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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/02/2021 TO: 15/02/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	2025 On 06-May-21			Bond Future	151.52	151.3517	151.5155	151.3517	7,790.00
15/02/2021	2025 On 05-August-21			Bond Future	151.66	151.4908	151.6558	151.4908	0.00
15/02/2021	2025 On 04-November-21			Bond Future	153.31	153.1437	153.3103	153.1437	0.00
15/02/2021	2025 On 03-February-22			Bond Future	153.47	153.3041	153.4725	153.3041	0.00
15/02/2021	2029 On 06-May-21			Bond Future	107.34	107.1054	107.3422	107.1054	2,382.00
15/02/2021	2029 On 05-August-21			Bond Future	108.53	108.2862	108.5251	108.2862	0.00
15/02/2021	2029 On 04-November-21			Bond Future	108.56	108.3184	108.5599	108.3184	0.00
15/02/2021	2029 On 03-February-22			Bond Future	109.78	109.5327	109.7768	109.5327	0.00
15/02/2021	2030 On 06-May-21			Bond Future	8.70	98.0941	97.9841	98.0941	115,970.00
15/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	15746	16	16	16	0.00
15/02/2021	2030 On 06-May-21	8.95	Call	Bond Future	2839	3	3	3	0.00
15/02/2021	2030 On 06-May-21	8.36	Call	Bond Future	1138	1	1	1	0.00
15/02/2021	2030 On 06-May-21	8.86	Call	Bond Future	2524	3	3	3	0.00
15/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	2228	2	2	2	300.00
15/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	3895	4	4	4	0.00
15/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	11102	11	11	11	0.00
15/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	15700	16	16	16	0.00
15/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	15653	16	16	16	0.00
15/02/2021	2030 On 06-May-21	8.90	Call	Bond Future	2661	3	3	3	0.00
15/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	3021	3	3	3	0.00
15/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	4021	4	4	4	0.00
15/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	4452	5	4	5	0.00
15/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	4106	4	4	4	300.00
15/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	12129	12	12	12	0.00
15/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	7091	7	7	7	0.00
15/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	492	1	0	1	700.00
15/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	7667	8	8	8	0.00
15/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	3608	4	4	4	0.00
15/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	195	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
15/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1001	1	1	1	0.00
15/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	17	0	0	0	300.00
15/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	824	1	1	1	0.00
15/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	851	1	1	1	0.00
15/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	1269	1	1	1	5,000.00
15/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	1	0	0	0	0.00
15/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	1	0	0	0	0.00
15/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	32	0	0	0	0.00
15/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	894	1	1	1	700.00
15/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	4884	5	5	5	0.00
15/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	255	0	0	0	700.00
15/02/2021	2030 On 06-May-21	8.90	Put	Bond Future	1484	1	1	1	2,500.00
15/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	722	1	1	1	0.00
15/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	1805	2	2	2	0.00
15/02/2021	2030 On 06-May-21	8.86	Put	Bond Future	1578	2	2	2	0.00
15/02/2021	2030 On 06-May-21	8.95	Put	Bond Future	1373	1	1	1	2,500.00
15/02/2021	2030 On 06-May-21	8.36	Put	Bond Future	3145	3	3	3	0.00
15/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	1	0	0	0	0.00
15/02/2021	2030 On 05-August-21			Bond Future	8.89	95.1460	95.0345	95.1460	0.00
15/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	8207	8	8	8	0.00
15/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	592	1	1	1	200.00
15/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	8763	9	9	9	0.00
15/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	3045	3	3	3	600.00
15/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	2559	3	3	3	200.00
15/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	4740	5	5	5	600.00
15/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	16189	16	16	16	0.00
15/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	8720	9	9	9	0.00
15/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	8677	9	9	9	0.00
15/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	526	1	1	1	0.00
15/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	518	1	1	1	0.00
15/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	29	0	0	0	600.00
15/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	7634	8	8	8	0.00
15/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	613	1	1	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
15/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	3165	3	3	3	0.00
15/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	1615	2	2	2	0.00
15/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	511	1	1	1	0.00
15/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	2686	3	3	3	0.00
15/02/2021	2030 On 04-November-21			Bond Future	9.07	96.1623	96.0494	96.1623	0.00
15/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	2570	3	3	3	300.00
15/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	12226	12	12	12	0.00
15/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	8826	9	9	9	0.00
15/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	8748	9	9	9	0.00
15/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	1504	2	2	2	300.00
15/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	8787	9	9	9	0.00
15/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	867	1	1	1	0.00
15/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	877	1	1	1	0.00
15/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	4249	4	4	4	0.00
15/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	317	0	0	0	300.00
15/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	6041	6	6	6	0.00
15/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	858	1	1	1	0.00
15/02/2021	2030 On 03-February-22			Bond Future	9.27	93.2144	93.1002	93.2144	0.00
