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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	2025 On 06-May-21			Bond Future	150.84	151.2999	150.8385	151.2999	7,790.00
19/02/2021	2025 On 05-August-21			Bond Future	150.96	151.4298	150.9628	151.4298	0.00
19/02/2021	2025 On 04-November-21			Bond Future	152.62	153.0968	152.6243	153.0968	0.00
19/02/2021	2025 On 03-February-22			Bond Future	152.77	153.2458	152.7679	153.2458	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
19/02/2021	2029 On 06-May-21			Bond Future	108.17	108.2391	108.1653	108.2391	2,382.00
19/02/2021	2029 On 05-August-21			Bond Future	109.35	109.4262	109.3510	109.4262	0.00
19/02/2021	2029 On 04-November-21			Bond Future	109.41	109.4814	109.4053	109.4814	0.00
19/02/2021	2029 On 03-February-22			Bond Future	110.62	110.7008	110.6238	110.7008	0.00
19/02/2021	2030 On 06-May-21			Bond Future	9.04	96.8330	9.0385	96.8330	113,703.00
19/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	13776	15	13776	15	0.00
19/02/2021	2030 On 06-May-21	8.95	Call	Bond Future	1680	2	1680	2	0.00
19/02/2021	2030 On 06-May-21	8.36	Call	Bond Future	526	1	526	1	0.00
19/02/2021	2030 On 06-May-21	8.86	Call	Bond Future	1447	2	1447	2	0.00
19/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	1235	2	1235	2	300.00
19/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	2511	3	2511	3	0.00
19/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	9163	10	9163	10	0.00
19/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	13729	15	13729	15	0.00
19/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	13683	15	13683	15	0.00
19/02/2021	2030 On 06-May-21	8.90	Call	Bond Future	1548	2	1548	2	0.00
19/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	1818	2	1818	2	0.00
19/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	2614	3	2614	3	0.00
19/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	2975	4	2975	4	0.00
19/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	2685	3	2685	3	300.00
19/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	10176	11	10176	11	0.00
19/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	5324	6	5324	6	0.00
19/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	182	0	182	0	700.00
19/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	5859	7	5859	7	0.00
19/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	2278	3	2278	3	0.00
19/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	359	0	359	0	0.00
19/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1644	1	1644	1	0.00
19/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	36	0	36	0	300.00
19/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	1375	1	1375	1	0.00
19/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	1416	1	1416	1	0.00
19/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	2038	2	2038	2	5,000.00
19/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	3	0	3	0	0.00
19/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	3	0	3	0	0.00
19/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	66	0	66	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
19/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	1482	1	1482	1	700.00
19/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	6547	6	6547	6	0.00
19/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	461	0	461	0	700.00
19/02/2021	2030 On 06-May-21	8.90	Put	Bond Future	2343	2	2343	2	2,500.00
19/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	1218	1	1218	1	0.00
19/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	2784	2	2784	2	0.00
19/02/2021	2030 On 06-May-21	8.86	Put	Bond Future	2473	2	2473	2	0.00
19/02/2021	2030 On 06-May-21	8.95	Put	Bond Future	2187	2	2187	2	2,500.00
19/02/2021	2030 On 06-May-21	8.36	Put	Bond Future	4506	4	4506	4	0.00
19/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	3	0	3	0	0.00
19/02/2021	2030 On 05-August-21			Bond Future	9.24	93.8658	9.2441	93.8658	0.00
19/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	6470	7	6470	7	0.00
19/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	265	0	265	0	200.00
19/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	6988	8	6988	8	0.00
19/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	1958	2	1958	2	600.00
19/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	1583	2	1583	2	200.00
19/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	3352	4	3352	4	600.00
19/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	14205	15	14205	15	0.00
19/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	6948	8	6948	8	0.00
19/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	6907	8	6907	8	0.00
19/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	755	1	755	1	0.00
19/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	745	1	745	1	0.00
19/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	44	0	44	0	600.00
19/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	9306	9	9306	9	0.00
19/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	876	1	876	1	200.00
19/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	4188	4	4188	4	0.00
19/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	2226	2	2226	2	0.00
19/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	735	1	735	1	0.00
19/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	3598	3	3598	3	0.00
19/02/2021	2030 On 04-November-21			Bond Future	9.44	94.8777	9.4444	94.8777	0.00
19/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	1693	2	1693	2	300.00
19/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	10375	11	10375	11	0.00
19/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	7175	8	7175	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
19/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	7102	8	7102	8	0.00
19/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	902	1	902	1	300.00
19/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	7138	8	7138	8	0.00
19/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	1230	1	1230	1	0.00
19/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	1243	1	1243	1	0.00
19/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	5383	5	5383	5	0.00
19/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	478	0	478	0	300.00
19/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	7451	7	7451	7	0.00
19/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	1217	1	1217	1	0.00
19/02/2021	2030 On 03-February-22			Bond Future	9.66	91.9088	9.6647	91.9088	0.00
