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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
22/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	2025 On 06-May-21			Bond Future	150.24	150.8385	150.2385	150.8385	7,790.00
22/02/2021	2025 On 05-August-21			Bond Future	150.36	150.9628	150.3555	150.9628	0.00
22/02/2021	2025 On 04-November-21			Bond Future	152.01	152.6243	152.0102	152.6243	0.00
22/02/2021	2025 On 03-February-22			Bond Future	152.15	152.7679	152.1469	152.7679	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
22/02/2021	2029 On 06-May-21			Bond Future	108.00	108.1653	108.0036	108.1653	2,382.00
22/02/2021	2029 On 05-August-21			Bond Future	109.19	109.3510	109.1872	109.3510	0.00
22/02/2021	2029 On 04-November-21			Bond Future	109.24	109.4053	109.2395	109.4053	0.00
22/02/2021	2029 On 03-February-22			Bond Future	110.46	110.6238	110.4561	110.6238	0.00
22/02/2021	2030 On 06-May-21			Bond Future	9.18	96.0118	9.1762	96.0118	113,705.00
22/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	12995	14	12995	14	0.00
22/02/2021	2030 On 06-May-21	8.95	Call	Bond Future	1302	2	1302	2	0.00
22/02/2021	2030 On 06-May-21	8.36	Call	Bond Future	361	1	361	1	0.00
22/02/2021	2030 On 06-May-21	8.86	Call	Bond Future	1104	1	1104	1	0.00
22/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	926	1	926	1	300.00
22/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	2033	3	2033	3	0.00
22/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	8401	9	8401	9	0.00
22/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	12948	14	12948	14	0.00
22/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	12902	14	12902	14	0.00
22/02/2021	2030 On 06-May-21	8.90	Call	Bond Future	1190	2	1190	2	0.00
22/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	1421	2	1421	2	0.00
22/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	2125	3	2125	3	0.00
22/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	2453	3	2453	3	0.00
22/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	2189	3	2189	3	300.00
22/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	9405	10	9405	10	0.00
22/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	4656	5	4656	5	0.00
22/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	112	0	112	0	700.00
22/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	5168	6	5168	6	0.00
22/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	1825	2	1825	2	0.00
22/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	450	0	450	0	0.00
22/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1973	2	1973	2	0.00
22/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	48	0	48	0	300.00
22/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	1661	1	1661	1	0.00
22/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	1710	1	1710	1	0.00
22/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	2424	2	2424	2	5,000.00
22/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	5	0	5	0	0.00
22/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	4	0	4	0	0.00
22/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	86	0	86	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
22/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	1786	1	1786	1	700.00
22/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	7259	7	7259	7	0.00
22/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	574	0	574	0	700.00
22/02/2021	2030 On 06-May-21	8.90	Put	Bond Future	2767	2	2767	2	2,500.00
22/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	1478	1	1478	1	0.00
22/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	3258	3	3258	3	0.00
22/02/2021	2030 On 06-May-21	8.86	Put	Bond Future	2912	2	2912	2	0.00
22/02/2021	2030 On 06-May-21	8.95	Put	Bond Future	2592	2	2592	2	2,500.00
22/02/2021	2030 On 06-May-21	8.36	Put	Bond Future	5122	5	5122	5	0.00
22/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	4	0	4	0	0.00
22/02/2021	2030 On 05-August-21			Bond Future	9.39	93.0355	9.3883	93.0355	0.00
22/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	5833	6	5833	6	0.00
22/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	192	0	192	0	200.00
22/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	6331	7	6331	7	0.00
22/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	1623	2	1623	2	600.00
22/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	1292	2	1292	2	200.00
22/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	2887	3	2887	3	600.00
22/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	13426	14	13426	14	0.00
22/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	6292	7	6292	7	0.00
22/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	6253	7	6253	7	0.00
22/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	892	1	892	1	0.00
22/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	880	1	880	1	0.00
22/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	56	0	56	0	600.00
22/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	10024	9	10024	9	0.00
22/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	1030	1	1030	1	200.00
22/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	4689	4	4689	4	0.00
22/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	2552	2	2552	2	0.00
22/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	869	1	869	1	0.00
22/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	4054	4	4054	4	0.00
22/02/2021	2030 On 04-November-21			Bond Future	9.60	94.0383	9.5951	94.0383	0.00
22/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	1421	2	1421	2	300.00
22/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	9659	10	9659	10	0.00
22/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	6552	7	6552	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
22/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	6482	7	6482	7	0.00
22/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	730	1	730	1	300.00
22/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	6517	7	6517	7	0.00
22/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	1408	1	1408	1	0.00
22/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	1422	1	1422	1	0.00
22/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	5911	5	5911	5	0.00
22/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	561	0	561	0	300.00
22/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	8078	7	8078	7	0.00
22/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	1394	1	1394	1	0.00
22/02/2021	2030 On 03-February-22			Bond Future	9.82	91.0601	9.8226	91.0601	0.00