15/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	4202	4	4	4	0.00
15/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	4231	4	4	4	0.00
15/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	4260	4	4	4	0.00
15/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	3334	3	3	3	0.00
15/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	3357	3	3	3	0.00
15/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	3381	3	3	3	0.00
15/02/2021	2032 On 06-May-21			Bond Future	9.52	92.2406	92.4176	92.2406	124,949.00
15/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	14541	14	15	14	0.00
15/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	14492	14	14	14	0.00
15/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	5602	5	6	5	736.00
15/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	14591	14	15	14	0.00
15/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	16772	17	17	17	0.00
15/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	13	0	0	0	0.00
15/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	14	0	0	0	0.00

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15/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	3	0	0	0	736.00
15/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	680	1	1	1	0.00
15/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	13	0	0	0	0.00
15/02/2021	2032 On 05-August-21			Bond Future	9.71	93.2352	93.4138	93.2352	0.00
15/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	9924	10	10	10	0.00
15/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	9969	10	10	10	0.00
15/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	10014	10	10	10	0.00
15/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	598	1	1	1	0.00
15/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	606	1	1	1	0.00
15/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	614	1	1	1	0.00
15/02/2021	2032 On 04-November-21			Bond Future	9.91	90.0863	90.2667	90.0863	0.00
15/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	15422	15	15	15	0.00
15/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	10723	11	11	11	0.00
15/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	2293	2	2	2	700.00
15/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	3629	4	4	4	700.00
15/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	10640	11	11	11	0.00
15/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	10681	11	11	11	0.00
15/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	853	1	1	1	0.00
15/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	862	1	1	1	0.00
15/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	871	1	1	1	0.00
15/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	5829	6	6	6	0.00
15/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	241	0	0	0	700.00
15/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	4109	4	4	4	0.00
15/02/2021	2032 On 03-February-22			Bond Future	10.12	91.0758	91.2581	91.0758	0.00
15/02/2021	2032 On 03-February-22	8.91	Call	Bond Future	1560	2	2	2	198.00
15/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	5341	5	5	5	0.00
15/02/2021	2032 On 03-February-22	10.45	Call	Bond Future	5373	5	5	5	0.00
15/02/2021	2032 On 03-February-22	9.81	Call	Bond Future	3458	3	3	3	0.00
15/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	5308	5	5	5	0.00
15/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	5276	5	5	5	0.00
15/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	3575	4	4	4	0.00
15/02/2021	2032 On 03-February-22	10.45	Put	Bond Future	3505	4	4	4	198.00
15/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	3551	4	4	4	0.00

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15/02/2021	2032 On 03-February-22	9.81	Put	Bond Future	5268	5	5	5	198.00
15/02/2021	2032 On 03-February-22	8.91	Put	Bond Future	8906	9	9	9	0.00
15/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	3528	4	4	4	0.00
15/02/2021	2033 On 06-May-21			Bond Future	102.50	101.6530	102.5042	101.6530	9,583.00
15/02/2021	2033 On 05-August-21			Bond Future	103.63	102.7734	103.6336	102.7734	0.00
15/02/2021	2033 On 04-November-21			Bond Future	103.54	102.6713	103.5407	102.6713	0.00
15/02/2021	2033 On 03-February-22			Bond Future	104.70	103.8223	104.7014	103.8223	0.00
15/02/2021	2037 On 06-May-21			Bond Future	10.49	87.0047	87.1241	87.0047	130,308.00
15/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	11853	12	12	12	0.00
15/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	11802	12	12	12	0.00
15/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	11750	12	12	12	0.00
15/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	121	0	0	0	0.00
15/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	127	0	0	0	0.00
15/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	124	0	0	0	0.00
15/02/2021	2037 On 05-August-21			Bond Future	10.70	83.6868	83.8073	83.6868	0.00
15/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	10254	10	10	10	0.00
15/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	10343	10	10	10	0.00
15/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	10298	10	10	10	0.00
15/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	881	1	1	1	0.00
15/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	891	1	1	1	0.00
15/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	871	1	1	1	0.00
15/02/2021	2037 On 04-November-21			Bond Future	10.89	84.5808	84.7025	84.5808	0.00
15/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	12015	12	12	12	0.00
15/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	11973	12	12	12	0.00
15/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	12057	12	12	12	0.00
15/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	996	1	1	1	0.00
15/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1006	1	1	1	0.00
15/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	987	1	1	1	0.00
15/02/2021	2037 On 03-February-22			Bond Future	11.10	81.2556	81.3785	81.2556	0.00
15/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	6208	6	6	6	0.00
15/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	6174	6	6	6	0.00

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15/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	6139	6	6	6	0.00
15/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	3991	4	4	4	0.00