19/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	3026	3	3026	3	0.00
19/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	3050	3	3050	3	0.00
19/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	3075	3	3075	3	0.00
19/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	4189	4	4189	4	0.00
19/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	4217	4	4217	4	0.00
19/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	4245	4	4245	4	0.00
19/02/2021	2032 On 06-May-21			Bond Future	9.86	91.1903	9.8636	91.1903	124,795.00
19/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	12418	13	12418	13	0.00
19/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	12369	13	12369	13	0.00
19/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	3956	5	3956	5	736.00
19/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	12467	13	12467	13	0.00
19/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	14640	16	14640	16	0.00
19/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	24	0	24	0	0.00
19/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	25	0	25	0	0.00
19/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	6	0	6	0	736.00
19/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	1169	1	1169	1	0.00
19/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	25	0	25	0	0.00
19/02/2021	2032 On 05-August-21			Bond Future	10.07	92.1682	10.0717	92.1682	0.00
19/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	7982	9	7982	9	0.00
19/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	8024	9	8024	9	0.00
19/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	8067	9	8067	9	0.00
19/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	814	1	814	1	0.00
19/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	825	1	825	1	0.00

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19/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	835	1	835	1	0.00
19/02/2021	2032 On 04-November-21			Bond Future	10.28	89.0169	10.2838	89.0169	0.00
19/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	13341	14	13341	14	0.00
19/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	8839	10	8839	10	0.00
19/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	1476	2	1476	2	700.00
19/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	2523	3	2523	3	700.00
19/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	8761	10	8761	10	0.00
19/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	8800	10	8800	10	0.00
19/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	1147	1	1147	1	0.00
19/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	1159	1	1159	1	0.00
19/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	1170	1	1170	1	0.00
19/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	7190	7	7190	7	0.00
19/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	338	0	338	0	700.00
19/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	5181	5	5181	5	0.00
19/02/2021	2032 On 03-February-22			Bond Future	10.51	89.9880	10.5109	89.9880	0.00
19/02/2021	2032 On 03-February-22	8.91	Call	Bond Future	917	1	917	1	198.00
19/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	3928	4	3928	4	0.00
19/02/2021	2032 On 03-February-22	10.45	Call	Bond Future	3957	4	3957	4	0.00
19/02/2021	2032 On 03-February-22	9.81	Call	Bond Future	2355	3	2355	3	0.00
19/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	3900	4	3900	4	0.00
19/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	3872	4	3872	4	0.00
19/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	4380	4	4380	4	0.00
19/02/2021	2032 On 03-February-22	10.45	Put	Bond Future	4296	4	4296	4	198.00
19/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	4352	4	4352	4	0.00
19/02/2021	2032 On 03-February-22	9.81	Put	Bond Future	6374	6	6374	6	198.00
19/02/2021	2032 On 03-February-22	8.91	Put	Bond Future	10471	10	10471	10	0.00
19/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	4324	4	4324	4	0.00
19/02/2021	2033 On 06-May-21			Bond Future	102.88	102.8110	102.8754	102.8110	9,583.00
19/02/2021	2033 On 05-August-21			Bond Future	104.00	103.9383	104.0031	103.9383	0.00
19/02/2021	2033 On 04-November-21			Bond Future	103.92	103.8590	103.9242	103.8590	0.00
19/02/2021	2033 On 03-February-22			Bond Future	105.08	105.0157	105.0817	105.0157	0.00
19/02/2021	2037 On 06-May-21			Bond Future	10.85	85.7483	10.8533	85.7483	130,351.00
19/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	9570	11	9570	11	0.00

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19/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	9520	10	9520	10	0.00
19/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	9471	10	9471	10	0.00
19/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	210	0	210	0	0.00
19/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	219	0	219	0	0.00
19/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	215	0	215	0	0.00
19/02/2021	2037 On 05-August-21			Bond Future	11.07	82.4119	11.0717	82.4119	0.00
19/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	8155	9	8155	9	0.00
19/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	8238	9	8238	9	0.00
19/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	8197	9	8197	9	0.00
19/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	1182	1	1182	1	0.00
19/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	1195	1	1195	1	0.00
19/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	1169	1	1169	1	0.00
19/02/2021	2037 On 04-November-21			Bond Future	11.28	83.3007	11.2819	83.3007	0.00
19/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	9902	11	9902	11	0.00
19/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	9862	11	9862	11	0.00
19/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	9941	11	9941	11	0.00
19/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1303	1	1303	1	0.00
19/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1315	1	1315	1	0.00
19/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1291	1	1291	1	0.00
19/02/2021	2037 On 03-February-22			Bond Future	11.51	79.9553	11.5097	79.9553	0.00
19/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	4592	5	4592	5	0.00
19/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	4562	5	4562	5	0.00
19/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	4532	5	4532	5	0.00
19/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	4827	4	4827	4	0.00
19/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	4886	4	4886	4	0.00
