1	1	0.00
14/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	225	0	0	0	800.00
14/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	6273	6	6	6	0.00
14/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	34	0	0	0	800.00
14/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	1676	2	2	2	0.00
14/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	3273	3	3	3	0.00
14/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	1753	2	2	2	0.00
14/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	6399	7	6	7	0.00
14/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	1714	2	2	2	0.00
14/01/2021	2032 On 06-May-21			Bond Future	9.98	89.4931	89.6025	89.4931	0.00
14/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	4158	4	4	4	736.00
14/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	11912	12	12	12	0.00
14/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	11866	12	12	12	0.00
14/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	14043	14	14	14	0.00
14/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	11959	12	12	12	0.00
14/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	196	0	0	0	0.00
14/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	203	0	0	0	0.00
14/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	200	0	0	0	0.00
14/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	90	0	0	0	736.00
14/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	2052	2	2	2	0.00
14/01/2021	2032 On 05-August-21			Bond Future	10.18	90.4766	90.5869	90.4766	0.00
14/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	8074	8	8	8	0.00
14/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	8112	8	8	8	0.00
14/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	8150	8	8	8	0.00
14/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1561	2	2	2	0.00
14/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1575	2	2	2	0.00
14/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1590	2	2	2	0.00
14/01/2021	2032 On 04-November-21			Bond Future	10.40	87.3163	87.4277	87.3163	0.00
14/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	12939	13	13	13	0.00
14/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1624	2	2	2	700.00
14/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	8687	9	9	9	0.00
14/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2611	3	3	3	700.00
14/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8614	9	9	9	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
14/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	8651	9	9	9	0.00
14/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1656	2	2	2	0.00
14/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1684	2	2	2	0.00
14/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	7999	8	8	8	0.00
14/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1670	2	2	2	0.00
14/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	597	1	1	1	700.00
14/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	5931	6	6	6	0.00
14/01/2021	2033 On 04-February-21			Bond Future	99.42	99.4116	99.4210	99.4116	8,131.00
14/01/2021	2033 On 06-May-21			Bond Future	99.24	99.2329	99.2421	99.2329	190.00
14/01/2021	2033 On 05-August-21			Bond Future	100.36	100.3469	100.3559	100.3469	0.00
14/01/2021	2033 On 04-November-21			Bond Future	100.25	100.2371	100.2460	100.2371	0.00
14/01/2021	2037 On 04-February-21			Bond Future	10.88	82.6026	82.3890	82.6026	129,970.00
14/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	193	0	0	0	0.00
14/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	6697	7	7	7	300.00
14/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	421	0	0	0	240.00
14/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	5	0	0	0	72.00
14/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	184	0	0	0	0.00
14/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	176	0	0	0	0.00
14/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	15710	16	16	16	0.00
14/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	1289	1	1	1	0.00
14/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	251	0	0	0	0.00
14/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	6314	7	6	7	0.00
14/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	3759	4	4	4	72.00
14/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	1452	1	1	1	72.00
14/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
14/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	4238	4	4	4	0.00
14/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	4177	4	4	4	0.00
14/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	8550	8	9	8	0.00
14/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	67	0	0	0	240.00
14/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	3040	3	3	3	0.00
14/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	4116	4	4	4	0.00

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14/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	50	0	0	0	0.00
14/01/2021	2037 On 06-May-21			Bond Future	11.09	83.4438	83.2277	83.4438	0.00
14/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	8718	9	9	9	0.00
14/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	8633	9	9	9	0.00
14/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	8675	9	9	9	0.00
14/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	883	1	1	1	0.00
14/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	905	1	1	1	0.00
14/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	894	1	1	1	0.00
14/01/2021	2037 On 05-August-21			Bond Future	11.32	80.1046	79.8860	80.1046	0.00
14/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	7782	8	8	8	0.00
14/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	7853	8	8	8	0.00
14/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	7818	8	8	8	0.00