15/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	4040	4	4	4	0.00
15/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	4016	4	4	4	0.00
15/02/2021	2038 On 06-May-21			Bond Future	116.97	116.3431	116.9685	116.3431	7,799.00
15/02/2021	2038 On 05-August-21			Bond Future	116.54	115.9051	116.5369	115.9051	0.00
15/02/2021	2038 On 04-November-21			Bond Future	117.81	117.1700	117.8084	117.1700	0.00
15/02/2021	2038 On 03-February-22			Bond Future	117.38	116.7326	117.3783	116.7326	0.00
15/02/2021	2040 On 06-May-21			Bond Future	10.67	88.9760	89.0659	88.9760	79,204.00
15/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	11505	11	12	11	0.00
15/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	11451	11	11	11	0.00
15/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	16477	16	16	16	0.00
15/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	11558	11	12	11	0.00
15/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	3370	3	3	3	300.00
15/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	6992	7	7	7	300.00
15/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	808	1	1	1	0.00
15/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	179	0	0	0	0.00
15/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	2208	2	2	2	0.00
15/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	22	0	0	0	300.00
15/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	186	0	0	0	0.00
15/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	182	0	0	0	0.00
15/02/2021	2040 On 05-August-21			Bond Future	10.87	85.4292	85.5196	85.4292	0.00
15/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	6732	7	7	7	900.00
15/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	21681	22	22	22	0.00
15/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	11085	11	11	11	0.00
15/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	4628	5	5	5	900.00
15/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	11038	11	11	11	0.00
15/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	10991	11	11	11	0.00
15/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	865	1	1	1	0.00
15/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	3363	3	3	3	0.00
15/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	886	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	37	0	0	0	900.00
15/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	875	1	1	1	0.00
15/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	2171	2	2	2	0.00
15/02/2021	2040 On 04-November-21			Bond Future	11.06	86.3418	86.4332	86.3418	0.00
15/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	12304	12	12	12	0.00
15/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	12261	12	12	12	0.00
15/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	12217	12	12	12	0.00
15/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1138	1	1	1	0.00
15/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1128	1	1	1	0.00
15/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1117	1	1	1	0.00
15/02/2021	2040 On 03-February-22			Bond Future	11.27	82.7858	82.8781	82.7858	0.00
15/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	6410	6	6	6	0.00
15/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	6373	6	6	6	0.00
15/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	6447	6	6	6	0.00
15/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	4417	4	4	4	0.00
15/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	4390	4	4	4	0.00
15/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	4364	4	4	4	0.00
15/02/2021	2044 On 06-May-21			Bond Future	10.76	85.5289	85.4690	85.5289	61,049.00
15/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	11113	11	11	11	0.00
15/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	2577	3	3	3	3,100.00
15/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	8235	8	8	8	0.00
15/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	5410	5	5	5	3,100.00
15/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	11060	11	11	11	0.00
15/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	11007	11	11	11	0.00
15/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	5660	6	6	6	0.00
15/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	7674	8	8	8	0.00
15/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	4214	4	4	4	0.00
15/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	11376	11	11	11	0.00
15/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	716	1	1	1	3,100.00
15/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1204	1	1	1	3,100.00
15/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	228	0	0	0	0.00
15/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	224	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
15/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	199	0	0	0	3,100.00
15/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	596	1	1	1	0.00
15/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	1285	1	1	1	0.00
15/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	1780	2	2	2	3,100.00
15/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	220	0	0	0	0.00
15/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	2978	3	3	3	0.00
15/02/2021	2044 On 05-August-21			Bond Future	10.95	82.0700	82.0091	82.0700	0.00
15/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	11209	11	11	11	0.00
15/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	11163	11	11	11	0.00
15/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	11255	11	11	11	0.00
15/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	851	1	1	1	0.00
15/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	861	1	1	1	0.00
15/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	870	1	1	1	0.00
15/02/2021	2044 On 04-November-21			Bond Future	11.13	82.9468	82.8852	82.9468	0.00
15/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	11927	12	12	12	0.00
15/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	11884	12	12	12	0.00
15/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	11969	12	12	12	0.00
15/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1226	1	1	1	0.00
15/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1249	1	1	1	0.00
15/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1237	1	1	1	0.00