19/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	4857	4	4857	4	0.00
19/02/2021	2038 On 06-May-21			Bond Future	116.97	116.9662	116.9667	116.9662	7,799.00
19/02/2021	2038 On 05-August-21			Bond Future	116.53	116.5284	116.5285	116.5284	0.00
19/02/2021	2038 On 04-November-21			Bond Future	117.81	117.8113	117.8113	117.8113	0.00
19/02/2021	2038 On 03-February-22			Bond Future	117.37	117.3728	117.3725	117.3728	0.00
19/02/2021	2040 On 06-May-21			Bond Future	11.05	87.5292	11.0467	87.5292	76,483.00
19/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	8993	10	8993	10	0.00
19/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	8942	10	8942	10	0.00

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19/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	13836	15	13836	15	0.00
19/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	9044	10	9044	10	0.00
19/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	4863	6	4863	6	300.00
19/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	1913	2	1913	2	300.00
19/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	1343	1	1343	1	0.00
19/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	327	0	327	0	0.00
19/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	3415	3	3415	3	0.00
19/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	44	0	44	0	300.00
19/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	340	0	340	0	0.00
19/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	334	0	334	0	0.00
19/02/2021	2040 On 05-August-21			Bond Future	11.26	83.9618	11.2633	83.9618	0.00
19/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	4817	6	4817	6	900.00
19/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	19003	20	19003	20	0.00
19/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	8737	10	8737	10	0.00
19/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	3054	4	3054	4	900.00
19/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	8694	10	8694	10	0.00
19/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	8651	10	8651	10	0.00
19/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	1215	1	1215	1	0.00
19/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	4486	4	4486	4	0.00
19/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	1242	1	1242	1	0.00
19/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	55	0	55	0	900.00
19/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	1229	1	1229	1	0.00
19/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	2953	3	2953	3	0.00
19/02/2021	2040 On 04-November-21			Bond Future	11.47	84.8672	11.4714	84.8672	0.00
19/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	9957	11	9957	11	0.00
19/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	9917	11	9917	11	0.00
19/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	9876	11	9876	11	0.00
19/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1514	1	1514	1	0.00
19/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1501	1	1501	1	0.00
19/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1487	1	1487	1	0.00
19/02/2021	2040 On 03-February-22			Bond Future	11.70	81.2887	11.6968	81.2887	0.00
19/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	4655	5	4655	5	0.00
19/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	4624	5	4624	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
19/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	4687	5	4687	5	0.00
19/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	5420	5	5420	5	0.00
19/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	5389	5	5389	5	0.00
19/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	5358	5	5358	5	0.00
19/02/2021	2044 On 06-May-21			Bond Future	11.11	84.0281	11.1102	84.0281	61,111.00
19/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	8766	10	8766	10	0.00
19/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	1417	2	1417	2	3,100.00
19/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	6097	7	6097	7	0.00
19/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	3617	4	3617	4	3,100.00
19/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	8716	10	8716	10	0.00
19/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	8666	10	8666	10	0.00
19/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	3828	5	3828	5	0.00
19/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	5595	6	5595	6	0.00
19/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	2639	3	2639	3	0.00
19/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	9016	10	9016	10	0.00
19/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	1141	1	1141	1	3,100.00
19/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1876	2	1876	2	3,100.00
19/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	391	0	391	0	0.00
19/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	384	0	384	0	0.00
19/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	344	0	344	0	3,100.00
19/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	962	1	962	1	0.00
19/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	1996	2	1996	2	0.00
19/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	2709	2	2709	2	3,100.00
19/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	377	0	377	0	0.00
19/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	4322	4	4322	4	0.00
19/02/2021	2044 On 05-August-21			Bond Future	11.32	80.5482	11.3186	80.5482	0.00
19/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	8984	10	8984	10	0.00
19/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	8941	10	8941	10	0.00
19/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	9027	10	9027	10	0.00
19/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	1159	1	1159	1	0.00
19/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	1172	1	1172	1	0.00
19/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	1184	1	1184	1	0.00
19/02/2021	2044 On 04-November-21			Bond Future	11.52	81.4169	11.5186	81.4169	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
19/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	9729	11	9729	11	0.00
19/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	9690	11	9690	11	0.00
19/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	9769	11	9769	11	0.00
19/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1581	1	1581	1	0.00
19/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1609	1	1609	1	0.00
19/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1595	1	1595	1	0.00