14/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	2322	2	2	2	0.00
14/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	2341	2	2	2	0.00
14/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	2303	2	2	2	0.00
14/01/2021	2037 On 04-November-21			Bond Future	11.54	80.9768	80.7556	80.9768	0.00
14/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	9109	9	9	9	0.00
14/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	9144	9	9	9	0.00
14/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	9180	9	9	9	0.00
14/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	2072	2	2	2	0.00
14/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	2057	2	2	2	0.00
14/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	2088	2	2	2	0.00
14/01/2021	2038 On 04-February-21			Bond Future	111.53	111.3749	111.5347	111.3749	7,805.00
14/01/2021	2038 On 06-May-21			Bond Future	112.70	112.5367	112.6977	112.5367	160.00
14/01/2021	2038 On 05-August-21			Bond Future	112.24	112.0779	112.2404	112.0779	0.00
14/01/2021	2038 On 04-November-21			Bond Future	113.49	113.3233	113.4874	113.3233	0.00
14/01/2021	2040 On 04-February-21			Bond Future	11.01	84.6884	84.3214	84.6884	80,680.00
14/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	165	0	0	0	0.00
14/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	157	0	0	0	0.00
14/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	25	0	0	0	800.00
14/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	4953	5	5	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
14/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	67	0	0	0	500.00
14/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	4005	4	4	4	0.00
14/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	0	0	0	0	500.00
14/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	174	0	0	0	0.00
14/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	1	0	0	0	800.00
14/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	6944	7	7	7	0.00
14/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	4426	4	4	4	0.00
14/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	11623	11	12	11	0.00
14/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	10953	11	11	11	0.00
14/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	318	0	0	0	500.00
14/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	189	0	0	0	800.00
14/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	4559	4	5	4	0.00
14/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	5675	5	6	5	0.00
14/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	4492	4	4	4	0.00
14/01/2021	2040 On 06-May-21			Bond Future	11.23	85.5509	85.1798	85.5509	0.00
14/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	12886	13	13	13	0.00
14/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	8483	9	8	9	0.00
14/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	8527	9	9	9	0.00
14/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2212	2	2	2	300.00
14/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	4781	5	5	5	300.00
14/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	8571	9	9	9	0.00
14/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	1078	1	1	1	0.00
14/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	2483	2	2	2	0.00
14/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	4937	5	5	5	0.00
14/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	1091	1	1	1	0.00
14/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	1104	1	1	1	0.00
14/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	318	0	0	0	300.00
14/01/2021	2040 On 05-August-21			Bond Future	11.45	81.9846	81.6091	81.9846	0.00
14/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	4857	5	5	5	900.00
14/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	17978	18	18	18	0.00
14/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	8541	9	9	9	0.00
14/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3270	3	3	3	900.00
14/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	8499	9	8	9	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
14/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	8457	9	8	9	0.00
14/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	2233	2	2	2	0.00
14/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	5916	6	6	6	0.00
14/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	2262	2	2	2	0.00
14/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	244	0	0	0	900.00
14/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	2247	2	2	2	0.00
14/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	4207	4	4	4	0.00
14/01/2021	2040 On 04-November-21			Bond Future	11.66	82.8773	82.4976	82.8773	0.00
14/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	9448	10	9	10	0.00
14/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	9411	10	9	10	0.00
14/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	9374	10	9	10	0.00
14/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	2230	2	2	2	0.00
14/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	2213	2	2	2	0.00
14/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	2197	2	2	2	0.00
14/01/2021	2044 On 04-February-21			Bond Future	11.11	81.1597	80.7566	81.1597	51,852.00
14/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	83	0	0	0	0.00
14/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	55	0	0	0	0.00
14/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	79	0	0	0	0.00
14/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	1	0	0	0	265.00
14/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	88	0	0	0	0.00
14/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	12	0	0	0	0.00
14/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	680	1	1	1	0.00