15/02/2021	2044 On 03-February-22			Bond Future	11.33	79.4786	79.4161	79.4786	0.00
15/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	6271	6	6	6	0.00
15/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	6199	6	6	6	0.00
15/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	6235	6	6	6	0.00
15/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	4499	4	4	4	0.00
15/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	4527	5	5	5	0.00
15/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	4471	4	4	4	0.00
15/02/2021	2046 On 06-May-21			Bond Future	104.00	104.0925	104.0037	104.0925	14,893.00
15/02/2021	2046 On 05-August-21			Bond Future	105.15	105.2402	105.1500	105.2402	0.00
15/02/2021	2046 On 04-November-21			Bond Future	104.49	104.5828	104.4914	104.5828	0.00
15/02/2021	2046 On 03-February-22			Bond Future	105.66	105.7553	105.6629	105.7553	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
15/02/2021	2050 On 06-May-21			Bond Future	108.83	107.2015	108.8280	107.2015	10,968.00
15/02/2021	2050 On 05-August-21			Bond Future	108.10	106.4571	108.1011	106.4571	0.00
15/02/2021	2050 On 04-November-21			Bond Future	109.28	107.6186	109.2805	107.6186	0.00
15/02/2021	2050 On 03-February-22			Bond Future	108.56	106.8793	108.5597	106.8793	0.00
15/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	AL37 On 06-May-21			Index Future	797.26	799.5240	797.2600	799.5240	0.00
15/02/2021	AL37 On 05-August-21			Index Future	805.75	808.0490	805.7520	808.0490	0.00
15/02/2021	AL37 On 04-November-21			Index Future	814.44	816.7630	814.4390	816.7630	0.00
15/02/2021	AL37 On 03-February-22			Index Future	823.38	825.7270	823.3750	825.7270	0.00
15/02/2021	AL7T On 06-May-21			Index Future	898.82	898.4800	898.8240	898.4800	0.00
15/02/2021	AL7T On 05-August-21			Index Future	908.40	908.0600	908.3980	908.0600	0.00
15/02/2021	AL7T On 04-November-21			Index Future	918.19	917.8530	918.1910	917.8530	0.00
15/02/2021	AL7T On 03-February-22			Index Future	928.27	927.9260	928.2660	927.9260	0.00
15/02/2021	ALBI On 06-May-21			Index Future	786.17	786.2320	786.1660	786.2320	308.00
15/02/2021	ALBI On 05-August-21			Index Future	794.54	794.6150	794.5390	794.6150	0.00
15/02/2021	ALBI On 04-November-21			Index Future	803.11	803.1850	803.1050	803.1850	0.00
15/02/2021	ALBI On 03-February-22			Index Future	811.92	812.0000	811.9170	812.0000	0.00
15/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C030 On 31-January-30			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
15/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C303 On 14-August-15			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
15/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2021	ES33 On 06-May-21			Bond Future	11.20	76.6619	76.7333	76.6619	350.00
15/02/2021	ES33 On 05-August-21			Bond Future	11.44	77.4883	77.5602	77.4883	0.00
15/02/2021	ES33 On 04-November-21			Bond Future	11.69	74.5415	74.6140	74.5415	0.00
15/02/2021	ES33 On 03-February-22			Bond Future	11.96	75.3603	75.4335	75.3603	0.00
15/02/2021	ES42 On 06-May-21			Bond Future	11.76	75.1817	75.1659	75.1817	4,779.00
15/02/2021	ES42 On 05-August-21			Bond Future	11.99	75.9929	75.9767	75.9929	0.00
15/02/2021	ES42 On 04-November-21			Bond Future	12.23	72.5469	72.5304	72.5469	0.00
15/02/2021	ES42 On 03-February-22			Bond Future	12.48	73.3441	73.3274	73.3441	0.00
15/02/2021	GOVI On 06-May-21			GOVI	776.88	776.9540	776.8830	776.9540	973.00
15/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	981930	98	98	98	0.00
15/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	982030	98	98	98	0.00
15/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	982130	98	98	98	0.00
15/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
15/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
15/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
15/02/2021	GOVI On 05-August-21			GOVI	785.16	785.2380	785.1570	785.2380	0.00
15/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	660070	66	66	66	0.00
15/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	660170	66	66	66	0.00
15/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	660270	66	66	66	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
15/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
15/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
15/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
15/02/2021	GOVI On 04-November-21			GOVI	793.62	793.7070	793.6220	793.7070	0.00
15/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	652020	65	65	65	0.00
15/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	652120	65	65	65	0.00
15/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	652220	65	65	65	0.00
15/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
15/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
15/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
15/02/2021	GOVI On 03-February-22			GOVI	802.33	802.4180	802.3300	802.4180	0.00
15/02/2021	GOVI On 03-February-22	792.75	Call	GOVI	95800	10	10	10	0.00
15/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	95900	10	10	10	0.00
15/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	95700	10	10	10	0.00
15/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
15/02/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
15/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
15/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/02/2021	IGOV On 06-May-21			Index Future	281.41	280.3330	281.4130	280.3330	976.00
15/02/2021	IGOV On 05-August-21			Index Future	284.48	283.3910	284.4800	283.3910	0.00
15/02/2021	IGOV On 04-November-21			Index Future	287.62	286.5150	287.6150	286.5150	0.00
15/02/2021	IGOV On 03-February-22			Index Future	290.84	289.7270	290.8380	289.7270	0.00
15/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
15/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.45	90.4400	90.4500	90.4400	0.00
15/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.43	89.4200	89.4300	89.4200	0.00
15/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.72	90.7000	90.7200	90.7000	51.00
15/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.17	90.1400	90.1700	90.1400	0.00
15/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.32	90.2700	90.3200	90.2700	0.00