19/02/2021	2044 On 03-February-22			Bond Future	11.73	77.9258	11.7349	77.9258	0.00
19/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	4606	5	4606	5	0.00
19/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	4545	5	4545	5	0.00
19/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	4576	5	4576	5	0.00
19/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	5429	5	5429	5	0.00
19/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	5462	5	5462	5	0.00
19/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	5396	5	5396	5	0.00
19/02/2021	2046 On 06-May-21			Bond Future	104.72	105.0822	104.7213	105.0822	14,893.00
19/02/2021	2046 On 05-August-21			Bond Future	105.87	106.2347	105.8696	106.2347	0.00
19/02/2021	2046 On 04-November-21			Bond Future	105.23	105.5983	105.2289	105.5983	0.00
19/02/2021	2046 On 03-February-22			Bond Future	106.40	106.7747	106.4011	106.7747	0.00
19/02/2021	2050 On 06-May-21			Bond Future	107.40	108.1113	107.4036	108.1113	10,904.00
19/02/2021	2050 On 05-August-21			Bond Future	106.65	107.3708	106.6549	107.3708	0.00
19/02/2021	2050 On 04-November-21			Bond Future	107.83	108.5528	107.8288	108.5528	0.00
19/02/2021	2050 On 03-February-22			Bond Future	107.08	107.8161	107.0841	107.8161	0.00
19/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	AL37 On 06-May-21			Index Future	786.08	790.3100	786.0830	790.3100	0.00
19/02/2021	AL37 On 05-August-21			Index Future	794.42	798.6920	794.4160	798.6920	0.00
19/02/2021	AL37 On 04-November-21			Index Future	803.06	807.3820	803.0590	807.3820	0.00
19/02/2021	AL37 On 03-February-22			Index Future	811.81	816.1850	811.8140	816.1850	0.00
19/02/2021	AL7T On 06-May-21			Index Future	879.59	887.5610	879.5860	887.5610	0.00
19/02/2021	AL7T On 05-August-21			Index Future	888.91	896.9740	888.9110	896.9740	0.00
19/02/2021	AL7T On 04-November-21			Index Future	898.58	906.7340	898.5820	906.7340	0.00
19/02/2021	AL7T On 03-February-22			Index Future	908.38	916.6200	908.3780	916.6200	0.00
19/02/2021	ALBI On 06-May-21			Index Future	768.96	776.0520	768.9560	776.0520	308.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2021	ALBI On 05-August-21			Index Future	777.11	784.2820	777.1080	784.2820	0.00
19/02/2021	ALBI On 04-November-21			Index Future	785.56	792.8160	785.5630	792.8160	0.00
19/02/2021	ALBI On 03-February-22			Index Future	794.13	801.4600	794.1270	801.4600	0.00
19/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	CS23 On 25-January-23			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
19/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2021	ES33 On 06-May-21			Bond Future	11.54	75.7192	11.5363	75.7192	350.00
19/02/2021	ES33 On 05-August-21			Bond Future	11.79	76.5310	11.7940	76.5310	0.00
19/02/2021	ES33 On 04-November-21			Bond Future	12.06	73.5813	12.0579	73.5813	0.00
19/02/2021	ES33 On 03-February-22			Bond Future	12.34	74.3840	12.3435	74.3840	0.00
19/02/2021	ES42 On 06-May-21			Bond Future	12.13	73.8719	12.1292	73.8719	4,779.00
19/02/2021	ES42 On 05-August-21			Bond Future	12.38	74.6647	12.3769	74.6647	0.00
19/02/2021	ES42 On 04-November-21			Bond Future	12.63	71.2118	12.6323	71.2118	0.00
19/02/2021	ES42 On 03-February-22			Bond Future	12.90	71.9890	12.8995	71.9890	0.00
19/02/2021	GOVI On 06-May-21			GOVI	760.00	766.9510	759.9950	766.9510	974.00
19/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	813050	88	813050	88	0.00
19/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	813150	88	813150	88	0.00
19/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	813250	88	813250	88	0.00
19/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
19/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
19/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
19/02/2021	GOVI On 05-August-21			GOVI	768.05	775.0840	768.0520	775.0840	0.00
19/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	489020	56	489020	56	0.00
19/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	489120	56	489120	56	0.00
19/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	489220	56	489220	56	0.00
19/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
19/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
19/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
19/02/2021	GOVI On 04-November-21			GOVI	776.41	783.5180	776.4080	783.5180	0.00
19/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	479880	55	479880	55	0.00
19/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	479980	55	479980	55	0.00
19/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	480080	55	480080	55	0.00
19/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
19/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
19/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
19/02/2021	GOVI On 03-February-22			GOVI	784.87	792.0600	784.8730	792.0600	0.00
19/02/2021	GOVI On 03-February-22	792.75	Call	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
19/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
19/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
19/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	78870	1	78870	1	0.00
19/02/2021	GOVI On 03-February-22	792.74	Put	GOVI	78670	1	78670	1	0.00
19/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	78770	1	78770	1	0.00
19/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/02/2021	IGOV On 06-May-21			Index Future	281.39	281.8760	281.3850	281.8760	976.00
19/02/2021	IGOV On 05-August-21			Index Future	284.44	284.9350	284.4370	284.9350	0.00
19/02/2021	IGOV On 04-November-21			Index Future	287.60	288.1030	287.6000	288.1030	0.00
19/02/2021	IGOV On 03-February-22			Index Future	290.80	291.3120	290.8020	291.3120	0.00
19/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
19/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4400	90.4400	90.4400	0.00
19/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
19/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
19/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.19	90.1800	90.1900	90.1800	0.00
19/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.35	90.3400	90.3500	90.3400	0.00
19/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.53	93.5300	93.5300	93.5300	0.00
19/02/2021	IS05 On 20-December-22			Interest Rate Swap	94.08	94.0700	94.0800	94.0700	0.00
19/02/2021	IS05 On 22-March-23			Interest Rate Swap	86.52	86.4900	86.5200	86.4900	0.00
19/02/2021	IS05 On 20-June-23			Interest Rate Swap	92.12	92.0700	92.1200	92.0700	0.00