14/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	5597	5	6	5	0.00
14/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	7972	8	8	8	0.00
14/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	5525	5	6	5	0.00
14/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	2560	2	3	2	265.00
14/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	6038	6	6	6	265.00
14/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	11115	11	11	11	0.00
14/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	5453	5	5	5	0.00
14/01/2021	2044 On 06-May-21			Bond Future	11.31	81.9863	81.5787	81.9863	0.00
14/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	1685	2	2	2	3,100.00
14/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	8209	9	8	9	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
14/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	3630	4	4	4	3,100.00
14/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	5805	6	6	6	0.00
14/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	2804	3	3	3	0.00
14/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	3807	4	4	4	0.00
14/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	5337	6	5	6	0.00
14/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	8425	9	8	9	0.00
14/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	8166	9	8	9	0.00
14/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	8123	8	8	8	0.00
14/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	1234	1	1	1	0.00
14/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	1220	1	1	1	0.00
14/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	1138	1	1	1	3,100.00
14/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	2269	2	2	2	3,100.00
14/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	3241	3	3	3	3,100.00
14/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	2056	2	2	2	0.00
14/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	1206	1	1	1	0.00
14/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	3395	3	3	3	0.00
14/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	4260	4	4	4	3,100.00
14/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	5977	6	6	6	0.00
14/01/2021	2044 On 05-August-21			Bond Future	11.53	78.5060	78.0937	78.5060	0.00
14/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	8608	9	9	9	0.00
14/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	8646	9	9	9	0.00
14/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	8684	9	9	9	0.00
14/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	2195	2	2	2	0.00
14/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	2213	2	2	2	0.00
14/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	2231	2	2	2	0.00
14/01/2021	2044 On 04-November-21			Bond Future	11.74	79.3608	78.9440	79.3608	0.00
14/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	9078	9	9	9	0.00
14/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	9114	9	9	9	0.00
14/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	9150	9	9	9	0.00
14/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	2348	2	2	2	0.00
14/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	2366	2	2	2	0.00
14/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	2383	2	2	2	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
14/01/2021	2046 On 04-February-21			Bond Future	99.94	99.9286	99.9383	99.9286	14,890.00
14/01/2021	2046 On 06-May-21			Bond Future	99.19	99.1807	99.1902	99.1807	0.00
14/01/2021	2046 On 05-August-21			Bond Future	100.30	100.2943	100.3036	100.2943	0.00
14/01/2021	2046 On 04-November-21			Bond Future	99.61	99.6010	99.6104	99.6010	0.00
14/01/2021	2050 On 04-February-21			Bond Future	101.90	101.2325	101.9025	101.2325	11,025.00
14/01/2021	2050 On 06-May-21			Bond Future	102.96	102.2882	102.9649	102.2882	0.00
14/01/2021	2050 On 05-August-21			Bond Future	102.19	101.5083	102.1922	101.5083	0.00
14/01/2021	2050 On 04-November-21			Bond Future	103.33	102.6363	103.3278	102.6363	0.00
14/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	AL37 On 04-February-21			Index Future	793.71	792.4030	793.7050	792.4030	0.00
14/01/2021	AL37 On 06-May-21			Index Future	801.78	800.4710	801.7830	800.4710	0.00
14/01/2021	AL37 On 05-August-21			Index Future	810.49	809.1680	810.4920	809.1680	0.00
14/01/2021	AL37 On 04-November-21			Index Future	819.40	818.0590	819.3960	818.0590	0.00
14/01/2021	AL7T On 04-February-21			Index Future	870.41	869.7530	870.4130	869.7530	0.00
14/01/2021	AL7T On 06-May-21			Index Future	879.27	878.6090	879.2720	878.6090	0.00
14/01/2021	AL7T On 05-August-21			Index Future	888.82	888.1550	888.8220	888.1550	0.00
14/01/2021	AL7T On 04-November-21			Index Future	898.59	897.9130	898.5870	897.9130	0.00
14/01/2021	ALBI On 04-February-21			Index Future	759.37	760.1410	759.3650	760.1410	236.00
14/01/2021	ALBI On 06-May-21			Index Future	767.09	767.8800	767.0930	767.8800	0.00
14/01/2021	ALBI On 05-August-21			Index Future	775.43	776.2230	775.4250	776.2230	0.00
14/01/2021	ALBI On 04-November-21			Index Future	783.94	784.7520	783.9440	784.7520	0.00
14/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C007 On 31-January-37			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
14/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C214 On 28-February-41			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
14/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2021	ES33 On 04-February-21			Bond Future	11.52	76.8398	76.6678	76.8398	350.00
14/01/2021	ES33 On 06-May-21			Bond Future	11.78	73.8483	73.6744	73.8483	0.00
14/01/2021	ES33 On 05-August-21			Bond Future	12.04	74.6598	74.4837	74.6598	0.00
14/01/2021	ES33 On 04-November-21			Bond Future	12.31	71.6976	71.5194	71.6976	0.00