22/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	2649	3	2649	3	0.00
22/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	2671	3	2671	3	0.00
22/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	2694	3	2694	3	0.00
22/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	4617	4	4617	4	0.00
22/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	4646	4	4646	4	0.00
22/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	4676	4	4676	4	0.00
22/02/2021	2032 On 06-May-21			Bond Future	9.99	90.2826	9.9905	90.2826	124,803.00
22/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	11654	12	11654	12	0.00
22/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	11605	12	11605	12	0.00
22/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	3394	4	3394	4	736.00
22/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	11703	12	11703	12	0.00
22/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	13872	15	13872	15	0.00
22/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	30	0	30	0	0.00
22/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	32	0	32	0	0.00
22/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	8	0	8	0	736.00
22/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	1377	1	1377	1	0.00
22/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	31	0	31	0	0.00
22/02/2021	2032 On 05-August-21			Bond Future	10.20	91.2503	10.2041	91.2503	0.00
22/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	7329	8	7329	8	0.00
22/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	7370	8	7370	8	0.00
22/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	7411	8	7411	8	0.00
22/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	937	1	937	1	0.00
22/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	949	1	949	1	0.00

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22/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	961	1	961	1	0.00
22/02/2021	2032 On 04-November-21			Bond Future	10.42	88.0889	10.4218	88.0889	0.00
22/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	12606	13	12606	13	0.00
22/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	8197	9	8197	9	0.00
22/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	1249	1	1249	1	700.00
22/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	2196	3	2196	3	700.00
22/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	8122	9	8122	9	0.00
22/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	8159	9	8159	9	0.00
22/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	1292	1	1292	1	0.00
22/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	1305	1	1305	1	0.00
22/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	1318	1	1318	1	0.00
22/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	7750	7	7750	7	0.00
22/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	390	0	390	0	700.00
22/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	5641	5	5641	5	0.00
22/02/2021	2032 On 03-February-22			Bond Future	10.65	89.0499	10.6550	89.0499	0.00
22/02/2021	2032 On 03-February-22	8.91	Call	Bond Future	769	1	769	1	198.00
22/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	3519	4	3519	4	0.00
22/02/2021	2032 On 03-February-22	10.45	Call	Bond Future	3545	4	3545	4	0.00
22/02/2021	2032 On 03-February-22	9.81	Call	Bond Future	2060	2	2060	2	0.00
22/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	3492	4	3492	4	0.00
22/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	3466	4	3466	4	0.00
22/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	4770	4	4770	4	0.00
22/02/2021	2032 On 03-February-22	10.45	Put	Bond Future	4681	4	4681	4	198.00
22/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	4740	4	4740	4	0.00
22/02/2021	2032 On 03-February-22	9.81	Put	Bond Future	6874	6	6874	6	198.00
22/02/2021	2032 On 03-February-22	8.91	Put	Bond Future	11119	10	11119	10	0.00
22/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	4710	4	4710	4	0.00
22/02/2021	2033 On 06-May-21			Bond Future	101.92	102.8754	101.9168	102.8754	9,583.00
22/02/2021	2033 On 05-August-21			Bond Future	103.03	104.0031	103.0335	104.0031	0.00
22/02/2021	2033 On 04-November-21			Bond Future	102.94	103.9242	102.9438	103.9242	0.00
22/02/2021	2033 On 03-February-22			Bond Future	104.09	105.0817	104.0904	105.0817	0.00
22/02/2021	2037 On 06-May-21			Bond Future	11.01	84.7523	11.0060	84.7523	130,370.00
22/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	8647	10	8647	10	0.00

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22/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	8599	10	8599	10	0.00
22/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	8550	9	8550	9	0.00
22/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	265	0	265	0	0.00
22/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	276	0	276	0	0.00
22/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	270	0	270	0	0.00
22/02/2021	2037 On 05-August-21			Bond Future	11.23	81.4050	11.2309	81.4050	0.00
22/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	7361	8	7361	8	0.00
22/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	7440	8	7440	8	0.00
22/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	7400	8	7400	8	0.00
22/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	1374	1	1374	1	0.00
22/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	1389	1	1389	1	0.00
22/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	1359	1	1359	1	0.00
22/02/2021	2037 On 04-November-21			Bond Future	11.45	82.2827	11.4475	82.2827	0.00
22/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	9089	10	9089	10	0.00
22/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	9051	10	9051	10	0.00
22/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	9126	10	9126	10	0.00
22/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1489	1	1489	1	0.00
22/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1502	1	1502	1	0.00
22/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1476	1	1476	1	0.00
22/02/2021	2037 On 03-February-22			Bond Future	11.68	78.9262	11.6823	78.9262	0.00
22/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	4062	5	4062	5	0.00
22/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	4035	5	4035	5	0.00
22/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	4007	5	4007	5	0.00
22/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	5307	5	5307	5	0.00
22/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	5371	5	5371	5	0.00