19/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/02/2021	IS10 On 17-December-25			Interest Rate Swap	80.57	80.1600	80.5700	80.1600	0.00
19/02/2021	IS10 On 16-March-26			Interest Rate Swap	77.14	76.6900	77.1400	76.6900	0.00
19/02/2021	IS10 On 15-June-26			Interest Rate Swap	75.58	75.0900	75.5800	75.0900	0.00
19/02/2021	IS10 On 21-September-26			Interest Rate Swap	77.60	77.1000	77.6000	77.1000	0.00
19/02/2021	IS10 On 21-December-26			Interest Rate Swap	81.61	81.1000	81.6100	81.1000	0.00
19/02/2021	IS10 On 15-March-27			Interest Rate Swap	80.12	79.5800	80.1200	79.5800	0.00
19/02/2021	IS10 On 21-June-27			Interest Rate Swap	82.20	81.6300	82.2000	81.6300	0.00
19/02/2021	IS10 On 20-September-27			Interest Rate Swap	88.01	87.4100	88.0100	87.4100	0.00
19/02/2021	IS10 On 20-December-27			Interest Rate Swap	88.44	87.8000	88.4400	87.8000	0.00
19/02/2021	IS10 On 22-March-28			Interest Rate Swap	81.52	80.8300	81.5200	80.8300	0.00
19/02/2021	IS10 On 20-June-28			Interest Rate Swap	89.43	88.7000	89.4300	88.7000	0.00
19/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
19/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.70	96.3150	3.6950	96.3150	0.00
19/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.70	96.3150	3.6950	96.3150	0.00
19/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.70	96.3200	3.7000	96.3200	0.00
19/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.71	96.3150	3.7050	96.3150	0.00
19/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2800	3.7300	96.2800	0.00
19/02/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.79	96.2200	3.7900	96.2200	0.00
19/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.83	96.2000	3.8300	96.2000	30,000.00
19/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.09	95.9050	4.0850	95.9050	0.00
19/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.28	95.7400	4.2800	95.7400	0.00
19/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.54	95.4950	4.5400	95.4950	20,001.00
19/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.70	95.3450	4.6950	95.3450	0.00
19/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.88	95.1750	4.8750	95.1750	0.00
19/02/2021	R023 On 06-May-21			Bond Future	5.04	106.3616	5.0436	106.3616	40,958.00
19/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	4320	5	4320	5	0.00
19/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	4303	5	4303	5	0.00
19/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	4336	5	4336	5	0.00
19/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
19/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
19/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
19/02/2021	R023 On 05-August-21			Bond Future	5.17	107.5015	5.1709	107.5015	0.00
19/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	565	1	565	1	0.00
19/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	555	1	555	1	0.00
19/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	546	1	546	1	0.00
19/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	366	0	366	0	0.00
19/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	360	0	360	0	0.00
19/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	355	0	355	0	0.00
19/02/2021	R023 On 04-November-21			Bond Future	5.33	104.7526	5.3301	104.7526	0.00
19/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	243	0	243	0	0.00
19/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	238	0	238	0	0.00
19/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	233	0	233	0	0.00
19/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	784	1	784	1	0.00
19/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	776	1	776	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
19/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	768	1	768	1	0.00
19/02/2021	R023 On 03-February-22			Bond Future	5.57	105.8951	5.5739	105.8951	0.00
19/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	228	0	228	0	0.00
19/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	225	0	225	0	0.00
19/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	232	0	232	0	0.00
19/02/2021	R023 On 03-February-22	5.08	Put	Bond Future	742	1	742	1	0.00
19/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	755	1	755	1	0.00
19/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	749	1	749	1	0.00
19/02/2021	R035 On 06-May-21			Bond Future	10.60	90.3130	10.6003	90.3130	102,994.00
19/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	10577	12	10577	12	0.00
19/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	10526	11	10526	11	0.00
19/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	4242	5	4242	5	0.00
19/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	1833	2	1833	2	600.00
19/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	4688	5	4688	5	600.00
19/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	13372	14	13372	14	0.00
19/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	3241	4	3241	4	1,650.00
19/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	8842	10	8842	10	0.00
19/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	5457	6	5457	6	0.00
19/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	10628	12	10628	12	0.00
19/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	2295	3	2295	3	0.00
19/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	991	1	991	1	500.00
19/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	6521	7	6521	7	0.00
19/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	12667	14	12667	14	0.00
19/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	1408	2	1408	2	223.00
19/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	48	0	48	0	1,650.00
19/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	3802	3	3802	3	0.00
19/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	639	0	639	0	1,650.00
19/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	3152	3	3152	3	0.00
19/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	34	0	34	0	600.00
19/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	2624	2	2624	2	500.00
19/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	4686	4	4686	4	0.00
19/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	129	0	129	0	0.00
19/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	127	0	127	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
19/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	945	1	945	1	223.00