14/01/2021	ES42 On 04-February-21			Bond Future	12.06	75.8855	75.4259	75.8855	4,779.00
14/01/2021	ES42 On 06-May-21			Bond Future	12.31	72.4006	71.9360	72.4006	0.00
14/01/2021	ES42 On 05-August-21			Bond Future	12.56	73.1968	72.7269	73.1968	0.00
14/01/2021	ES42 On 04-November-21			Bond Future	12.83	69.7357	69.2606	69.7357	0.00
14/01/2021	GOVI On 04-February-21			GOVI	750.74	751.3380	750.7350	751.3380	963.00
14/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
14/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
14/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
14/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	2250	0	0	0	0.00
14/01/2021	GOVI On 04-February-21	750.94	Put	GOVI	2050	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
14/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	2150	0	0	0	0.00
14/01/2021	GOVI On 06-May-21			GOVI	758.38	758.9880	758.3750	758.9880	0.00
14/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	796850	80	80	80	0.00
14/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	796950	80	80	80	0.00
14/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	797050	80	80	80	0.00
14/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
14/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
14/01/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
14/01/2021	GOVI On 05-August-21			GOVI	766.61	767.2340	766.6130	767.2340	0.00
14/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	474630	48	47	48	0.00
14/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	474730	48	47	48	0.00
14/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	474830	48	47	48	0.00
14/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
14/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
14/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
14/01/2021	GOVI On 04-November-21			GOVI	775.04	775.6640	775.0350	775.6640	0.00
14/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	466150	47	47	47	0.00
14/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	466350	47	47	47	0.00
14/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	466250	47	47	47	0.00
14/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
14/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
14/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
14/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/01/2021	IGOV On 04-February-21			Index Future	271.03	270.6180	271.0290	270.6180	957.00
14/01/2021	IGOV On 06-May-21			Index Future	273.86	273.4400	273.8550	273.4400	17.00
14/01/2021	IGOV On 05-August-21			Index Future	276.90	276.4770	276.8960	276.4770	0.00
14/01/2021	IGOV On 04-November-21			Index Future	280.00	279.5810	280.0030	279.5810	0.00
14/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
14/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.39	90.3900	90.3900	90.3900	0.00
14/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.30	89.2900	89.3000	89.2900	0.00
14/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.50	90.4900	90.5000	90.4900	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2021	IS05 On 15-March-22			Interest Rate Swap	89.86	89.8400	89.8600	89.8400	0.00
14/01/2021	IS05 On 21-June-22			Interest Rate Swap	89.87	89.8600	89.8700	89.8600	0.00
14/01/2021	IS05 On 20-September-22			Interest Rate Swap	92.92	92.9000	92.9200	92.9000	0.00
14/01/2021	IS05 On 20-December-22			Interest Rate Swap	93.32	93.2900	93.3200	93.2900	0.00
14/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.61	85.5700	85.6100	85.5700	0.00
14/01/2021	IS05 On 20-June-23			Interest Rate Swap	91.06	91.0200	91.0600	91.0200	0.00
14/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/01/2021	IS10 On 17-December-25			Interest Rate Swap	77.63	77.5700	77.6300	77.5700	0.00
14/01/2021	IS10 On 16-March-26			Interest Rate Swap	74.04	73.9900	74.0400	73.9900	0.00
14/01/2021	IS10 On 15-June-26			Interest Rate Swap	72.35	72.3000	72.3500	72.3000	0.00
14/01/2021	IS10 On 21-September-26			Interest Rate Swap	74.29	74.2500	74.2900	74.2500	0.00
14/01/2021	IS10 On 21-December-26			Interest Rate Swap	78.26	78.2300	78.2600	78.2300	0.00
14/01/2021	IS10 On 15-March-27			Interest Rate Swap	76.71	76.6800	76.7100	76.6800	0.00
14/01/2021	IS10 On 21-June-27			Interest Rate Swap	78.75	78.7300	78.7500	78.7300	0.00
14/01/2021	IS10 On 20-September-27			Interest Rate Swap	84.58	84.5700	84.5800	84.5700	0.00
14/01/2021	IS10 On 20-December-27			Interest Rate Swap	84.98	84.9600	84.9800	84.9600	0.00
14/01/2021	IS10 On 22-March-28			Interest Rate Swap	77.95	77.9100	77.9500	77.9100	0.00
14/01/2021	IS10 On 20-June-28			Interest Rate Swap	85.90	85.8400	85.9000	85.8400	0.00
14/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/01/2021	JBAF On 20-January-21			Jibar Tradeable Future	3.66	96.3450	96.3450	96.3450	0.00
14/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.51	96.4900	96.4900	96.4900	0.00
14/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.50	96.5050	96.5050	96.5050	0.00
14/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.42	96.5800	96.5800	96.5800	0.00
14/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.42	96.5800	96.5800	96.5800	0.00
14/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.41	96.5950	96.5950	96.5950	0.00
14/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.44	96.5500	96.5600	96.5500	30,000.00
14/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.61	96.3950	96.3950	96.3950	0.00
14/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.62	96.3800	96.3800	96.3800	0.00
14/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	3.93	96.0700	96.0700	96.0700	1.00
14/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	3.95	96.0500	96.0500	96.0500	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