22/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	5339	5	5339	5	0.00
22/02/2021	2038 On 06-May-21			Bond Future	116.27	116.9667	116.2656	116.9667	7,799.00
22/02/2021	2038 On 05-August-21			Bond Future	115.82	116.5285	115.8192	116.5285	0.00
22/02/2021	2038 On 04-November-21			Bond Future	117.09	117.8113	117.0940	117.8113	0.00
22/02/2021	2038 On 03-February-22			Bond Future	116.65	117.3725	116.6473	117.3725	0.00
22/02/2021	2040 On 06-May-21			Bond Future	11.17	86.4026	11.1737	86.4026	77,106.00
22/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	8196	9	8196	9	0.00
22/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	8146	9	8146	9	0.00

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22/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	12985	14	12985	14	0.00
22/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	8246	9	8246	9	0.00
22/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	1523	2	1523	2	300.00
22/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	4221	5	4221	5	300.00
22/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	1561	1	1561	1	0.00
22/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	390	0	390	0	0.00
22/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	3885	3	3885	3	0.00
22/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	54	0	54	0	300.00
22/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	405	0	405	0	0.00
22/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	397	0	397	0	0.00
22/02/2021	2040 On 05-August-21			Bond Future	11.40	82.8227	11.3958	82.8227	0.00
22/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	4276	5	4276	5	900.00
22/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	18143	19	18143	19	0.00
22/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	8026	9	8026	9	0.00
22/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	2637	3	2637	3	900.00
22/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	7985	9	7985	9	0.00
22/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	7943	9	7943	9	0.00
22/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	1374	1	1374	1	0.00
22/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	4938	4	4938	4	0.00
22/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	1404	1	1404	1	0.00
22/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	65	0	65	0	900.00
22/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	1389	1	1389	1	0.00
22/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	3282	3	3282	3	0.00
22/02/2021	2040 On 04-November-21			Bond Future	11.61	83.7158	11.6093	83.7158	0.00
22/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	9248	10	9248	10	0.00
22/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	9209	10	9209	10	0.00
22/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	9170	10	9170	10	0.00
22/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1687	2	1687	2	0.00
22/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1672	2	1672	2	0.00
22/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1657	1	1657	1	0.00
22/02/2021	2040 On 03-February-22			Bond Future	11.84	80.1246	11.8406	80.1246	0.00
22/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	4195	5	4195	5	0.00
22/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	4166	5	4166	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
22/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	4225	5	4225	5	0.00
22/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	5851	5	5851	5	0.00
22/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	5817	5	5817	5	0.00
22/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	5784	5	5784	5	0.00
22/02/2021	2044 On 06-May-21			Bond Future	11.25	82.9648	11.2476	82.9648	61,129.00
22/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	7909	9	7909	9	0.00
22/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	1077	1	1077	1	3,100.00
22/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	5340	6	5340	6	0.00
22/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	3017	4	3017	4	3,100.00
22/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	7861	9	7861	9	0.00
22/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	7812	9	7812	9	0.00
22/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	3211	4	3211	4	0.00
22/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	4865	6	4865	6	0.00
22/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	2134	3	2134	3	0.00
22/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	8154	9	8154	9	0.00
22/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	1346	1	1346	1	3,100.00
22/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	2195	2	2195	2	3,100.00
22/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	472	0	472	0	0.00
22/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	464	0	464	0	0.00
22/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	416	0	416	0	3,100.00
22/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	1140	1	1140	1	0.00
22/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	2332	2	2332	2	0.00
22/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	3139	3	3139	3	3,100.00
22/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	456	0	456	0	0.00
22/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	4918	4	4918	4	0.00
22/02/2021	2044 On 05-August-21			Bond Future	11.46	79.4732	11.4620	79.4732	0.00
22/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	8207	9	8207	9	0.00
22/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	8166	9	8166	9	0.00
22/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	8248	9	8248	9	0.00
22/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	1325	1	1325	1	0.00
22/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	1340	1	1340	1	0.00
22/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	1354	1	1354	1	0.00
22/02/2021	2044 On 04-November-21			Bond Future	11.67	80.3301	11.6679	80.3301	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
22/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	8969	10	8969	10	0.00
22/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	8931	10	8931	10	0.00
22/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	9007	10	9007	10	0.00
22/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1776	2	1776	2	0.00
22/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1807	2	1807	2	0.00
22/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1791	2	1791	2	0.00
22/02/2021	2044 On 03-February-22			Bond Future	11.89	76.8271	11.8908	76.8271	0.00