19/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	262	0	262	0	223.00
19/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	1889	2	1889	2	0.00
19/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	1210	1	1210	1	0.00
19/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	1382	1	1382	1	500.00
19/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	124	0	124	0	0.00
19/02/2021	R035 On 05-August-21			Bond Future	10.82	91.2809	10.8161	91.2809	0.00
19/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	3361	4	3361	4	0.00
19/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
19/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	1409	2	1409	2	100.00
19/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
19/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	5597	6	5597	6	0.00
19/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
19/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	47789	47	47789	47	0.00
19/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	2196	2	2196	2	100.00
19/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	47906	47	47906	47	0.00
19/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	48022	47	48022	47	0.00
19/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	3653	3	3653	3	100.00
19/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	6662	6	6662	6	0.00
19/02/2021	R035 On 04-November-21			Bond Future	11.04	87.7903	11.0352	87.7903	0.00
19/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	15184	16	15184	16	0.00
19/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	6784	7	6784	7	0.00
19/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	2004	2	2004	2	782.00
19/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	9732	11	9732	11	0.00
19/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	9692	11	9692	11	0.00
19/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	1772	2	1772	2	400.00
19/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	2951	3	2951	3	400.00
19/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	4317	5	4317	5	0.00
19/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	9772	11	9772	11	0.00
19/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1275	1	1275	1	0.00
19/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	4042	4	4042	4	782.00
19/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	7160	7	7160	7	0.00
19/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2557	2	2557	2	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
19/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	5555	5	5555	5	0.00
19/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	7666	7	7666	7	0.00
19/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1300	1	1300	1	0.00
19/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1287	1	1287	1	0.00
19/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	328	0	328	0	400.00
19/02/2021	R035 On 03-February-22			Bond Future	11.27	88.7480	11.2726	88.7480	0.00
19/02/2021	R035 On 03-February-22	9.70	Call	Bond Future	1152	1	1152	1	683.00
19/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	4538	5	4538	5	0.00
19/02/2021	R035 On 03-February-22	11.39	Call	Bond Future	5016	6	5016	6	0.00
19/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	4477	5	4477	5	0.00
19/02/2021	R035 On 03-February-22	10.65	Call	Bond Future	2912	3	2912	3	0.00
19/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	4507	5	4507	5	0.00
19/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	4761	4	4761	4	0.00
19/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	4790	4	4790	4	0.00
19/02/2021	R035 On 03-February-22	11.39	Put	Bond Future	4322	4	4322	4	683.00
19/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	4732	4	4732	4	0.00
19/02/2021	R035 On 03-February-22	10.65	Put	Bond Future	6734	6	6734	6	683.00
19/02/2021	R035 On 03-February-22	9.70	Put	Bond Future	11306	11	11306	11	0.00
19/02/2021	R186 On 06-May-21			Bond Future	7.25	119.4499	7.2529	119.4499	105,286.00
19/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	15920	17	15920	17	0.00
19/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	1502	2	1502	2	0.00
19/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	15879	17	15879	17	0.00
19/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	15838	16	15838	16	0.00
19/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
19/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
19/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	1269	1	1269	1	15,177.00
19/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
19/02/2021	R186 On 05-August-21			Bond Future	7.43	115.4498	7.4339	115.4498	0.00
19/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	5833	6	5833	6	0.00
19/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	5795	6	5795	6	0.00
19/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	5757	6	5757	6	0.00
19/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	380	0	380	0	0.00
19/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	373	0	373	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
19/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	367	0	367	0	0.00
19/02/2021	R186 On 04-November-21			Bond Future	7.62	116.6942	7.6210	116.6942	0.00
19/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	3634	4	3634	4	0.00
19/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	3605	4	3605	4	0.00
19/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	3575	4	3575	4	0.00
19/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	1499	1	1499	1	0.00
19/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	1484	1	1484	1	0.00
19/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	1470	1	1470	1	0.00
19/02/2021	R186 On 03-February-22			Bond Future	7.83	112.6865	7.8311	112.6865	0.00
19/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	1495	2	1495	2	0.00
19/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	1512	2	1512	2	0.00
19/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	1528	2	1528	2	0.00
19/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	3811	3	3811	3	0.00
19/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	3838	3	3838	3	0.00
19/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	3865	3	3865	3	0.00
19/02/2021	R197 On 06-May-21			Bond Future	320.76	321.1549	320.7603	321.1549	2,074.00
19/02/2021	R197 On 05-August-21			Bond Future	316.28	316.6800	316.2798	316.6800	0.00
19/02/2021	R197 On 04-November-21			Bond Future	319.76	320.1667	319.7615	320.1667	0.00