15/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.49	93.4100	93.4900	93.4100	0.00
15/02/2021	IS05 On 20-December-22			Interest Rate Swap	94.01	93.8900	94.0100	93.8900	0.00
15/02/2021	IS05 On 22-March-23			Interest Rate Swap	86.41	86.2700	86.4100	86.2700	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
15/02/2021	IS05 On 20-June-23			Interest Rate Swap	91.96	91.7700	91.9600	91.7700	0.00
15/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/02/2021	IS10 On 17-December-25			Interest Rate Swap	79.07	78.5700	79.0700	78.5700	0.00
15/02/2021	IS10 On 16-March-26			Interest Rate Swap	75.49	74.9700	75.4900	74.9700	0.00
15/02/2021	IS10 On 15-June-26			Interest Rate Swap	73.81	73.2400	73.8100	73.2400	0.00
15/02/2021	IS10 On 21-September-26			Interest Rate Swap	75.72	75.1200	75.7200	75.1200	0.00
15/02/2021	IS10 On 21-December-26			Interest Rate Swap	79.65	79.0300	79.6500	79.0300	0.00
15/02/2021	IS10 On 15-March-27			Interest Rate Swap	78.05	77.4100	78.0500	77.4100	0.00
15/02/2021	IS10 On 21-June-27			Interest Rate Swap	80.02	79.3800	80.0200	79.3800	0.00
15/02/2021	IS10 On 20-September-27			Interest Rate Swap	85.74	85.1100	85.7400	85.1100	0.00
15/02/2021	IS10 On 20-December-27			Interest Rate Swap	86.05	85.4200	86.0500	85.4200	0.00
15/02/2021	IS10 On 22-March-28			Interest Rate Swap	78.95	78.3200	78.9500	78.3200	0.00
15/02/2021	IS10 On 20-June-28			Interest Rate Swap	86.75	86.1600	86.7500	86.1600	0.00
15/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/02/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.65	96.3550	96.3550	96.3550	0.00
15/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.71	96.2950	96.2950	96.2950	0.00
15/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.70	96.3000	96.3000	96.3000	0.00
15/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.71	96.2900	96.2900	96.2900	0.00
15/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.72	96.2850	96.2850	96.2850	0.00
15/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2600	96.2700	96.2600	0.00
15/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.80	96.2000	96.2000	96.2000	30,000.00
15/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.05	96.0050	95.9500	96.0050	0.00
15/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.21	95.8700	95.7900	95.8700	0.00
15/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.43	95.6750	95.5750	95.6750	20,001.00
15/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.58	95.5550	95.4250	95.5550	0.00
15/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.76	95.3450	95.2400	95.3450	0.00
15/02/2021	R023 On 06-May-21			Bond Future	4.78	106.6001	106.5731	106.6001	41,458.00
15/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	4776	5	5	5	0.00
15/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	4759	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	4792	5	5	5	0.00
15/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
15/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
15/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
15/02/2021	R023 On 05-August-21			Bond Future	4.86	107.7489	107.7210	107.7489	0.00
15/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	909	1	1	1	0.00
15/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	897	1	1	1	0.00
15/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	885	1	1	1	0.00
15/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	238	0	0	0	0.00
15/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	235	0	0	0	0.00
15/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	232	0	0	0	0.00
15/02/2021	R023 On 04-November-21			Bond Future	4.97	104.9924	104.9640	104.9924	0.00
15/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	432	0	0	0	0.00
15/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	425	0	0	0	0.00
15/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	418	0	0	0	0.00
15/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	507	0	1	0	0.00
15/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	501	0	1	0	0.00
15/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	495	0	0	0	0.00
15/02/2021	R023 On 03-February-22			Bond Future	5.11	106.1452	106.1164	106.1452	0.00
15/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	447	0	0	0	0.00
15/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	442	0	0	0	0.00
15/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	453	0	0	0	0.00
15/02/2021	R023 On 03-February-22	5.08	Put	Bond Future	489	0	0	0	0.00
15/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	498	0	0	0	0.00
15/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	493	0	0	0	0.00
15/02/2021	R035 On 06-May-21			Bond Future	10.24	91.5667	91.7298	91.5667	102,994.00
15/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	12906	13	13	13	0.00
15/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	12854	13	13	13	0.00
15/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	6113	6	6	6	0.00
15/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	3161	3	3	3	600.00
15/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	6618	7	7	7	600.00
15/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	15742	16	16	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
15/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	7480	7	7	7	0.00
15/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	4940	5	5	5	1,650.00
15/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	11115	11	11	11	0.00
15/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	12959	13	13	13	0.00
15/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	3770	4	4	4	0.00
15/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	1955	2	2	2	500.00
15/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	8651	9	9	9	0.00
15/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	15030	15	15	15	0.00
15/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	2572	3	3	3	223.00
15/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	26	0	0	0	1,650.00
15/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	2580	3	3	3	0.00
15/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	384	0	0	0	1,650.00
15/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	18	0	0	0	600.00
15/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	2095	2	2	2	0.00
15/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	1713	2	2	2	500.00