22/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	4110	5	4110	5	0.00
22/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	4053	5	4053	5	0.00
22/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	4081	5	4081	5	0.00
22/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	5901	5	5901	5	0.00
22/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	5936	5	5936	5	0.00
22/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	5866	5	5866	5	0.00
22/02/2021	2046 On 06-May-21			Bond Future	104.72	104.7213	104.7220	104.7213	14,893.00
22/02/2021	2046 On 05-August-21			Bond Future	105.87	105.8696	105.8698	105.8696	0.00
22/02/2021	2046 On 04-November-21			Bond Future	105.23	105.2289	105.2289	105.2289	0.00
22/02/2021	2046 On 03-February-22			Bond Future	106.40	106.4011	106.4011	106.4011	0.00
22/02/2021	2050 On 06-May-21			Bond Future	105.32	107.4036	105.3165	107.4036	10,904.00
22/02/2021	2050 On 05-August-21			Bond Future	104.54	106.6549	104.5444	106.6549	0.00
22/02/2021	2050 On 04-November-21			Bond Future	105.70	107.8288	105.6951	107.8288	0.00
22/02/2021	2050 On 03-February-22			Bond Future	104.93	107.0841	104.9263	107.0841	0.00
22/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	AL37 On 06-May-21			Index Future	781.52	786.0830	781.5230	786.0830	0.00
22/02/2021	AL37 On 05-August-21			Index Future	789.80	794.4160	789.7990	794.4160	0.00
22/02/2021	AL37 On 04-November-21			Index Future	798.39	803.0590	798.3880	803.0590	0.00
22/02/2021	AL37 On 03-February-22			Index Future	807.09	811.8140	807.0900	811.8140	0.00
22/02/2021	AL7T On 06-May-21			Index Future	872.52	879.5860	872.5220	879.5860	0.00
22/02/2021	AL7T On 05-August-21			Index Future	881.76	888.9110	881.7620	888.9110	0.00
22/02/2021	AL7T On 04-November-21			Index Future	891.35	898.5820	891.3500	898.5820	0.00
22/02/2021	AL7T On 03-February-22			Index Future	901.07	908.3780	901.0660	908.3780	0.00
22/02/2021	ALBI On 06-May-21			Index Future	762.52	768.9560	762.5160	768.9560	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
22/02/2021	ALBI On 05-August-21			Index Future	770.59	777.1080	770.5910	777.1080	0.00
22/02/2021	ALBI On 04-November-21			Index Future	778.97	785.5630	778.9710	785.5630	0.00
22/02/2021	ALBI On 03-February-22			Index Future	787.46	794.1270	787.4620	794.1270	0.00
22/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	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
22/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2021	ES33 On 06-May-21			Bond Future	11.68	74.9134	11.6833	74.9134	350.00
22/02/2021	ES33 On 05-August-21			Bond Future	11.95	75.7163	11.9475	75.7163	0.00
22/02/2021	ES33 On 04-November-21			Bond Future	12.22	72.7577	12.2181	72.7577	0.00
22/02/2021	ES33 On 03-February-22			Bond Future	12.51	73.5514	12.5110	73.5514	0.00
22/02/2021	ES42 On 06-May-21			Bond Future	12.27	72.9771	12.2717	72.9771	4,779.00
22/02/2021	ES42 On 05-August-21			Bond Future	12.53	73.7599	12.5260	73.7599	0.00
22/02/2021	ES42 On 04-November-21			Bond Future	12.79	70.2971	12.7884	70.2971	0.00
22/02/2021	ES42 On 03-February-22			Bond Future	13.06	71.0643	13.0630	71.0643	0.00
22/02/2021	GOVI On 06-May-21			GOVI	753.70	759.9950	753.7030	759.9950	973.00
22/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	750130	81	750130	81	0.00
22/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	750230	81	750230	81	0.00
22/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	750330	81	750330	81	0.00
22/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
22/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
22/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
22/02/2021	GOVI On 05-August-21			GOVI	761.69	768.0520	761.6850	768.0520	0.00
22/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	425350	49	425350	49	0.00
22/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	425450	49	425450	49	0.00
22/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	425550	49	425550	49	0.00
22/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
22/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
22/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
22/02/2021	GOVI On 04-November-21			GOVI	769.97	776.4080	769.9670	776.4080	0.00
22/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	415470	48	415470	48	0.00
22/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	415670	48	415670	48	0.00
22/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	415570	48	415570	48	0.00
22/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
22/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
22/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
22/02/2021	GOVI On 03-February-22			GOVI	778.36	784.8730	778.3600	784.8730	0.00
22/02/2021	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
22/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
22/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
22/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	144000	8	144000	8	0.00
22/02/2021	GOVI On 03-February-22	792.74	Put	GOVI	143800	8	143800	8	0.00
22/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	143900	8	143900	8	0.00
22/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/02/2021	IGOV On 06-May-21			Index Future	279.96	281.3850	279.9620	281.3850	976.00
22/02/2021	IGOV On 05-August-21			Index Future	283.00	284.4370	282.9950	284.4370	0.00
22/02/2021	IGOV On 04-November-21			Index Future	286.14	287.6000	286.1400	287.6000	0.00
22/02/2021	IGOV On 03-February-22			Index Future	289.33	290.8020	289.3260	290.8020	0.00
22/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
22/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4400	90.4400	90.4400	0.00
22/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
22/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.72	90.7000	90.7200	90.7000	51.00
22/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.22	90.1900	90.2200	90.1900	0.00
22/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.40	90.3500	90.4000	90.3500	0.00
22/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.61	93.5300	93.6100	93.5300	0.00
22/02/2021	IS05 On 20-December-22			Interest Rate Swap	94.17	94.0800	94.1700	94.0800	0.00
22/02/2021	IS05 On 22-March-23			Interest Rate Swap	86.64	86.5200	86.6400	86.5200	0.00
22/02/2021	IS05 On 20-June-23			Interest Rate Swap	92.28	92.1200	92.2800	92.1200	0.00
22/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/02/2021	IS10 On 17-December-25			Interest Rate Swap	81.11	80.5700	81.1100	80.5700	0.00