14/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.47	95.5550	95.5350	95.5550	0.00
14/01/2021	R023 On 04-February-21			Bond Future	4.49	109.7695	109.7921	109.7695	32,397.00
14/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3636	4	4	4	0.00
14/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3617	4	4	4	0.00
14/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3655	4	4	4	0.00
14/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
14/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
14/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
14/01/2021	R023 On 06-May-21			Bond Future	4.54	106.9811	107.0036	106.9811	0.00
14/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	5206	5	5	5	0.00
14/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	5189	5	5	5	0.00
14/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	5223	5	5	5	0.00
14/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
14/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
14/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
14/01/2021	R023 On 05-August-21			Bond Future	4.56	108.1562	108.1785	108.1562	0.00
14/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1306	1	1	1	0.00
14/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1293	1	1	1	0.00
14/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1281	1	1	1	0.00
14/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	176	0	0	0	0.00
14/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	173	0	0	0	0.00
14/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	171	0	0	0	0.00
14/01/2021	R023 On 04-November-21			Bond Future	4.59	105.4254	105.4479	105.4254	0.00
14/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	773	1	1	1	0.00
14/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	765	1	1	1	0.00
14/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	757	1	1	1	0.00
14/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	361	0	0	0	0.00
14/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	357	0	0	0	0.00
14/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	352	0	0	0	0.00
14/01/2021	R035 On 04-February-21			Bond Future	10.61	91.3699	91.4524	91.3699	97,068.00
14/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	194	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
14/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	277	0	0	0	0.00
14/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	185	0	0	0	0.00
14/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	177	0	0	0	0.00
14/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	3685	4	4	4	0.00
14/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	292	0	0	0	650.00
14/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	4011	4	4	4	0.00
14/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	3418	4	3	4	650.00
14/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	3950	4	4	4	0.00
14/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	3889	4	4	4	0.00
14/01/2021	R035 On 06-May-21			Bond Future	10.82	87.8272	87.9101	87.8272	0.00
14/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	4093	4	4	4	0.00
14/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	9625	10	10	10	0.00
14/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	8154	8	8	8	0.00
14/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	9670	10	10	10	0.00
14/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4473	4	4	4	600.00
14/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	12208	12	12	12	0.00
14/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	2063	2	2	2	600.00
14/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3259	3	3	3	1,650.00
14/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	5150	5	5	5	0.00
14/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2470	2	2	2	0.00
14/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1264	1	1	1	500.00
14/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	6121	6	6	6	0.00
14/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	11556	11	12	11	0.00
14/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	1671	2	2	2	793.00
14/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	9715	10	10	10	0.00
14/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	662	1	1	1	0.00
14/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	654	1	1	1	0.00
14/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	372	0	0	0	1,650.00
14/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	5499	6	5	6	0.00
14/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1673	2	2	2	1,650.00
14/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	304	0	0	0	600.00
14/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	4817	5	5	5	0.00
14/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	4233	4	4	4	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	6393	6	6	6	0.00
14/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	2072	2	2	2	793.00
14/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	645	1	1	1	0.00
14/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	3343	3	3	3	0.00
14/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	1008	1	1	1	793.00
14/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	2667	3	3	3	500.00
14/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	2430	2	2	2	0.00
14/01/2021	R035 On 05-August-21			Bond Future	11.04	88.7920	88.8756	88.7920	0.00
14/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3475	3	3	3	0.00
14/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1656	2	2	2	100.00
14/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
14/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
14/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5407	5	5	5	0.00
