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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
25/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	2025 On 06-May-21			Bond Future	151.15	150.6954	151.1479	150.6954	7,790.00
25/02/2021	2025 On 05-August-21			Bond Future	151.27	150.8178	151.2747	150.8178	0.00
25/02/2021	2025 On 04-November-21			Bond Future	152.97	152.5060	152.9677	152.5060	0.00
25/02/2021	2025 On 03-February-22			Bond Future	153.17	152.6999	153.1666	152.6999	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
25/02/2021	2029 On 06-May-21			Bond Future	110.84	109.7707	110.8350	109.7707	2,382.00
25/02/2021	2029 On 05-August-21			Bond Future	112.05	110.9739	112.0494	110.9739	0.00
25/02/2021	2029 On 04-November-21			Bond Future	112.15	111.0666	112.1539	111.0666	0.00
25/02/2021	2029 On 03-February-22			Bond Future	113.44	112.3413	113.4409	112.3413	0.00
25/02/2021	2030 On 06-May-21			Bond Future	9.12	96.8518	9.1227	96.8518	113,541.00
25/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	13296	15	13296	15	0.00
25/02/2021	2030 On 06-May-21	8.95	Call	Bond Future	1389	2	1389	2	0.00
25/02/2021	2030 On 06-May-21	8.36	Call	Bond Future	387	1	387	1	0.00
25/02/2021	2030 On 06-May-21	8.86	Call	Bond Future	1179	2	1179	2	0.00
25/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	991	2	991	2	300.00
25/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	2158	3	2158	3	0.00
25/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	8684	10	8684	10	0.00
25/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	13249	15	13249	15	0.00
25/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	13203	15	13203	15	0.00
25/02/2021	2030 On 06-May-21	8.90	Call	Bond Future	1270	2	1270	2	0.00
25/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	1515	2	1515	2	0.00
25/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	2255	3	2255	3	0.00
25/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	2597	3	2597	3	0.00
25/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	2321	3	2321	3	300.00
25/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	9696	11	9696	11	0.00
25/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	4873	6	4873	6	0.00
25/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	119	0	119	0	700.00
25/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	5399	7	5399	7	0.00
25/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	1940	3	1940	3	0.00
25/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	379	0	379	0	0.00
25/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1786	1	1786	1	0.00
25/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	36	0	36	0	300.00
25/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	1491	1	1491	1	0.00
25/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	1536	1	1536	1	0.00
25/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	2215	2	2215	2	5,000.00
25/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	3	0	3	0	0.00
25/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	3	0	3	0	0.00
25/02/2021	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
25/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	1608	1	1608	1	700.00
25/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	6964	6	6964	6	0.00
25/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	489	0	489	0	700.00
25/02/2021	2030 On 06-May-21	8.90	Put	Bond Future	2545	2	2545	2	2,500.00
25/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	1319	1	1319	1	0.00
25/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	3020	2	3020	2	0.00
25/02/2021	2030 On 06-May-21	8.86	Put	Bond Future	2685	2	2685	2	0.00
25/02/2021	2030 On 06-May-21	8.95	Put	Bond Future	2376	2	2376	2	2,500.00
25/02/2021	2030 On 06-May-21	8.36	Put	Bond Future	4846	4	4846	4	0.00
25/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	3	0	3	0	0.00
25/02/2021	2030 On 05-August-21			Bond Future	9.33	93.8842	9.3324	93.8842	0.00
25/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	6049	7	6049	7	0.00
25/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	206	0	206	0	200.00
25/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	1715	2	1715	2	600.00
25/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	6557	8	6557	8	0.00
25/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	1370	2	1370	2	200.00
25/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	3029	4	3029	4	600.00
25/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	13722	15	13722	15	0.00
25/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	6478	8	6478	8	0.00
25/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	6518	8	6518	8	0.00
25/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	800	1	800	1	0.00
25/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	811	1	811	1	0.00
25/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	47	0	47	0	600.00
25/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	9732	9	9732	9	0.00
25/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	940	1	940	1	200.00
25/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	4461	4	4461	4	0.00
25/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	789	1	789	1	0.00
25/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	2387	2	2387	2	0.00
25/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	3841	3	3841	3	0.00
25/02/2021	2030 On 04-November-21			Bond Future	9.53	94.9140	9.5333	94.9140	0.00
25/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	1506	2	1506	2	300.00
25/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	9936	11	9936	11	0.00
25/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	6781	8	6781	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
25/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	6710	8	6710	8	0.00
25/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	780	1	780	1	300.00
25/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	6746	8	6746	8	0.00
25/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	1310	1	1310	1	0.00
25/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	1324	1	1324	1	0.00
25/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	5669	5	5669	5	0.00
25/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	511	0	511	0	300.00
25/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	7802	7	7802	7	0.00
25/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	1297	1	1297	1	0.00
25/02/2021	2030 On 03-February-22			Bond Future	9.75	91.9777	9.7517	91.9777	0.00
25/02/2021	2030 On 03-February-22	9.78	Call	Bond Future	3695	0	3695	0	0.00
25/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	2815	3	2815	3	0.00
25/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	2792	3	2792	3	0.00