19/02/2021	R197 On 03-February-22			Bond Future	315.23	315.6415	315.2317	315.6415	0.00
19/02/2021	R202 On 06-May-21			Bond Future	229.20	229.0827	229.1984	229.0827	8,028.00
19/02/2021	R202 On 05-August-21			Bond Future	227.46	227.3474	227.4634	227.3474	0.00
19/02/2021	R202 On 04-November-21			Bond Future	229.97	229.8501	229.9670	229.8501	0.00
19/02/2021	R202 On 03-February-22			Bond Future	228.23	228.1127	228.2308	228.1127	0.00
19/02/2021	R209 On 06-May-21			Bond Future	10.49	69.9449	10.4932	69.9449	26,120.00
19/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	9114	10	9114	10	0.00
19/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	2559	3	2559	3	0.00
19/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	1587	2	1587	2	5,325.00
19/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	4958	6	4958	6	0.00
19/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	6368	7	6368	7	0.00
19/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	9070	10	9070	10	0.00
19/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	9027	10	9027	10	0.00
19/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	655	1	655	1	5,050.00
19/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	3967	5	3967	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
19/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	1058	1	1058	1	0.00
19/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	9157	10	9157	10	0.00
19/02/2021	R209 On 06-May-21	9.50	Call	Bond Future	372	1	372	1	2,150.00
19/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	1837	2	1837	2	500.00
19/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	5075	4	5075	4	0.00
19/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	134	0	134	0	9,150.00
19/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	1170	1	1170	1	3,500.00
19/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	3947	3	3947	3	0.00
19/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	142	0	142	0	0.00
19/02/2021	R209 On 06-May-21	9.50	Put	Bond Future	6371	6	6371	6	0.00
19/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	139	0	139	0	0.00
19/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	469	0	469	0	3,750.00
19/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	2990	3	2990	3	0.00
19/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	842	1	842	1	9,150.00
19/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	1956	2	1956	2	6,250.00
19/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	136	0	136	0	0.00
19/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	2658	2	2658	2	0.00
19/02/2021	R209 On 05-August-21			Bond Future	10.68	70.6951	10.6820	70.6951	0.00
19/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	6958	8	6958	8	0.00
19/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	6921	8	6921	8	0.00
19/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	6994	8	6994	8	0.00
19/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	1137	1	1137	1	0.00
19/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	1162	1	1162	1	0.00
19/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	1149	1	1149	1	0.00
19/02/2021	R209 On 04-November-21			Bond Future	10.87	68.3170	10.8726	68.3170	1,795.00
19/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1015	1	1015	1	3,750.00
19/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	8007	9	8007	9	0.00
19/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	2877	3	2877	3	0.00
19/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	7407	8	7407	8	0.00
19/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	8040	9	8040	9	0.00
19/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	7973	9	7973	9	0.00
19/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1438	1	1438	1	0.00
19/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1696	1	1696	1	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1450	1	1450	1	0.00
19/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1463	1	1463	1	0.00
19/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	4933	4	4933	4	5,500.00
19/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	9053	8	9053	8	0.00
19/02/2021	R209 On 03-February-22			Bond Future	11.07	69.0623	11.0743	69.0623	0.00
19/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	4120	5	4120	5	0.00
19/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	4065	5	4065	5	0.00
19/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	4093	5	4093	5	0.00
19/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	4326	4	4326	4	0.00
19/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	4351	4	4351	4	0.00
19/02/2021	R209 On 03-February-22	11.04	Put	Bond Future	4301	4	4301	4	0.00
19/02/2021	R210 On 06-May-21			Bond Future	200.56	200.5654	200.5608	200.5654	1,183.00
19/02/2021	R210 On 05-August-21			Bond Future	202.76	202.7651	202.7597	202.7651	0.00
19/02/2021	R210 On 04-November-21			Bond Future	202.25	202.2596	202.2537	202.2596	0.00
19/02/2021	R210 On 03-February-22			Bond Future	204.51	204.5125	204.5064	204.5125	0.00
19/02/2021	R212 On 06-May-21			Bond Future	171.69	171.7028	171.6884	171.7028	3,114.00
19/02/2021	R212 On 05-August-21			Bond Future	171.24	171.2555	171.2403	171.2555	0.00
19/02/2021	R212 On 04-November-21			Bond Future	173.13	173.1410	173.1253	173.1410	0.00
19/02/2021	R213 On 06-May-21			Bond Future	9.49	86.5099	9.4920	86.5099	9,146.00
19/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	12259	13	12259	13	0.00
19/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	12213	13	12213	13	0.00
19/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	12304	13	12304	13	0.00
19/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	12	0	12	0	0.00
19/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	13	0	13	0	0.00
19/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	12	0	12	0	0.00
19/02/2021	R213 On 05-August-21			Bond Future	9.69	87.4370	9.6902	87.4370	0.00
19/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	6622	7	6622	7	0.00
19/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	4261	5	4261	5	0.00
19/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	6930	8	6930	8	0.00
19/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	1939	2	1939	2	0.00
19/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	6891	8	6891	8	0.00
19/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	6853	8	6853	8	0.00