14/01/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
14/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	49215	49	49	49	0.00
14/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	3433	3	3	3	100.00
14/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	49332	49	49	49	0.00
14/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	49449	50	49	50	0.00
14/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	5193	5	5	5	100.00
14/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	8334	8	8	8	0.00
14/01/2021	R035 On 04-November-21			Bond Future	11.27	85.2836	85.3680	85.2836	0.00
14/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	14105	14	14	14	0.00
14/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	1963	2	2	2	782.00
14/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6216	6	6	6	0.00
14/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	9035	9	9	9	0.00
14/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	9071	9	9	9	0.00
14/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	2820	3	3	3	400.00
14/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	4052	4	4	4	0.00
14/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	9108	9	9	9	0.00
14/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	1779	2	2	2	400.00
14/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	3421	3	3	3	782.00
14/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	2043	2	2	2	0.00
14/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	5210	5	5	5	782.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	8551	9	9	9	0.00
14/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	9106	9	9	9	0.00
14/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	6856	7	7	7	0.00
14/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	2059	2	2	2	0.00
14/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	2075	2	2	2	0.00
14/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	682	1	1	1	400.00
14/01/2021	R186 On 04-February-21			Bond Future	6.62	119.8081	120.0058	119.8081	79,293.00
14/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	3564	3	4	3	0.00
14/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	7064	7	7	7	0.00
14/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7900	8	8	8	0.00
14/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7851	8	8	8	0.00
14/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7802	8	8	8	0.00
14/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	25	0	0	0	0.00
14/01/2021	R186 On 04-February-21	8.00	Put	Bond Future	0	0	0	0	15,177.00
14/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
14/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
14/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
14/01/2021	R186 On 06-May-21			Bond Future	6.77	121.0279	121.2272	121.0279	0.00
14/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	3488	3	3	3	0.00
14/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	18341	18	18	18	0.00
14/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	18300	18	18	18	0.00
14/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	18259	18	18	18	0.00
14/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
14/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
14/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
14/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	834	1	1	1	15,177.00
14/01/2021	R186 On 05-August-21			Bond Future	6.92	117.0757	117.2768	117.0757	0.00
14/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	8211	8	8	8	0.00
14/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	8171	8	8	8	0.00
14/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	8131	8	8	8	0.00
14/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	276	0	0	0	0.00
14/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	272	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
14/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	267	0	0	0	0.00
14/01/2021	R186 On 04-November-21			Bond Future	7.07	118.3498	118.5529	118.3498	0.00
14/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5610	5	6	5	0.00
14/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5540	5	6	5	0.00
14/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5575	5	6	5	0.00
14/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	938	1	1	1	0.00
14/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	948	1	1	1	0.00
14/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	929	1	1	1	0.00
14/01/2021	R197 On 04-February-21			Bond Future	318.36	318.3502	318.3552	318.3502	2,401.00
14/01/2021	R197 On 06-May-21			Bond Future	321.67	321.6704	321.6744	321.6704	0.00
14/01/2021	R197 On 05-August-21			Bond Future	317.28	317.2759	317.2790	317.2759	0.00
14/01/2021	R197 On 04-November-21			Bond Future	320.80	320.8016	320.8043	320.8016	0.00
14/01/2021	R202 On 04-February-21			Bond Future	219.98	219.7333	219.9758	219.7333	7,883.00
14/01/2021	R202 On 06-May-21			Bond Future	222.27	222.0250	222.2693	222.0250	0.00
14/01/2021	R202 On 05-August-21			Bond Future	220.51	220.2653	220.5116	220.2653	0.00
14/01/2021	R202 On 04-November-21			Bond Future	222.96	222.7127	222.9616	222.7127	0.00
14/01/2021	R209 On 04-February-21			Bond Future	10.51	70.5046	70.3153	70.5046	26,185.00
14/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	369	0	0	0	0.00
14/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	356	0	0	0	0.00
14/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	383	0	0	0	0.00
14/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	2658	3	3	3	0.00
14/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	2751	3	3	3	0.00
14/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	2704	3	3	3	0.00