25/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	2839	3	2839	3	0.00
25/02/2021	2030 On 03-February-22	8.39	Call	Bond Future	941	0	941	0	101.00
25/02/2021	2030 On 03-February-22	9.35	Call	Bond Future	2608	0	2608	0	0.00
25/02/2021	2030 On 03-February-22	9.35	Put	Bond Future	4693	0	4693	0	101.00
25/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	4399	4	4399	4	0.00
25/02/2021	2030 On 03-February-22	8.39	Put	Bond Future	8265	0	8265	0	0.00
25/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	4457	4	4457	4	0.00
25/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	4428	4	4428	4	0.00
25/02/2021	2030 On 03-February-22	9.78	Put	Bond Future	3550	0	3550	0	101.00
25/02/2021	2032 On 06-May-21			Bond Future	9.88	91.4071	9.8849	91.4071	124,744.00
25/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	12282	14	12282	14	0.00
25/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	12233	13	12233	13	0.00
25/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	3783	5	3783	5	736.00
25/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	12331	14	12331	14	0.00
25/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	14508	16	14508	16	0.00
25/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	19	0	19	0	0.00
25/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	20	0	20	0	0.00
25/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	5	0	5	0	736.00
25/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	1126	1	1126	1	0.00
25/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	19	0	19	0	0.00

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25/02/2021	2032 On 05-August-21			Bond Future	10.09	92.3867	10.0941	92.3867	0.00
25/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	7834	9	7834	9	0.00
25/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	7876	9	7876	9	0.00
25/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	7918	9	7918	9	0.00
25/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	798	1	798	1	0.00
25/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	809	1	809	1	0.00
25/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	819	1	819	1	0.00
25/02/2021	2032 On 04-November-21			Bond Future	10.30	89.2546	10.3042	89.2546	0.00
25/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	13216	14	13216	14	0.00
25/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	1408	2	1408	2	700.00
25/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	8713	10	8713	10	0.00
25/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	2435	3	2435	3	700.00
25/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	8635	10	8635	10	0.00
25/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	8674	10	8674	10	0.00
25/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	1138	1	1138	1	0.00
25/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	1161	1	1161	1	0.00
25/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	7240	6	7240	6	0.00
25/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	1149	1	1149	1	0.00
25/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	330	0	330	0	700.00
25/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	5210	4	5210	4	0.00
25/02/2021	2032 On 03-February-22			Bond Future	10.53	90.2590	10.5268	90.2590	0.00
25/02/2021	2032 On 03-February-22	10.14	Call	Bond Future	3054	0	3054	0	0.00
25/02/2021	2032 On 03-February-22	9.14	Call	Bond Future	1128	0	1128	0	97.00
25/02/2021	2032 On 03-February-22	8.91	Call	Bond Future	879	1	879	1	198.00
25/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	3848	5	3848	5	0.00
25/02/2021	2032 On 03-February-22	10.45	Call	Bond Future	3876	5	3876	5	0.00
25/02/2021	2032 On 03-February-22	9.81	Call	Bond Future	2291	3	2291	3	0.00
25/02/2021	2032 On 03-February-22	10.66	Call	Bond Future	4500	0	4500	0	0.00
25/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	3820	5	3820	5	0.00
25/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	3793	4	3793	4	0.00
25/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	4388	4	4388	4	0.00
25/02/2021	2032 On 03-February-22	10.45	Put	Bond Future	4304	4	4304	4	198.00
25/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	4360	4	4360	4	0.00

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25/02/2021	2032 On 03-February-22	10.66	Put	Bond Future	3765	0	3765	0	97.00
25/02/2021	2032 On 03-February-22	9.81	Put	Bond Future	6398	6	6398	6	198.00
25/02/2021	2032 On 03-February-22	8.91	Put	Bond Future	10521	9	10521	9	0.00
25/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	4332	4	4332	4	0.00
25/02/2021	2032 On 03-February-22	10.14	Put	Bond Future	5239	0	5239	0	97.00
25/02/2021	2032 On 03-February-22	9.14	Put	Bond Future	9314	0	9314	0	0.00
25/02/2021	2033 On 06-May-21			Bond Future	104.12	103.6317	104.1238	103.6317	9,583.00
25/02/2021	2033 On 05-August-21			Bond Future	105.26	104.7675	105.2645	104.7675	0.00
25/02/2021	2033 On 04-November-21			Bond Future	105.22	104.7166	105.2188	104.7166	0.00
25/02/2021	2033 On 03-February-22			Bond Future	106.43	105.9183	106.4262	105.9183	0.00
25/02/2021	2037 On 06-May-21			Bond Future	10.75	86.1147	10.7459	86.1147	130,141.00
25/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	10196	11	10196	11	0.00
25/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	10145	11	10145	11	0.00
25/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	10095	11	10095	11	0.00
25/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	138	0	138	0	0.00
25/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	144	0	144	0	0.00
25/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	141	0	141	0	0.00
25/02/2021	2037 On 05-August-21			Bond Future	10.96	82.7818	10.9599	82.7818	0.00
25/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	8675	9	8675	9	0.00
25/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	8717	9	8717	9	0.00
25/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	8760	9	8760	9	0.00
25/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	1009	1	1009	1	0.00
25/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	997	1	997	1	0.00
25/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	986	1	986	1	0.00
25/02/2021	2037 On 04-November-21			Bond Future	11.16	83.6901	11.1632	83.6901	0.00
25/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	10461	11	10461	11	0.00
25/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	10421	11	10421	11	0.00
25/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	10501	11	10501	11	0.00
25/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1133	1	1133	1	0.00
25/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1144	1	1144	1	0.00
25/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1123	1	1123	1	0.00