22/02/2021	IS10 On 16-March-26			Interest Rate Swap	77.73	77.1400	77.7300	77.1400	0.00
22/02/2021	IS10 On 15-June-26			Interest Rate Swap	76.21	75.5800	76.2100	75.5800	0.00
22/02/2021	IS10 On 21-September-26			Interest Rate Swap	78.28	77.6000	78.2800	77.6000	0.00
22/02/2021	IS10 On 21-December-26			Interest Rate Swap	82.32	81.6100	82.3200	81.6100	0.00
22/02/2021	IS10 On 15-March-27			Interest Rate Swap	80.88	80.1200	80.8800	80.1200	0.00
22/02/2021	IS10 On 21-June-27			Interest Rate Swap	82.99	82.2000	82.9900	82.2000	0.00
22/02/2021	IS10 On 20-September-27			Interest Rate Swap	88.83	88.0100	88.8300	88.0100	0.00
22/02/2021	IS10 On 20-December-27			Interest Rate Swap	89.29	88.4400	89.2900	88.4400	0.00
22/02/2021	IS10 On 22-March-28			Interest Rate Swap	82.42	81.5200	82.4200	81.5200	0.00
22/02/2021	IS10 On 20-June-28			Interest Rate Swap	90.32	89.4300	90.3200	89.4300	0.00
22/02/2021	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
22/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	0.00
22/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.71	96.3050	3.7050	96.3050	0.00
22/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.73	96.3000	3.7300	96.3000	0.00
22/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.73	96.2950	3.7250	96.2950	0.00
22/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.76	96.2700	3.7600	96.2700	0.00
22/02/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.82	96.2100	3.8200	96.2100	0.00
22/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.85	96.1700	3.8500	96.1700	30,000.00
22/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.14	95.9150	4.1350	95.9150	0.00
22/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.33	95.7200	4.3300	95.7200	0.00
22/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.54	95.4600	4.5400	95.4600	20,001.00
22/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.77	95.3050	4.7650	95.3050	0.00
22/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.94	95.1250	4.9350	95.1250	0.00
22/02/2021	R023 On 06-May-21			Bond Future	5.23	106.1171	5.2269	106.1171	40,958.00
22/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	3998	4	3998	4	0.00
22/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	3981	4	3981	4	0.00
22/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	4015	4	4015	4	0.00
22/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
22/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
22/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
22/02/2021	R023 On 05-August-21			Bond Future	5.39	107.2540	5.3862	107.2540	0.00
22/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	392	1	392	1	0.00
22/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	384	1	384	1	0.00
22/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	376	1	376	1	0.00
22/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	522	0	522	0	0.00
22/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	514	0	514	0	0.00
22/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	507	0	507	0	0.00
22/02/2021	R023 On 04-November-21			Bond Future	5.59	104.5023	5.5888	104.5023	0.00
22/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	150	0	150	0	0.00
22/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	146	0	146	0	0.00
22/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	143	0	143	0	0.00
22/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	1022	1	1022	1	0.00
22/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	1013	1	1013	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
22/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	1004	1	1004	1	0.00
22/02/2021	R023 On 03-February-22			Bond Future	5.90	105.6420	5.8982	105.6420	0.00
22/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	137	0	137	0	0.00
22/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	135	0	135	0	0.00
22/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	140	0	140	0	0.00
22/02/2021	R023 On 03-February-22	5.08	Put	Bond Future	982	1	982	1	0.00
22/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	998	1	998	1	0.00
22/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	990	1	990	1	0.00
22/02/2021	R035 On 06-May-21			Bond Future	10.74	89.3446	10.7425	89.3446	103,609.00
22/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	9690	11	9690	11	0.00
22/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	9640	11	9640	11	0.00
22/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	3587	4	3587	4	0.00
22/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	1422	2	1422	2	600.00
22/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	4003	5	4003	5	600.00
22/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	12462	13	12462	13	0.00
22/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	4728	5	4728	5	0.00
22/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	2666	3	2666	3	1,650.00
22/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	7985	9	7985	9	0.00
22/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	9741	11	9741	11	0.00
22/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	1822	2	1822	2	0.00
22/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	721	1	721	1	500.00
22/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	5739	7	5739	7	0.00
22/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	11761	13	11761	13	0.00
22/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	1063	1	1063	1	223.00
22/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	61	0	61	0	1,650.00
22/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	4376	4	4376	4	0.00
22/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	776	1	776	1	1,650.00
22/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	43	0	43	0	600.00
22/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	3660	3	3660	3	0.00
22/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	3070	3	3070	3	500.00
22/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	5335	5	5335	5	0.00
22/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	163	0	163	0	0.00
22/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	159	0	159	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
22/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	324	0	324	0	223.00
22/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	1135	1	1135	1	223.00
22/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	2235	2	2235	2	0.00
22/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	1445	1	1445	1	0.00