15/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	3264	3	3	3	0.00
15/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	72	0	0	0	0.00
15/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	70	0	0	0	0.00
15/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	150	0	0	0	223.00
15/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	583	1	1	1	223.00
15/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	1204	1	1	1	0.00
15/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	755	1	1	1	0.00
15/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	867	1	1	1	500.00
15/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	69	0	0	0	0.00
15/02/2021	R035 On 05-August-21			Bond Future	10.44	92.5534	92.7178	92.5534	0.00
15/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	4899	5	5	5	0.00
15/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
15/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	2409	2	2	2	100.00
15/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
15/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	7466	7	7	7	0.00
15/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
15/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	45373	46	45	46	0.00
15/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	1649	2	2	2	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	45489	46	45	46	0.00
15/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	45606	46	46	46	0.00
15/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	2775	3	3	3	100.00
15/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	5246	5	5	5	0.00
15/02/2021	R035 On 04-November-21			Bond Future	10.65	89.0677	89.2337	89.0677	0.00
15/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	17530	17	18	17	0.00
15/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	11811	12	12	12	0.00
15/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	8652	9	9	9	0.00
15/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	3065	3	3	3	782.00
15/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	11854	12	12	12	0.00
15/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	4257	4	4	4	400.00
15/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	5882	6	6	6	0.00
15/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	11897	12	12	12	0.00
15/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	2763	3	3	3	400.00
15/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	4428	5	4	5	0.00
15/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	6224	6	6	6	0.00
15/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	967	1	1	1	0.00
15/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	3175	3	3	3	782.00
15/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	5788	6	6	6	0.00
15/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	1991	2	2	2	782.00
15/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	977	1	1	1	0.00
15/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	986	1	1	1	0.00
15/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	241	0	0	0	400.00
15/02/2021	R035 On 03-February-22			Bond Future	10.87	90.0459	90.2136	90.0459	0.00
15/02/2021	R035 On 03-February-22	9.70	Call	Bond Future	1933	2	2	2	683.00
15/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	6154	6	6	6	0.00
15/02/2021	R035 On 03-February-22	11.39	Call	Bond Future	6700	7	7	7	0.00
15/02/2021	R035 On 03-February-22	10.65	Call	Bond Future	4225	4	4	4	0.00
15/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	6119	6	6	6	0.00
15/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	6084	6	6	6	0.00
15/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	3931	4	4	4	0.00
15/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	3906	4	4	4	0.00
15/02/2021	R035 On 03-February-22	11.39	Put	Bond Future	3540	4	4	4	683.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	3882	4	4	4	0.00
15/02/2021	R035 On 03-February-22	10.65	Put	Bond Future	5581	6	6	6	683.00
15/02/2021	R035 On 03-February-22	9.70	Put	Bond Future	9621	10	10	10	0.00
15/02/2021	R186 On 06-May-21			Bond Future	6.92	120.8546	120.4905	120.8546	105,562.00
15/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	17604	18	18	18	0.00
15/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	2624	3	3	3	0.00
15/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	17563	18	18	18	0.00
15/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	17522	18	18	18	0.00
15/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
15/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
15/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	708	1	1	1	15,177.00
15/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
15/02/2021	R186 On 05-August-21			Bond Future	7.07	116.8764	116.5079	116.8764	0.00
15/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	7383	8	7	8	0.00
15/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	7343	8	7	8	0.00
15/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	7303	8	7	8	0.00
15/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	217	0	0	0	0.00
15/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	213	0	0	0	0.00
15/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	209	0	0	0	0.00
15/02/2021	R186 On 04-November-21			Bond Future	7.24	118.1246	117.7520	118.1246	0.00
15/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	4878	5	5	5	0.00
15/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	4811	5	5	5	0.00
15/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	4844	5	5	5	0.00
15/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	1008	1	1	1	0.00
15/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	1018	1	1	1	0.00
15/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	998	1	1	1	0.00
15/02/2021	R186 On 03-February-22			Bond Future	7.42	114.1411	113.7643	114.1411	0.00
15/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	2303	2	2	2	0.00
15/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	2324	3	2	3	0.00
15/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	2345	3	2	3	0.00
15/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	2885	3	3	3	0.00
15/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	2908	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	2930	3	3	3	0.00