25/02/2021	2037 On 03-February-22			Bond Future	11.38	80.3775	11.3812	80.3775	0.00
25/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	4960	5	4960	5	0.00

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25/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	4897	5	4897	5	0.00
25/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	4929	5	4929	5	0.00
25/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	4431	4	4431	4	0.00
25/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	4486	4	4486	4	0.00
25/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	4459	4	4459	4	0.00
25/02/2021	2038 On 06-May-21			Bond Future	116.67	116.6615	116.6684	116.6615	7,799.00
25/02/2021	2038 On 05-August-21			Bond Future	116.23	116.2197	116.2262	116.2197	0.00
25/02/2021	2038 On 04-November-21			Bond Future	117.53	117.5209	117.5272	117.5209	0.00
25/02/2021	2038 On 03-February-22			Bond Future	117.13	117.1188	117.1250	117.1188	0.00
25/02/2021	2040 On 06-May-21			Bond Future	10.90	88.0985	10.8982	88.0985	79,050.00
25/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	9892	11	9892	11	0.00
25/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	14839	16	14839	16	0.00
25/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	9839	10	9839	10	0.00
25/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	2274	3	2274	3	300.00
25/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	5526	6	5526	6	300.00
25/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	9945	11	9945	11	0.00
25/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	204	0	204	0	0.00
25/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	2751	2	2751	2	0.00
25/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	980	1	980	1	0.00
25/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	213	0	213	0	0.00
25/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	22	0	22	0	300.00
25/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	208	0	208	0	0.00
25/02/2021	2040 On 05-August-21			Bond Future	11.11	84.5365	11.1085	84.5365	0.00
25/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	5393	6	5393	6	900.00
25/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	20019	21	20019	21	0.00
25/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	9531	10	9531	10	0.00
25/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	3486	4	3486	4	900.00
25/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	9486	10	9486	10	0.00
25/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	9441	10	9441	10	0.00
25/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	973	1	973	1	0.00
25/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	3883	4	3883	4	0.00
25/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	997	1	997	1	0.00
25/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	36	0	36	0	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	985	1	985	1	0.00
25/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	2493	2	2493	2	0.00
25/02/2021	2040 On 04-November-21			Bond Future	11.31	85.4642	11.3080	85.4642	0.00
25/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	10776	11	10776	11	0.00
25/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	10734	11	10734	11	0.00
25/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	10692	11	10692	11	0.00
25/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1268	1	1268	1	0.00
25/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1256	1	1256	1	0.00
25/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1244	1	1244	1	0.00
25/02/2021	2040 On 03-February-22			Bond Future	11.52	81.9213	11.5218	81.9213	0.00
25/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	5191	6	5191	6	0.00
25/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	5157	6	5157	6	0.00
25/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	5225	6	5225	6	0.00
25/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	4851	5	4851	5	0.00
25/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	4822	5	4822	5	0.00
25/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	4793	4	4793	4	0.00
25/02/2021	2044 On 06-May-21			Bond Future	10.97	84.5249	10.9724	84.5249	61,789.00
25/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	9590	10	9590	10	0.00
25/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	1670	2	1670	2	3,100.00
25/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	6784	7	6784	7	0.00
25/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	4122	5	4122	5	3,100.00
25/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	4352	5	4352	5	0.00
25/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	6247	7	6247	7	0.00
25/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	3049	3	3049	3	0.00
25/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	9850	10	9850	10	0.00
25/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	9538	10	9538	10	0.00
25/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	9486	10	9486	10	0.00
25/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	254	0	254	0	0.00
25/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	249	0	249	0	0.00
25/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	220	0	220	0	3,100.00
25/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	836	1	836	1	3,100.00
25/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1443	1	1443	1	3,100.00
25/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	691	1	691	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
25/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	1545	1	1545	1	0.00
25/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	2162	2	2162	2	3,100.00
25/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	244	0	244	0	0.00
25/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	3619	3	3619	3	0.00
25/02/2021	2044 On 05-August-21			Bond Future	11.18	81.0499	11.1750	81.0499	0.00
25/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	9728	10	9728	10	0.00
25/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	9684	10	9684	10	0.00
25/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	9773	10	9773	10	0.00
25/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	938	1	938	1	0.00
25/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	949	1	949	1	0.00
25/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	960	1	960	1	0.00
25/02/2021	2044 On 04-November-21			Bond Future	11.37	81.9393	11.3669	81.9393	0.00
25/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	10480	11	10480	11	0.00
25/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	10439	11	10439	11	0.00
25/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	10521	11	10521	11	0.00
25/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1342	1	1342	1	0.00