14/01/2021	R209 On 06-May-21			Bond Future	10.70	68.0833	67.8918	68.0833	5,250.00
14/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	2697	3	3	3	0.00
14/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	6009	6	6	6	0.00
14/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	8420	9	8	9	0.00
14/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	1846	2	2	2	5,325.00
14/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	4720	5	5	5	0.00
14/01/2021	R209 On 06-May-21	10.35	Call	Bond Future	2072	2	2	2	1,000.00
14/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	959	1	1	1	8,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	3870	4	4	4	0.00
14/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1351	1	1	1	0.00
14/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	8458	9	8	9	0.00
14/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	8381	9	8	9	0.00
14/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	8343	9	8	9	0.00
14/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	637	1	1	1	0.00
14/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	629	1	1	1	0.00
14/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	613	1	1	1	9,150.00
14/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	2251	2	2	2	3,500.00
14/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	5418	5	5	5	0.00
14/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	6557	6	7	6	0.00
14/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1781	2	2	2	9,150.00
14/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	621	1	1	1	0.00
14/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	1288	1	1	1	3,750.00
14/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	4428	4	4	4	0.00
14/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	3271	3	3	3	6,250.00
14/01/2021	R209 On 06-May-21	10.35	Put	Bond Future	4071	4	4	4	0.00
14/01/2021	R209 On 05-August-21			Bond Future	10.90	68.8314	68.6377	68.8314	0.00
14/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	6718	7	7	7	0.00
14/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	6683	7	7	7	0.00
14/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	6753	7	7	7	0.00
14/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	2069	2	2	2	0.00
14/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	2096	2	2	2	0.00
14/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	2082	2	2	2	0.00
14/01/2021	R209 On 04-November-21			Bond Future	11.09	66.4404	66.2444	66.4404	1,000.00
14/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1110	1	1	1	2,000.00
14/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	7544	8	8	8	0.00
14/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	2753	3	3	3	0.00
14/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	6999	7	7	7	0.00
14/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	7574	8	8	8	0.00
14/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	7513	8	8	8	0.00
14/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	2150	2	2	2	0.00
14/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2467	2	2	2	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	2165	2	2	2	0.00
14/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	2181	2	2	2	0.00
14/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	5987	6	6	6	2,000.00
14/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	10327	10	10	10	0.00
14/01/2021	R210 On 04-February-21			Bond Future	194.83	194.8113	194.8259	194.8113	1,213.00
14/01/2021	R210 On 06-May-21			Bond Future	194.14	194.1295	194.1436	194.1295	0.00
14/01/2021	R210 On 05-August-21			Bond Future	196.32	196.3091	196.3226	196.3091	0.00
14/01/2021	R210 On 04-November-21			Bond Future	195.76	195.7500	195.7635	195.7500	0.00
14/01/2021	R212 On 04-February-21			Bond Future	170.09	170.0565	170.0918	170.0565	5,522.00
14/01/2021	R212 On 06-May-21			Bond Future	171.87	171.8302	171.8653	171.8302	0.00
14/01/2021	R212 On 05-August-21			Bond Future	171.46	171.4267	171.4617	171.4267	0.00
14/01/2021	R212 On 04-November-21			Bond Future	173.37	173.3316	173.3667	173.3316	0.00
14/01/2021	R213 On 04-February-21			Bond Future	9.29	88.3807	88.3934	88.3807	8,858.00
14/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1490	2	1	2	0.00
14/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1455	1	1	1	0.00
14/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1420	1	1	1	0.00
14/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	818	1	1	1	0.00
14/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	795	1	1	1	0.00
14/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	773	1	1	1	0.00
14/01/2021	R213 On 06-May-21			Bond Future	9.48	85.7526	85.7651	85.7526	0.00
14/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12432	12	12	12	0.00
14/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	12388	12	12	12	0.00
14/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12477	12	12	12	0.00
14/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	92	0	0	0	0.00
14/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	95	0	0	0	0.00
14/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	94	0	0	0	0.00
14/01/2021	R213 On 05-August-21			Bond Future	9.67	86.6945	86.7069	86.6945	0.00
14/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	7263	7	7	7	0.00
14/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	4933	5	5	5	0.00
14/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7552	8	8	8	0.00
14/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2624	3	3	3	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7515	8	8	8	0.00
14/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7479	7	7	7	0.00
14/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1379	1	1	1	0.00
14/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1365	1	1	1	0.00