22/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	1646	1	1646	1	500.00
22/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	156	0	156	0	0.00
22/02/2021	R035 On 05-August-21			Bond Future	10.96	90.3018	10.9643	90.3018	0.00
22/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	2879	3	2879	3	0.00
22/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
22/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	1138	1	1138	1	100.00
22/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
22/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	4965	6	4965	6	0.00
22/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
22/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	48719	48	48719	48	0.00
22/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	2494	2	2494	2	100.00
22/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	48835	48	48835	48	0.00
22/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	48952	48	48952	48	0.00
22/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	4101	4	4101	4	100.00
22/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	7320	7	7320	7	0.00
22/02/2021	R035 On 04-November-21			Bond Future	11.19	86.8004	11.1896	86.8004	0.00
22/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	14300	15	14300	15	0.00
22/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	6141	7	6141	7	0.00
22/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	1693	2	1693	2	782.00
22/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	8968	10	8968	10	0.00
22/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	8929	10	8929	10	0.00
22/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	2548	3	2548	3	400.00
22/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	3807	4	3807	4	0.00
22/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	9007	10	9007	10	0.00
22/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	1486	2	1486	2	400.00
22/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	6091	6	6091	6	0.00
22/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	8320	8	8320	8	0.00
22/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1450	1	1450	1	0.00
22/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	4472	4	4472	4	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
22/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	7788	7	7788	7	0.00
22/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2854	3	2854	3	782.00
22/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1477	1	1477	1	0.00
22/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1463	1	1463	1	0.00
22/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	384	0	384	0	400.00
22/02/2021	R035 On 03-February-22			Bond Future	11.43	87.7472	11.4338	87.7472	0.00
22/02/2021	R035 On 03-February-22	9.70	Call	Bond Future	960	1	960	1	683.00
22/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	4040	5	4040	5	0.00
22/02/2021	R035 On 03-February-22	11.39	Call	Bond Future	4488	5	4488	5	0.00
22/02/2021	R035 On 03-February-22	10.65	Call	Bond Future	2535	3	2535	3	0.00
22/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	4011	5	4011	5	0.00
22/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	3983	4	3983	4	0.00
22/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	5246	5	5246	5	0.00
22/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	5215	5	5215	5	0.00
22/02/2021	R035 On 03-February-22	11.39	Put	Bond Future	4745	4	4745	4	683.00
22/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	5184	5	5184	5	0.00
22/02/2021	R035 On 03-February-22	10.65	Put	Bond Future	7308	7	7308	7	683.00
22/02/2021	R035 On 03-February-22	9.70	Put	Bond Future	12064	11	12064	11	0.00
22/02/2021	R186 On 06-May-21			Bond Future	7.40	118.8068	7.3978	118.8068	105,286.00
22/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	15205	16	15205	16	0.00
22/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	1123	2	1123	2	0.00
22/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	15164	16	15164	16	0.00
22/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	15123	16	15123	16	0.00
22/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
22/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
22/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	1605	1	1605	1	15,177.00
22/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
22/02/2021	R186 On 05-August-21			Bond Future	7.59	114.7993	7.5880	114.7993	0.00
22/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	5207	6	5207	6	0.00
22/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	5171	6	5171	6	0.00
22/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	5135	6	5135	6	0.00
22/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	481	0	481	0	0.00
22/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	473	0	473	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
22/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	465	0	465	0	0.00
22/02/2021	R186 On 04-November-21			Bond Future	7.78	116.0365	7.7849	116.0365	0.00
22/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	3162	4	3162	4	0.00
22/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	3106	4	3106	4	0.00
22/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	3134	4	3134	4	0.00
22/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	1745	1	1745	1	0.00
22/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	1761	1	1761	1	0.00
22/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	1729	1	1729	1	0.00
22/02/2021	R186 On 03-February-22			Bond Future	8.01	112.0215	8.0061	112.0215	0.00
22/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	1234	1	1234	1	0.00
22/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	1248	2	1248	2	0.00
22/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	1263	2	1263	2	0.00
22/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	4285	4	4285	4	0.00
22/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	4314	4	4314	4	0.00
22/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	4343	4	4343	4	0.00
22/02/2021	R197 On 06-May-21			Bond Future	320.12	320.7603	320.1193	320.7603	2,074.00
22/02/2021	R197 On 05-August-21			Bond Future	315.63	316.2798	315.6306	316.2798	0.00
22/02/2021	R197 On 04-November-21			Bond Future	319.10	319.7615	319.1047	319.7615	0.00
22/02/2021	R197 On 03-February-22			Bond Future	314.57	315.2317	314.5673	315.2317	0.00
22/02/2021	R202 On 06-May-21			Bond Future	229.20	229.1984	229.1986	229.1984	8,028.00
22/02/2021	R202 On 05-August-21			Bond Future	227.46	227.4634	227.4627	227.4634	0.00