25/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1367	1	1367	1	0.00
25/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1354	1	1354	1	0.00
25/02/2021	2044 On 03-February-22			Bond Future	11.57	78.4819	11.5723	78.4819	0.00
25/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	5103	5	5103	5	0.00
25/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	5037	5	5037	5	0.00
25/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	5070	5	5070	5	0.00
25/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	4892	5	4892	5	0.00
25/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	4923	5	4923	5	0.00
25/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	4862	5	4862	5	0.00
25/02/2021	2046 On 06-May-21			Bond Future	106.37	105.8163	106.3720	105.8163	14,893.00
25/02/2021	2046 On 05-August-21			Bond Future	107.54	106.9763	107.5375	106.9763	0.00
25/02/2021	2046 On 04-November-21			Bond Future	106.94	106.3677	106.9351	106.3677	0.00
25/02/2021	2046 On 03-February-22			Bond Future	108.16	107.5887	108.1623	107.5887	0.00
25/02/2021	2050 On 06-May-21			Bond Future	109.98	109.2446	109.9752	109.2446	10,904.00
25/02/2021	2050 On 05-August-21			Bond Future	109.25	108.5157	109.2540	108.5157	0.00
25/02/2021	2050 On 04-November-21			Bond Future	110.48	109.7307	110.4769	109.7307	0.00
25/02/2021	2050 On 03-February-22			Bond Future	109.80	109.0439	109.7986	109.0439	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
25/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	AL37 On 06-May-21			Index Future	780.58	787.3130	780.5840	787.3130	0.00
25/02/2021	AL37 On 05-August-21			Index Future	788.85	795.6570	788.8540	795.6570	0.00
25/02/2021	AL37 On 04-November-21			Index Future	797.58	804.4620	797.5820	804.4620	0.00
25/02/2021	AL37 On 03-February-22			Index Future	806.55	813.5040	806.5450	813.5040	0.00
25/02/2021	AL7T On 06-May-21			Index Future	876.38	888.3780	876.3830	888.3780	0.00
25/02/2021	AL7T On 05-August-21			Index Future	885.67	897.7930	885.6680	897.7930	0.00
25/02/2021	AL7T On 04-November-21			Index Future	895.47	907.7290	895.4670	907.7290	0.00
25/02/2021	AL7T On 03-February-22			Index Future	905.53	917.9310	905.5300	917.9310	0.00
25/02/2021	ALBI On 06-May-21			Index Future	769.92	777.0450	769.9180	777.0450	306.00
25/02/2021	ALBI On 05-August-21			Index Future	778.08	785.2810	778.0760	785.2810	0.00
25/02/2021	ALBI On 04-November-21			Index Future	786.68	793.9710	786.6840	793.9710	0.00
25/02/2021	ALBI On 03-February-22			Index Future	795.53	802.8950	795.5250	802.8950	0.00
25/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
25/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2021	ES33 On 06-May-21			Bond Future	11.44	76.0352	11.4406	76.0352	350.00
25/02/2021	ES33 On 05-August-21			Bond Future	11.69	76.8498	11.6943	76.8498	0.00
25/02/2021	ES33 On 04-November-21			Bond Future	11.95	73.9175	11.9511	73.9175	0.00
25/02/2021	ES33 On 03-February-22			Bond Future	12.23	74.7494	12.2267	74.7494	0.00
25/02/2021	ES42 On 06-May-21			Bond Future	12.01	74.2488	12.0083	74.2488	4,779.00
25/02/2021	ES42 On 05-August-21			Bond Future	12.25	75.0450	12.2507	75.0450	0.00
25/02/2021	ES42 On 04-November-21			Bond Future	12.50	71.6101	12.4978	71.6101	0.00
25/02/2021	ES42 On 03-February-22			Bond Future	12.75	72.4165	12.7540	72.4165	0.00
25/02/2021	GOVI On 06-May-21			GOVI	760.69	767.8520	760.6880	767.8520	975.00
25/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	819980	89	819980	89	0.00
25/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	820080	89	820080	89	0.00
25/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	820180	89	820180	89	0.00
25/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
25/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
25/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
25/02/2021	GOVI On 05-August-21			GOVI	768.75	775.9900	768.7470	775.9900	0.00
25/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	495970	57	495970	57	0.00
25/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	496070	57	496070	57	0.00
25/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	496170	57	496170	57	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
25/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
25/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
25/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
25/02/2021	GOVI On 04-November-21			GOVI	777.25	784.5770	777.2520	784.5770	0.00
25/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	488320	56	488320	56	0.00
25/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	488520	56	488520	56	0.00
25/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	488420	56	488420	56	0.00
25/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
25/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
25/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
25/02/2021	GOVI On 03-February-22			GOVI	785.99	793.3950	785.9870	793.3950	0.00
25/02/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	1	0	1	0.00
25/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	1	0	1	0.00
25/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	1	0	1	0.00
25/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	67730	0	67730	0	0.00
25/02/2021	GOVI On 03-February-22	792.74	Put	GOVI	67530	0	67530	0	0.00
25/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	67630	0	67630	0	0.00
25/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/02/2021	IGOV On 06-May-21			Index Future	283.52	282.4300	283.5240	282.4300	975.00
25/02/2021	IGOV On 05-August-21			Index Future	286.60	285.4930	286.5980	285.4930	0.00
25/02/2021	IGOV On 04-November-21			Index Future	289.84	288.7210	289.8370	288.7210	0.00
25/02/2021	IGOV On 03-February-22			Index Future	293.16	292.0340	293.1630	292.0340	0.00
25/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
25/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4400	90.4400	90.4400	0.00
25/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.43	89.4100	89.4300	89.4100	0.00
25/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.75	90.7100	90.7500	90.7100	51.00
25/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.26	90.1800	90.2600	90.1800	0.00
25/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.48	90.3600	90.4800	90.3600	0.00
25/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.73	93.5600	93.7300	93.5600	0.00
25/02/2021	IS05 On 20-December-22			Interest Rate Swap	94.34	94.1100	94.3400	94.1100	0.00
25/02/2021	IS05 On 22-March-23			Interest Rate Swap	86.86	86.5500	86.8600	86.5500	0.00
25/02/2021	IS05 On 20-June-23			Interest Rate Swap	92.53	92.1500	92.5300	92.1500	0.00