14/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2407	2	2	2	200.00
14/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4449	4	4	4	0.00
14/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1352	1	1	1	0.00
14/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1461	1	1	1	200.00
14/01/2021	R213 On 04-November-21			Bond Future	9.87	84.1085	84.1209	84.1085	0.00
14/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	7782	8	8	8	0.00
14/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	7747	8	8	8	0.00
14/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	7816	8	8	8	0.00
14/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1584	2	2	2	0.00
14/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1570	2	2	2	0.00
14/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1557	2	2	2	0.00
14/01/2021	R214 On 04-February-21			Bond Future	10.93	67.6417	67.1903	67.6417	15,579.00
14/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	188	0	0	0	0.00
14/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	180	0	0	0	0.00
14/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	196	0	0	0	0.00
14/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	3750	3	4	3	0.00
14/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	3859	3	4	3	0.00
14/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	3804	3	4	3	0.00
14/01/2021	R214 On 06-May-21			Bond Future	11.12	65.0544	64.5982	65.0544	0.00
14/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	7008	7	7	7	0.00
14/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	6973	7	7	7	0.00
14/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	6937	7	7	7	0.00
14/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	1105	1	1	1	0.00
14/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	1093	1	1	1	0.00
14/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	1081	1	1	1	0.00
14/01/2021	R214 On 05-August-21			Bond Future	11.31	65.7690	65.3076	65.7690	0.00
14/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	6210	7	6	7	0.00
14/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	6243	7	6	7	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
14/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	6176	6	6	6	0.00
14/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2536	2	3	2	0.00
14/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2567	2	3	2	0.00
14/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2551	2	3	2	0.00
14/01/2021	R214 On 04-November-21			Bond Future	11.51	63.2076	62.7410	63.2076	0.00
14/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	7272	8	7	8	0.00
14/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	7239	8	7	8	0.00
14/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	7206	8	7	8	0.00
14/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2503	2	3	2	0.00
14/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2476	2	2	2	0.00
14/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2489	2	2	2	0.00
14/01/2021	R248 On 04-February-21			Bond Future	11.02	84.8380	84.4217	84.8380	121,025.00
14/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	212	0	0	0	0.00
14/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	768	1	1	1	2,140.00
14/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	3672	4	4	4	0.00
14/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	3	0	0	0	2,140.00
14/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	202	0	0	0	0.00
14/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	193	0	0	0	0.00
14/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	650	1	1	1	0.00
14/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	4365	4	4	4	0.00
14/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	4297	4	4	4	0.00
14/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	402	0	0	0	0.00
14/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	2624	2	3	2	0.00
14/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	9578	9	10	9	0.00
14/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	4229	4	4	4	0.00
14/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	2373	2	2	2	0.00
14/01/2021	R248 On 06-May-21			Bond Future	11.22	81.2918	80.8710	81.2918	0.00
14/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	8352	9	8	9	0.00
14/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	8308	9	8	9	0.00
14/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	8396	9	8	9	0.00
14/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	1172	1	1	1	0.00
14/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	1200	1	1	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
14/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	1186	1	1	1	0.00
14/01/2021	R248 On 05-August-21			Bond Future	11.42	82.1848	81.7592	82.1848	0.00
14/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	8881	9	9	9	0.00
14/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	8842	9	9	9	0.00
14/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	8920	9	9	9	0.00
14/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	2168	2	2	2	0.00
14/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	2150	2	2	2	0.00
14/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	2133	2	2	2	0.00
14/01/2021	R248 On 04-November-21			Bond Future	11.62	78.6676	78.2372	78.6676	0.00
14/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	9415	10	9	10	0.00
14/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	9453	10	9	10	0.00
14/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	9490	10	9	10	0.00
14/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	2211	2	2	2	0.00
14/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	2228	2	2	2	0.00
14/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	2245	2	2	2	0.00