19/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	869	1	869	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
19/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	858	1	858	1	0.00
19/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1850	2	1850	2	0.00
19/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	3880	3	3880	3	0.00
19/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	847	1	847	1	0.00
19/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	936	1	936	1	0.00
19/02/2021	R213 On 04-November-21			Bond Future	9.89	84.8502	9.8933	84.8502	0.00
19/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	7373	8	7373	8	0.00
19/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	7337	8	7337	8	0.00
19/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	7408	8	7408	8	0.00
19/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	1301	1	1301	1	0.00
19/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	1288	1	1288	1	0.00
19/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	1275	1	1275	1	0.00
19/02/2021	R213 On 03-February-22			Bond Future	10.12	85.7756	10.1150	85.7756	0.00
19/02/2021	R213 On 03-February-22	10.15	Call	Bond Future	3886	4	3886	4	0.00
19/02/2021	R213 On 03-February-22	9.58	Call	Bond Future	2488	3	2488	3	0.00
19/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	3402	4	3402	4	0.00
19/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	3377	4	3377	4	0.00
19/02/2021	R213 On 03-February-22	8.63	Call	Bond Future	924	1	924	1	200.00
19/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	3427	4	3427	4	0.00
19/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	4124	4	4124	4	0.00
19/02/2021	R213 On 03-February-22	9.58	Put	Bond Future	5292	5	5292	5	200.00
19/02/2021	R213 On 03-February-22	8.63	Put	Bond Future	9020	8	9020	8	0.00
19/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	4177	4	4177	4	0.00
19/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	4151	4	4151	4	0.00
19/02/2021	R213 On 03-February-22	10.15	Put	Bond Future	3707	3	3707	3	200.00
19/02/2021	R214 On 06-May-21			Bond Future	10.96	66.3780	10.9555	66.3780	13,213.00
19/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	7215	8	7215	8	0.00
19/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	7174	8	7174	8	0.00
19/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	7133	8	7133	8	0.00
19/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	398	0	398	0	0.00
19/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	391	0	391	0	0.00
19/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	384	0	384	0	0.00
19/02/2021	R214 On 05-August-21			Bond Future	11.15	67.0894	11.1461	67.0894	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
19/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	6183	7	6183	7	0.00
19/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	6216	7	6216	7	0.00
19/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	6150	7	6150	7	0.00
19/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1614	1	1614	1	0.00
19/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1646	1	1646	1	0.00
19/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1630	1	1630	1	0.00
19/02/2021	R214 On 04-November-21			Bond Future	11.34	64.5354	11.3382	64.5354	0.00
19/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	7528	8	7528	8	0.00
19/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	7497	8	7497	8	0.00
19/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	7465	8	7465	8	0.00
19/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1864	2	1864	2	0.00
19/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1834	2	1834	2	0.00
19/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1849	2	1849	2	0.00
19/02/2021	R214 On 03-February-22			Bond Future	11.54	65.2394	11.5445	65.2394	0.00
19/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	3996	4	3996	4	0.00
19/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	3970	4	3970	4	0.00
19/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	4022	5	4022	5	0.00
19/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	4787	4	4787	4	0.00
19/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	4760	4	4760	4	0.00
19/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	4732	4	4732	4	0.00
19/02/2021	R248 On 06-May-21			Bond Future	11.01	83.4755	11.0073	83.4755	128,067.00
19/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	8994	10	8994	10	0.00
19/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	8943	10	8943	10	0.00
19/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	9045	10	9045	10	0.00
19/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	355	0	355	0	0.00
19/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	368	0	368	0	0.00
19/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	362	0	362	0	0.00
19/02/2021	R248 On 05-August-21			Bond Future	11.20	84.3701	11.2007	84.3701	0.00
19/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	9319	10	9319	10	0.00
19/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	9275	10	9275	10	0.00
19/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	9363	10	9363	10	0.00
19/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	1141	1	1141	1	0.00
19/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	1128	1	1128	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
19/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	1116	1	1116	1	0.00
19/02/2021	R248 On 04-November-21			Bond Future	11.40	80.8681	11.3956	80.8681	0.00
19/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	10178	11	10178	11	0.00
19/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	10138	11	10138	11	0.00
19/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	10219	11	10219	11	0.00
19/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1472	1	1472	1	0.00
19/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1499	1	1499	1	0.00
19/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1486	1	1486	1	0.00
19/02/2021	R248 On 03-February-22			Bond Future	11.61	81.7503	11.6058	81.7503	0.00
19/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	4710	5	4710	5	0.00
19/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	4678	5	4678	5	0.00
19/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	4647	5	4647	5	0.00
19/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	5467	5	5467	5	0.00
19/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	5535	5	5535	5	0.00
19/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	5501	5	5501	5	0.00