25/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	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
25/02/2021	IS10 On 17-December-25			Interest Rate Swap	81.62	80.3400	81.6200	80.3400	0.00
25/02/2021	IS10 On 16-March-26			Interest Rate Swap	78.26	76.9000	78.2600	76.9000	0.00
25/02/2021	IS10 On 15-June-26			Interest Rate Swap	76.78	75.3300	76.7800	75.3300	0.00
25/02/2021	IS10 On 21-September-26			Interest Rate Swap	78.91	77.3700	78.9100	77.3700	0.00
25/02/2021	IS10 On 21-December-26			Interest Rate Swap	83.00	81.3900	83.0000	81.3900	0.00
25/02/2021	IS10 On 15-March-27			Interest Rate Swap	81.59	79.9100	81.5900	79.9100	0.00
25/02/2021	IS10 On 21-June-27			Interest Rate Swap	83.74	81.9800	83.7400	81.9800	0.00
25/02/2021	IS10 On 20-September-27			Interest Rate Swap	89.59	87.7900	89.5900	87.7900	0.00
25/02/2021	IS10 On 20-December-27			Interest Rate Swap	90.07	88.2000	90.0700	88.2000	0.00
25/02/2021	IS10 On 22-March-28			Interest Rate Swap	83.21	81.2600	83.2100	81.2600	0.00
25/02/2021	IS10 On 20-June-28			Interest Rate Swap	91.08	89.1400	91.0800	89.1400	0.00
25/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	0.00
25/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.71	96.3150	3.7050	96.3150	0.00
25/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.74	96.2900	3.7400	96.2900	0.00
25/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.75	96.3050	3.7450	96.3050	0.00
25/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.79	96.2800	3.7900	96.2800	0.00
25/02/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.86	96.2100	3.8600	96.2100	0.00
25/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.90	96.1800	3.9000	96.1800	30,000.00
25/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.24	95.9050	4.2350	95.9050	0.00
25/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.48	95.7000	4.4800	95.7000	0.00
25/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.76	95.4500	4.7600	95.4500	1.00
25/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.99	95.2550	4.9850	95.2550	0.00
25/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.26	95.0650	5.2550	95.0650	0.00
25/02/2021	R023 On 06-May-21			Bond Future	5.44	105.7445	5.4379	105.7445	40,958.00
25/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	3630	4	3630	4	0.00
25/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	3613	4	3613	4	0.00
25/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	3646	4	3646	4	0.00
25/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
25/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
25/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
25/02/2021	R023 On 05-August-21			Bond Future	5.63	106.8772	5.6340	106.8772	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
25/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	241	0	241	0	0.00
25/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	235	0	235	0	0.00
25/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	229	0	229	0	0.00
25/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	747	1	747	1	0.00
25/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	738	1	738	1	0.00
25/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	728	1	728	1	0.00
25/02/2021	R023 On 04-November-21			Bond Future	5.87	104.1411	5.8709	104.1411	0.00
25/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	82	0	82	0	0.00
25/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	80	0	80	0	0.00
25/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	78	0	78	0	0.00
25/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	1315	1	1315	1	0.00
25/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	1304	1	1304	1	0.00
25/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	1293	1	1293	1	0.00
25/02/2021	R023 On 03-February-22			Bond Future	6.22	105.3125	6.2170	105.3125	0.00
25/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	78	0	78	0	0.00
25/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	76	0	76	0	0.00
25/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	79	0	79	0	0.00
25/02/2021	R023 On 03-February-22	5.08	Put	Bond Future	1248	1	1248	1	0.00
25/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	1265	1	1265	1	0.00
25/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	1257	1	1257	1	0.00
25/02/2021	R035 On 06-May-21			Bond Future	10.52	90.6134	10.5187	90.6134	99,064.00
25/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	11069	12	11069	12	0.00
25/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	11017	12	11017	12	0.00
25/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	4526	5	4526	5	0.00
25/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	1973	2	1973	2	600.00
25/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	4992	6	4992	6	600.00
25/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	13892	15	13892	15	0.00
25/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	3472	4	3472	4	1,650.00
25/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	9300	10	9300	10	0.00
25/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	5796	6	5796	6	0.00
25/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	11120	12	11120	12	0.00
25/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	2468	3	2468	3	0.00
25/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	1065	1	1065	1	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
25/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	6906	8	6906	8	0.00
25/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	13182	14	13182	14	0.00
25/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	1516	2	1516	2	223.00
25/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	29	0	29	0	1,650.00
25/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	3375	3	3375	3	0.00
25/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	490	0	490	0	1,650.00
25/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	2758	2	2758	2	0.00
25/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	20	0	20	0	600.00
25/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	2263	2	2263	2	500.00
25/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	4226	4	4226	4	0.00
25/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	86	0	86	0	0.00
25/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	84	0	84	0	0.00
25/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	750	1	750	1	223.00
25/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	185	0	185	0	223.00
25/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	1587	1	1587	1	0.00
25/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	980	1	980	1	0.00
25/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	1131	1	1131	1	500.00
25/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	82	0	82	0	0.00