22/02/2021	R202 On 04-November-21			Bond Future	229.97	229.9670	229.9662	229.9670	0.00
22/02/2021	R202 On 03-February-22			Bond Future	228.23	228.2308	228.2295	228.2308	0.00
22/02/2021	R209 On 06-May-21			Bond Future	10.64	69.0698	10.6404	69.0698	26,120.00
22/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	8318	9	8318	9	0.00
22/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	2075	3	2075	3	0.00
22/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	1225	2	1225	2	5,325.00
22/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	4296	5	4296	5	0.00
22/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	5641	6	5641	6	0.00
22/02/2021	R209 On 06-May-21	9.50	Call	Bond Future	248	0	248	0	2,150.00
22/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	1440	2	1440	2	500.00
22/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	8275	9	8275	9	0.00
22/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	8232	9	8232	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
22/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	462	1	462	1	5,050.00
22/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	3364	4	3364	4	0.00
22/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	784	1	784	1	0.00
22/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	8360	9	8360	9	0.00
22/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	167	0	167	0	9,150.00
22/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	1396	1	1396	1	3,500.00
22/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	4503	4	4503	4	0.00
22/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	178	0	178	0	0.00
22/02/2021	R209 On 06-May-21	9.50	Put	Bond Future	7077	6	7077	6	0.00
22/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	174	0	174	0	0.00
22/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	5713	5	5713	5	0.00
22/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	572	0	572	0	3,750.00
22/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	3459	3	3459	3	0.00
22/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	1010	1	1010	1	9,150.00
22/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	2302	2	2302	2	6,250.00
22/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	171	0	171	0	0.00
22/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	3091	3	3091	3	0.00
22/02/2021	R209 On 05-August-21			Bond Future	10.83	69.8102	10.8348	69.8102	0.00
22/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	6292	7	6292	7	0.00
22/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	6257	7	6257	7	0.00
22/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	6326	7	6326	7	0.00
22/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	1309	1	1309	1	0.00
22/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	1337	1	1337	1	0.00
22/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	1323	1	1323	1	0.00
22/02/2021	R209 On 04-November-21			Bond Future	11.03	67.4226	11.0312	67.4226	1,795.00
22/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	831	1	831	1	3,750.00
22/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	7342	8	7342	8	0.00
22/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	7375	8	7375	8	0.00
22/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	7310	8	7310	8	0.00
22/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	2495	3	2495	3	0.00
22/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	6766	7	6766	7	0.00
22/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1904	2	1904	2	5,500.00
22/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1621	1	1621	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
22/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1635	1	1635	1	0.00
22/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1649	1	1649	1	0.00
22/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	5400	5	5400	5	5,500.00
22/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	9718	9	9718	9	0.00
22/02/2021	R209 On 03-February-22			Bond Future	11.24	68.1581	11.2389	68.1581	0.00
22/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	3667	4	3667	4	0.00
22/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	3615	4	3615	4	0.00
22/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	3641	4	3641	4	0.00
22/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	4732	4	4732	4	0.00
22/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	4759	4	4759	4	0.00
22/02/2021	R209 On 03-February-22	11.04	Put	Bond Future	4705	4	4705	4	0.00
22/02/2021	R210 On 06-May-21			Bond Future	199.78	200.5608	199.7849	200.5608	1,183.00
22/02/2021	R210 On 05-August-21			Bond Future	201.97	202.7597	201.9744	202.7597	0.00
22/02/2021	R210 On 04-November-21			Bond Future	201.46	202.2537	201.4595	202.2537	0.00
22/02/2021	R210 On 03-February-22			Bond Future	203.70	204.5064	203.7032	204.5064	0.00
22/02/2021	R212 On 06-May-21			Bond Future	171.60	171.6884	171.5951	171.6884	3,114.00
22/02/2021	R212 On 05-August-21			Bond Future	171.15	171.2403	171.1454	171.2403	0.00
22/02/2021	R212 On 04-November-21			Bond Future	173.03	173.1253	173.0290	173.1253	0.00
22/02/2021	R213 On 06-May-21			Bond Future	9.63	85.6727	9.6344	85.6727	9,148.00
22/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	11466	12	11466	12	0.00
22/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	11420	12	11420	12	0.00
22/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	11511	12	11511	12	0.00
22/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	16	0	16	0	0.00
22/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	17	0	17	0	0.00
22/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	16	0	16	0	0.00
22/02/2021	R213 On 05-August-21			Bond Future	9.84	86.5906	9.8387	86.5906	0.00
22/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	5975	7	5975	7	0.00
22/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	3732	4	3732	4	0.00
22/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	6271	7	6271	7	0.00
22/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	1606	2	1606	2	0.00
22/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	6233	7	6233	7	0.00
22/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	6196	7	6196	7	0.00
22/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	1018	1	1018	1	0.00

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22/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	1006	1	1006	1	0.00
22/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	2127	2	2127	2	0.00