15/02/2021	R197 On 06-May-21			Bond Future	322.03	321.8851	322.0298	321.8851	2,121.00
15/02/2021	R197 On 05-August-21			Bond Future	317.58	317.4364	317.5814	317.4364	0.00
15/02/2021	R197 On 04-November-21			Bond Future	321.05	320.9003	321.0467	320.9003	0.00
15/02/2021	R197 On 03-February-22			Bond Future	316.55	316.4065	316.5542	316.4065	0.00
15/02/2021	R202 On 06-May-21			Bond Future	226.80	227.2515	226.7958	227.2515	8,028.00
15/02/2021	R202 On 05-August-21			Bond Future	225.05	225.5090	225.0471	225.5090	0.00
15/02/2021	R202 On 04-November-21			Bond Future	227.50	227.9698	227.5026	227.9698	0.00
15/02/2021	R202 On 03-February-22			Bond Future	225.76	226.2275	225.7550	226.2275	0.00
15/02/2021	R209 On 06-May-21			Bond Future	10.15	70.9933	71.0663	70.9933	26,545.00
15/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	11056	11	11	11	0.00
15/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	3918	4	4	4	0.00
15/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	2679	3	3	3	5,325.00
15/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	6662	7	7	7	0.00
15/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	8193	8	8	8	0.00
15/02/2021	R209 On 06-May-21	9.50	Call	Bond Future	852	1	1	1	2,150.00
15/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	3010	3	3	3	1,000.00
15/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	11012	11	11	11	0.00
15/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	10967	11	11	11	0.00
15/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	1329	1	1	1	6,050.00
15/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	5564	6	6	6	0.00
15/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	1941	2	2	2	0.00
15/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	11101	11	11	11	0.00
15/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	81	0	0	0	9,150.00
15/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	771	1	1	1	3,500.00
15/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	2834	3	3	3	0.00
15/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	86	0	0	0	0.00
15/02/2021	R209 On 06-May-21	9.50	Put	Bond Future	4854	5	5	5	0.00
15/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	85	0	0	0	0.00
15/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	3753	4	4	4	0.00
15/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	297	0	0	0	3,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	2086	2	2	2	0.00
15/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	549	1	1	1	9,150.00
15/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	1318	1	1	1	6,250.00
15/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	83	0	0	0	0.00
15/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	1835	2	2	2	0.00
15/02/2021	R209 On 05-August-21			Bond Future	10.32	71.7588	71.8323	71.7588	0.00
15/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	8721	9	9	9	0.00
15/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	8683	9	9	9	0.00
15/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	8760	9	9	9	0.00
15/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	881	1	1	1	0.00
15/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	901	1	1	1	0.00
15/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	891	1	1	1	0.00
15/02/2021	R209 On 04-November-21			Bond Future	10.50	69.3852	69.4595	69.3852	1,795.00
15/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1611	2	2	2	3,750.00
15/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	9713	10	10	10	0.00
15/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	9749	10	10	10	0.00
15/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	9677	10	10	10	0.00
15/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	3915	4	4	4	0.00
15/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	9066	9	9	9	0.00
15/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1318	1	1	1	5,500.00
15/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1110	1	1	1	0.00
15/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1120	1	1	1	0.00
15/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1130	1	1	1	0.00
15/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	3935	4	4	4	5,500.00
15/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	7613	8	8	8	0.00
15/02/2021	R209 On 03-February-22			Bond Future	10.69	70.1474	70.2224	70.1474	0.00
15/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	5481	5	5	5	0.00
15/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	5418	5	5	5	0.00
15/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	5450	5	5	5	0.00
15/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	3619	4	4	4	0.00
15/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	3640	4	4	4	0.00
15/02/2021	R209 On 03-February-22	11.04	Put	Bond Future	3598	4	4	4	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
15/02/2021	R210 On 06-May-21			Bond Future	200.34	198.4170	200.3386	198.4170	1,183.00
15/02/2021	R210 On 05-August-21			Bond Future	202.55	200.6044	202.5465	200.6044	0.00
15/02/2021	R210 On 04-November-21			Bond Future	202.02	200.0558	202.0187	200.0558	0.00
15/02/2021	R210 On 03-February-22			Bond Future	204.28	202.2987	204.2834	202.2987	0.00
15/02/2021	R212 On 06-May-21			Bond Future	171.85	171.8610	171.8464	171.8610	3,425.00
15/02/2021	R212 On 05-August-21			Bond Future	171.41	171.4253	171.4099	171.4253	0.00
15/02/2021	R212 On 04-November-21			Bond Future	173.28	173.2959	173.2800	173.2959	0.00
15/02/2021	R213 On 06-May-21			Bond Future	9.14	87.6268	87.6739	87.6268	9,146.00
15/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	14254	14	14	14	0.00
15/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	14208	14	14	14	0.00
15/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	14299	14	14	14	0.00
15/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	6	0	0	0	0.00
15/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	6	0	0	0	0.00
15/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	6	0	0	0	0.00
15/02/2021	R213 On 05-August-21			Bond Future	9.32	88.5712	88.6183	88.5712	0.00
15/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	8390	8	8	8	0.00
15/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	5798	6	6	6	0.00
15/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	8721	9	9	9	0.00
15/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	3035	3	3	3	0.00