25/02/2021	R035 On 05-August-21			Bond Future	10.73	91.5840	10.7311	91.5840	0.00
25/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	3577	4	3577	4	0.00
25/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
25/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	1516	2	1516	2	100.00
25/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
25/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	5900	6	5900	6	0.00
25/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
25/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	47250	47	47250	47	0.00
25/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	1960	2	1960	2	100.00
25/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	47366	47	47366	47	0.00
25/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	47483	47	47483	47	0.00
25/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	3330	3	3330	3	100.00
25/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	6229	6	6229	6	0.00
25/02/2021	R035 On 04-November-21			Bond Future	10.94	88.1133	10.9441	88.1133	0.00
25/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	15696	16	15696	16	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
25/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	7122	8	7122	8	0.00
25/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	2151	2	2151	2	782.00
25/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	10153	11	10153	11	0.00
25/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	10112	11	10112	11	0.00
25/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	1905	2	1905	2	400.00
25/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	3148	4	3148	4	400.00
25/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	10195	11	10195	11	0.00
25/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	4574	5	4574	5	0.00
25/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	3738	3	3738	3	782.00
25/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	6745	6	6745	6	0.00
25/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1136	1	1136	1	0.00
25/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2333	2	2333	2	782.00
25/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	5190	5	5190	5	0.00
25/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	7238	7	7238	7	0.00
25/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1158	1	1158	1	0.00
25/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1147	1	1147	1	0.00
25/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	279	0	279	0	400.00
25/02/2021	R035 On 03-February-22			Bond Future	11.17	89.1046	11.1726	89.1046	0.00
25/02/2021	R035 On 03-February-22	9.70	Call	Bond Future	1251	1	1251	1	683.00
25/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	4814	5	4814	5	0.00
25/02/2021	R035 On 03-February-22	11.39	Call	Bond Future	5311	6	5311	6	0.00
25/02/2021	R035 On 03-February-22	10.65	Call	Bond Future	3115	3	3115	3	0.00
25/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	4783	5	4783	5	0.00
25/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	4751	5	4751	5	0.00
25/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	4467	4	4467	4	0.00
25/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	4439	4	4439	4	0.00
25/02/2021	R035 On 03-February-22	11.39	Put	Bond Future	4019	4	4019	4	683.00
25/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	4411	4	4411	4	0.00
25/02/2021	R035 On 03-February-22	10.65	Put	Bond Future	6340	6	6340	6	683.00
25/02/2021	R035 On 03-February-22	9.70	Put	Bond Future	10807	10	10807	10	0.00
25/02/2021	R186 On 06-May-21			Bond Future	7.42	118.9914	7.4230	118.9914	106,300.00
25/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	15081	16	15081	16	0.00
25/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	1041	2	1041	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	15040	16	15040	16	0.00
25/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	14999	16	14999	16	0.00
25/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
25/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
25/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	1647	1	1647	1	15,177.00
25/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
25/02/2021	R186 On 05-August-21			Bond Future	7.61	114.9855	7.6148	114.9855	0.00
25/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	5092	6	5092	6	0.00
25/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	5055	6	5055	6	0.00
25/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	5019	6	5019	6	0.00
25/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	491	0	491	0	0.00
25/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	482	0	482	0	0.00
25/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	474	0	474	0	0.00
25/02/2021	R186 On 04-November-21			Bond Future	7.81	116.2465	7.8086	116.2465	0.00
25/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	3085	4	3085	4	0.00
25/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	3057	4	3057	4	0.00
25/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	3030	4	3030	4	0.00
25/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	1790	1	1790	1	0.00
25/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	1774	1	1774	1	0.00
25/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	1757	1	1757	1	0.00
25/02/2021	R186 On 03-February-22			Bond Future	8.02	112.2729	8.0222	112.2729	0.00
25/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	1203	2	1203	2	0.00
25/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	1217	2	1217	2	0.00
25/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	1231	2	1231	2	0.00
25/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	4321	4	4321	4	0.00
25/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	4350	4	4350	4	0.00
25/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	4380	4	4380	4	0.00
25/02/2021	R197 On 06-May-21			Bond Future	320.46	320.0486	320.4558	320.0486	2,074.00
25/02/2021	R197 On 05-August-21			Bond Future	315.97	315.5596	315.9701	315.5596	0.00
25/02/2021	R197 On 04-November-21			Bond Future	319.51	319.0927	319.5071	319.0927	0.00
25/02/2021	R197 On 03-February-22			Bond Future	315.08	314.6626	315.0813	314.6626	0.00
25/02/2021	R202 On 06-May-21			Bond Future	230.96	229.0935	230.9565	229.0935	8,028.00
25/02/2021	R202 On 05-August-21			Bond Future	229.24	227.3569	229.2394	227.3569	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
25/02/2021	R202 On 04-November-21			Bond Future	231.81	229.9021	231.8050	229.9021	0.00
25/02/2021	R202 On 03-February-22			Bond Future	230.17	228.2424	230.1667	228.2424	0.00
25/02/2021	R209 On 06-May-21			Bond Future	10.40	70.2595	10.4027	70.2595	26,647.00