22/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	4353	4	4353	4	0.00
22/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	994	1	994	1	0.00
22/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	1095	1	1095	1	0.00
22/02/2021	R213 On 04-November-21			Bond Future	10.05	83.9944	10.0481	83.9944	0.00
22/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	6739	7	6739	7	0.00
22/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	6705	7	6705	7	0.00
22/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	6773	7	6773	7	0.00
22/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	1483	1	1483	1	0.00
22/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	1469	1	1469	1	0.00
22/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	1455	1	1455	1	0.00
22/02/2021	R213 On 03-February-22			Bond Future	10.28	84.9106	10.2767	84.9106	0.00
22/02/2021	R213 On 03-February-22	10.15	Call	Bond Future	3448	4	3448	4	0.00
22/02/2021	R213 On 03-February-22	9.58	Call	Bond Future	2155	2	2155	2	0.00
22/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	2997	3	2997	3	0.00
22/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	2973	3	2973	3	0.00
22/02/2021	R213 On 03-February-22	8.63	Call	Bond Future	760	1	760	1	200.00
22/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	3020	3	3020	3	0.00
22/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	4540	4	4540	4	0.00
22/02/2021	R213 On 03-February-22	9.58	Put	Bond Future	5784	5	5784	5	200.00
22/02/2021	R213 On 03-February-22	8.63	Put	Bond Future	9680	9	9680	9	0.00
22/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	4597	4	4597	4	0.00
22/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	4569	4	4569	4	0.00
22/02/2021	R213 On 03-February-22	10.15	Put	Bond Future	4092	4	4092	4	200.00
22/02/2021	R214 On 06-May-21			Bond Future	11.10	65.5011	11.0977	65.5011	13,213.00
22/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	6491	7	6491	7	0.00
22/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	6451	7	6451	7	0.00
22/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	6412	7	6412	7	0.00
22/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	477	0	477	0	0.00
22/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	469	0	469	0	0.00
22/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	461	0	461	0	0.00
22/02/2021	R214 On 05-August-21			Bond Future	11.29	66.2028	11.2940	66.2028	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
22/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	5582	6	5582	6	0.00
22/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	5613	6	5613	6	0.00
22/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	5550	6	5550	6	0.00
22/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1820	2	1820	2	0.00
22/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1855	2	1855	2	0.00
22/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1838	2	1838	2	0.00
22/02/2021	R214 On 04-November-21			Bond Future	11.49	63.6392	11.4917	63.6392	0.00
22/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	6912	8	6912	8	0.00
22/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	6882	7	6882	7	0.00
22/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	6852	7	6852	7	0.00
22/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	2069	2	2069	2	0.00
22/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	2037	2	2037	2	0.00
22/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	2053	2	2053	2	0.00
22/02/2021	R214 On 03-February-22			Bond Future	11.70	64.3334	11.7044	64.3334	0.00
22/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	3572	4	3572	4	0.00
22/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	3547	4	3547	4	0.00
22/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	3596	4	3596	4	0.00
22/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	5192	5	5192	5	0.00
22/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	5162	5	5162	5	0.00
22/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	5133	5	5133	5	0.00
22/02/2021	R248 On 06-May-21			Bond Future	11.15	82.3373	11.1498	82.3373	128,101.00
22/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	8075	9	8075	9	0.00
22/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	8025	9	8025	9	0.00
22/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	8125	9	8125	9	0.00
22/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	437	0	437	0	0.00
22/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	453	0	453	0	0.00
22/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	445	0	445	0	0.00
22/02/2021	R248 On 05-August-21			Bond Future	11.35	83.2194	11.3493	83.2194	0.00
22/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	8439	9	8439	9	0.00
22/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	8481	9	8481	9	0.00
22/02/2021	R248 On 05-August-21	10.30	Call	Bond Future	1004	0	1004	0	0.00
22/02/2021	R248 On 05-August-21	10.90	Call	Bond Future	2366	0	2366	0	0.00
22/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	8524	9	8524	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
22/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	1318	1	1318	1	0.00
22/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	1304	1	1304	1	0.00
22/02/2021	R248 On 05-August-21	10.90	Put	Bond Future	5501	0	5501	0	0.00
22/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	1290	1	1290	1	0.00
22/02/2021	R248 On 05-August-21	10.30	Put	Bond Future	8683	0	8683	0	0.00
22/02/2021	R248 On 04-November-21			Bond Future	11.55	79.7048	11.5506	79.7048	0.00
22/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	9353	10	9353	10	0.00
22/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	9313	10	9313	10	0.00
22/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	9392	10	9392	10	0.00
22/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1670	1	1670	1	0.00
22/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1700	1	1700	1	0.00
22/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1685	1	1685	1	0.00
22/02/2021	R248 On 03-February-22			Bond Future	11.77	80.5743	11.7677	80.5743	0.00
22/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	4180	5	4180	5	0.00
22/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	4150	5	4150	5	0.00
22/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	4121	5	4121	5	0.00
22/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	5972	5	5972	5	0.00
22/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	6045	6	6045	6	0.00
22/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	6008	6	6008	6	0.00