15/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	8679	9	9	9	0.00
15/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	8638	9	9	9	0.00
15/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	626	1	1	1	0.00
15/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	618	1	1	1	0.00
15/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1359	1	1	1	0.00
15/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	2949	3	3	3	0.00
15/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	610	1	1	1	0.00
15/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	677	1	1	1	0.00
15/02/2021	R213 On 04-November-21			Bond Future	9.51	85.9880	86.0356	85.9880	0.00
15/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	9059	9	9	9	0.00
15/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	9021	9	9	9	0.00
15/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	9097	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	943	1	1	1	0.00
15/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	933	1	1	1	0.00
15/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	923	1	1	1	0.00
15/02/2021	R213 On 03-February-22			Bond Future	9.72	86.9323	86.9802	86.9323	0.00
15/02/2021	R213 On 03-February-22	10.15	Call	Bond Future	5228	5	5	5	0.00
15/02/2021	R213 On 03-February-22	9.58	Call	Bond Future	3576	4	4	4	0.00
15/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	4669	5	5	5	0.00
15/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	4639	5	5	5	0.00
15/02/2021	R213 On 03-February-22	8.63	Call	Bond Future	1548	2	2	2	200.00
15/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	4699	5	5	5	0.00
15/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	3326	3	3	3	0.00
15/02/2021	R213 On 03-February-22	9.58	Put	Bond Future	4311	4	4	4	200.00
15/02/2021	R213 On 03-February-22	8.63	Put	Bond Future	7575	8	8	8	0.00
15/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	3370	3	3	3	0.00
15/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	3348	3	3	3	0.00
15/02/2021	R213 On 03-February-22	10.15	Put	Bond Future	2979	3	3	3	200.00
15/02/2021	R214 On 06-May-21			Bond Future	10.59	67.6738	67.6607	67.6738	13,213.00
15/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	9223	9	9	9	0.00
15/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	9179	9	9	9	0.00
15/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	9136	9	9	9	0.00
15/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	241	0	0	0	0.00
15/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	237	0	0	0	0.00
15/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	233	0	0	0	0.00
15/02/2021	R214 On 05-August-21			Bond Future	10.76	68.4031	68.3896	68.4031	0.00
15/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	7989	8	8	8	0.00
15/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	8026	8	8	8	0.00
15/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	7953	8	8	8	0.00
15/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1237	1	1	1	0.00
15/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1262	1	1	1	0.00
15/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1249	1	1	1	0.00
15/02/2021	R214 On 04-November-21			Bond Future	10.94	65.8568	65.8430	65.8568	0.00
15/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	9304	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	9269	9	9	9	0.00
15/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	9235	9	9	9	0.00
15/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1430	1	1	1	0.00
15/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1406	1	1	1	0.00
15/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1418	1	1	1	0.00
15/02/2021	R214 On 03-February-22			Bond Future	11.13	66.5800	66.5660	66.5800	0.00
15/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	5409	5	5	5	0.00
15/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	5379	5	5	5	0.00
15/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	5439	5	5	5	0.00
15/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	3963	4	4	4	0.00
15/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	3940	4	4	4	0.00
15/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	3917	4	4	4	0.00
15/02/2021	R248 On 06-May-21			Bond Future	10.64	84.9898	85.0131	84.9898	127,929.00
15/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	11508	12	12	12	0.00
15/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	11454	11	11	11	0.00
15/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	11562	12	12	12	0.00
15/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	196	0	0	0	0.00
15/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	204	0	0	0	0.00
15/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	200	0	0	0	0.00
15/02/2021	R248 On 05-August-21			Bond Future	10.82	85.9058	85.9288	85.9058	0.00
15/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	11704	12	12	12	0.00
15/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	11656	12	12	12	0.00
15/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	11751	12	12	12	0.00
15/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	813	1	1	1	0.00
15/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	804	1	1	1	0.00
15/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	794	1	1	1	0.00
15/02/2021	R248 On 04-November-21			Bond Future	11.00	82.4120	82.4351	82.4120	0.00
15/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	12550	13	13	13	0.00
15/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	12506	13	13	13	0.00
15/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	12594	13	13	13	0.00
15/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1117	1	1	1	0.00
15/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1138	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1127	1	1	1	0.00
15/02/2021	R248 On 03-February-22			Bond Future	11.19	83.3172	83.3405	83.3172	0.00
15/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	6492	7	6	7	0.00
15/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	6454	6	6	6	0.00
15/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	6417	6	6	6	0.00
15/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	4482	5	4	5	0.00
15/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	4539	5	5	5	0.00
15/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	4510	5	5	5	0.00