25/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	9585	10	9585	10	0.00
25/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	2769	3	2769	3	0.00
25/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	1723	2	1723	2	5,325.00
25/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	5295	6	5295	6	0.00
25/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	6766	7	6766	7	0.00
25/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	9541	10	9541	10	0.00
25/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	9497	10	9497	10	0.00
25/02/2021	R209 On 06-May-21	9.50	Call	Bond Future	401	1	401	1	2,150.00
25/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	1994	2	1994	2	500.00
25/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	709	1	709	1	5,050.00
25/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	4259	5	4259	5	0.00
25/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	1148	1	1148	1	0.00
25/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	9629	10	9629	10	0.00
25/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	88	0	88	0	9,150.00
25/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	945	1	945	1	3,500.00
25/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	3520	3	3520	3	0.00
25/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	4612	4	4612	4	0.00
25/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	95	0	95	0	0.00
25/02/2021	R209 On 06-May-21	9.50	Put	Bond Future	5882	5	5882	5	0.00
25/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	93	0	93	0	0.00
25/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	349	0	349	0	3,750.00
25/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	2609	2	2609	2	0.00
25/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	661	1	661	1	9,150.00
25/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	1648	1	1648	1	6,250.00
25/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	91	0	91	0	0.00
25/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	2298	2	2298	2	0.00
25/02/2021	R209 On 05-August-21			Bond Future	10.59	71.0125	10.5883	71.0125	0.00
25/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	7326	8	7326	8	0.00
25/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	7288	8	7288	8	0.00
25/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	7363	8	7363	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
25/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	984	1	984	1	0.00
25/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	1006	1	1006	1	0.00
25/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	995	1	995	1	0.00
25/02/2021	R209 On 04-November-21			Bond Future	10.77	68.6509	10.7730	68.6509	1,795.00
25/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1104	1	1104	1	3,750.00
25/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	8394	9	8394	9	0.00
25/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	3078	3	3078	3	0.00
25/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	7777	8	7777	8	0.00
25/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	8429	9	8429	9	0.00
25/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	8360	9	8360	9	0.00
25/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1285	1	1285	1	0.00
25/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1525	1	1525	1	5,500.00
25/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1297	1	1297	1	0.00
25/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1309	1	1309	1	0.00
25/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	4593	4	4593	4	5,500.00
25/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	8601	8	8601	8	0.00
25/02/2021	R209 On 03-February-22			Bond Future	10.97	69.4234	10.9665	69.4234	0.00
25/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	4389	5	4389	5	0.00
25/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	4360	5	4360	5	0.00
25/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	4331	5	4331	5	0.00
25/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	4048	4	4048	4	0.00
25/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	4024	4	4024	4	0.00
25/02/2021	R209 On 03-February-22	11.04	Put	Bond Future	3999	4	3999	4	0.00
25/02/2021	R210 On 06-May-21			Bond Future	201.07	201.0606	201.0669	201.0606	1,183.00
25/02/2021	R210 On 05-August-21			Bond Future	203.27	203.2644	203.2699	203.2644	0.00
25/02/2021	R210 On 04-November-21			Bond Future	202.81	202.8019	202.8070	202.8019	0.00
25/02/2021	R210 On 03-February-22			Bond Future	205.13	205.1296	205.1344	205.1296	0.00
25/02/2021	R212 On 06-May-21			Bond Future	171.39	171.3894	171.3851	171.3894	3,114.00
25/02/2021	R212 On 05-August-21			Bond Future	170.93	170.9377	170.9327	170.9377	0.00
25/02/2021	R212 On 04-November-21			Bond Future	172.85	172.8514	172.8460	172.8514	0.00
25/02/2021	R213 On 06-May-21			Bond Future	9.55	86.5566	9.5453	86.5566	9,143.00
25/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	11957	13	11957	13	0.00
25/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	11912	13	11912	13	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
25/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	12003	13	12003	13	0.00
25/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	10	0	10	0	0.00
25/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	11	0	11	0	0.00
25/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	10	0	10	0	0.00
25/02/2021	R213 On 05-August-21			Bond Future	9.75	87.4836	9.7459	87.4836	0.00
25/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	6343	7	6343	7	0.00
25/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	4017	5	4017	5	0.00
25/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	6648	8	6648	8	0.00
25/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	1770	2	1770	2	0.00
25/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	6609	8	6609	8	0.00
25/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	6571	8	6571	8	0.00
25/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	890	1	890	1	0.00
25/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	879	1	879	1	0.00
25/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1910	2	1910	2	0.00
25/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	4015	3	4015	3	0.00
25/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	868	1	868	1	0.00
25/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	961	1	961	1	0.00
25/02/2021	R213 On 04-November-21			Bond Future	9.95	84.9132	9.9484	84.9132	0.00
25/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	7117	8	7117	8	0.00
25/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	7082	8	7082	8	0.00
25/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	7152	8	7152	8	0.00
25/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	1336	1	1336	1	0.00
25/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	1323	1	1323	1	0.00
25/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	1310	1	1310	1	0.00
25/02/2021	R213 On 03-February-22			Bond Future	10.17	85.8683	10.1670	85.8683	0.00
25/02/2021	R213 On 03-February-22	10.25	Call	Bond Future	3991	0	3991	0	0.00
25/02/2021	R213 On 03-February-22	9.76	Call	Bond Future	2744	0	2744	0	0.00
25/02/2021	R213 On 03-February-22	10.15	Call	Bond Future	3714	4	3714	4	0.00
25/02/2021	R213 On 03-February-22	9.58	Call	Bond Future	2352	3	2352	3	0.00
25/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	3241	4	3241	4	0.00
25/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	3217	4	3217	4	0.00
25/02/2021	R213 On 03-February-22	8.80	Call	Bond Future	1033	0	1033	0	102.00
25/02/2021	R213 On 03-February-22	8.63	Call	Bond Future	851	1	851	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	3266	4	3266	4	0.00
25/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	4228	4	4228	4	0.00
25/02/2021	R213 On 03-February-22	9.58	Put	Bond Future	5422	5	5422	5	200.00
25/02/2021	R213 On 03-February-22	8.63	Put	Bond Future	9213	8	9213	8	0.00
25/02/2021	R213 On 03-February-22	8.80	Put	Bond Future	8418	0	8418	0	0.00
25/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	4283	4	4283	4	0.00
25/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	4255	4	4255	4	0.00
25/02/2021	R213 On 03-February-22	10.15	Put	Bond Future	3801	3	3801	3	200.00
25/02/2021	R213 On 03-February-22	9.76	Put	Bond Future	4858	0	4858	0	102.00
25/02/2021	R213 On 03-February-22	10.25	Put	Bond Future	3568	0	3568	0	102.00
25/02/2021	R214 On 06-May-21			Bond Future	10.84	66.7220	10.8397	66.7220	13,552.00
25/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	7763	8	7763	8	0.00
25/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	7721	8	7721	8	0.00
25/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	7678	8	7678	8	0.00
25/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	279	0	279	0	0.00
25/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	274	0	274	0	0.00
25/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	269	0	269	0	0.00
25/02/2021	R214 On 05-August-21			Bond Future	11.03	67.4366	11.0259	67.4366	0.00
25/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	6625	7	6625	7	0.00
25/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	6660	7	6660	7	0.00
25/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	6591	7	6591	7	0.00
25/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1387	1	1387	1	0.00
25/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1416	1	1416	1	0.00
25/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1401	1	1401	1	0.00
25/02/2021	R214 On 04-November-21			Bond Future	11.21	64.8986	11.2111	64.8986	0.00
25/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	8007	8	8007	8	0.00
25/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	7974	8	7974	8	0.00
25/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	7941	8	7941	8	0.00
25/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1650	2	1650	2	0.00
25/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1623	1	1623	1	0.00
25/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1636	2	1636	2	0.00
25/02/2021	R214 On 03-February-22			Bond Future	11.41	65.6288	11.4082	65.6288	0.00
25/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	4332	5	4332	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
25/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	4305	5	4305	5	0.00
25/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	4359	5	4359	5	0.00
25/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	4402	4	4402	4	0.00
25/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	4376	4	4376	4	0.00
25/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	4350	4	4350	4	0.00
25/02/2021	R248 On 06-May-21			Bond Future	10.89	83.9467	10.8859	83.9467	132,447.00
25/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	9744	10	9744	10	0.00
25/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	9690	10	9690	10	0.00
25/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	9797	10	9797	10	0.00
25/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	235	0	235	0	0.00
25/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	245	0	245	0	0.00
25/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	240	0	240	0	0.00
25/02/2021	R248 On 05-August-21			Bond Future	11.07	84.8458	11.0742	84.8458	0.00
25/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	9952	11	9952	11	0.00
25/02/2021	R248 On 05-August-21	10.00	Call	Bond Future	853	1	853	1	0.00
25/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	9998	11	9998	11	0.00
25/02/2021	R248 On 05-August-21	10.30	Call	Bond Future	1444	2	1444	2	1,300.00
25/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	10043	11	10043	11	0.00
25/02/2021	R248 On 05-August-21	10.90	Call	Bond Future	3145	4	3145	4	1,300.00
25/02/2021	R248 On 05-August-21	10.60	Call	Bond Future	2216	3	2216	3	0.00
25/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	927	1	927	1	0.00
25/02/2021	R248 On 05-August-21	10.60	Put	Bond Future	5676	5	5676	5	0.00
25/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	938	1	938	1	0.00
25/02/2021	R248 On 05-August-21	10.90	Put	Bond Future	4387	4	4387	4	0.00
25/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	916	1	916	1	0.00
25/02/2021	R248 On 05-August-21	10.30	Put	Bond Future	7230	7	7230	7	0.00
25/02/2021	R248 On 05-August-21	10.00	Put	Bond Future	9080	8	9080	8	0.00
25/02/2021	R248 On 04-November-21			Bond Future	11.26	81.3643	11.2617	81.3643	0.00
25/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	10871	12	10871	12	0.00
25/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	10829	11	10829	11	0.00
25/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	10913	12	10913	12	0.00
25/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1262	1	1262	1	0.00
25/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1286	1	1286	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
25/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1274	1	1274	1	0.00
25/02/2021	R248 On 03-February-22			Bond Future	11.46	82.2798	11.4618	82.2798	0.00
25/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	5159	6	5159	6	0.00
25/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	5125	6	5125	6	0.00
25/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	5091	6	5091	6	0.00
25/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	4973	5	4973	5	0.00
25/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	5037	5	5037	5	0.00
25/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	5005	5	5005	5	0.00