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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/02/2021 TO: 17/02/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	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
17/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	2025 On 06-May-21			Bond Future	151.54	151.5586	151.5354	151.5586	7,790.00
17/02/2021	2025 On 05-August-21			Bond Future	151.67	151.6936	151.6684	151.6936	0.00
17/02/2021	2025 On 04-November-21			Bond Future	153.34	153.3646	153.3383	153.3646	0.00
17/02/2021	2025 On 03-February-22			Bond Future	153.49	153.5169	153.4900	153.5169	0.00
17/02/2021	2029 On 06-May-21			Bond Future	108.24	108.2464	108.2410	108.2464	2,382.00
17/02/2021	2029 On 05-August-21			Bond Future	109.43	109.4352	109.4285	109.4352	0.00
17/02/2021	2029 On 04-November-21			Bond Future	109.48	109.4914	109.4839	109.4914	0.00
17/02/2021	2029 On 03-February-22			Bond Future	110.70	110.7111	110.7034	110.7111	0.00
17/02/2021	2030 On 06-May-21			Bond Future	8.89	97.5062	96.8804	97.5062	113,601.00
17/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	14643	15	15	15	0.00
17/02/2021	2030 On 06-May-21	8.95	Call	Bond Future	2143	3	2	3	0.00
17/02/2021	2030 On 06-May-21	8.36	Call	Bond Future	750	1	1	1	0.00
17/02/2021	2030 On 06-May-21	8.86	Call	Bond Future	1873	2	2	2	0.00
17/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	1623	2	2	2	300.00
17/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	3079	4	3	4	0.00
17/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	10013	11	10	11	0.00
17/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	14597	15	15	15	0.00
17/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	14550	15	15	15	0.00
17/02/2021	2030 On 06-May-21	8.90	Call	Bond Future	1990	2	2	2	0.00
17/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	2302	3	2	3	0.00
17/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	3193	4	3	4	0.00
17/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	3588	4	4	4	0.00
17/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	3271	4	3	4	300.00
17/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	11034	12	11	12	0.00
17/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	6083	7	6	7	0.00
17/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	287	0	0	0	700.00
17/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	6639	7	7	7	0.00
17/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	2821	3	3	3	0.00
17/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	270	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
17/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1318	1	1	1	0.00
17/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	25	0	0	0	300.00
17/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	1092	1	1	1	0.00
17/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	1127	1	1	1	0.00
17/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	1653	1	2	1	5,000.00
17/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	2	0	0	0	0.00
17/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	2	0	0	0	0.00
17/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	46	0	0	0	0.00
17/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	1182	1	1	1	700.00
17/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	5783	5	6	5	0.00
17/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	350	0	0	0	700.00
17/02/2021	2030 On 06-May-21	8.90	Put	Bond Future	1917	2	2	2	2,500.00
17/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	963	1	1	1	0.00
17/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	2303	2	2	2	0.00
17/02/2021	2030 On 06-May-21	8.86	Put	Bond Future	2030	2	2	2	0.00
17/02/2021	2030 On 06-May-21	8.95	Put	Bond Future	1781	2	2	2	2,500.00
17/02/2021	2030 On 06-May-21	8.36	Put	Bond Future	3861	3	4	3	0.00
17/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	2	0	0	0	0.00
17/02/2021	2030 On 05-August-21			Bond Future	9.09	94.5477	93.9141	94.5477	0.00
17/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	7195	8	7	8	0.00
17/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	364	1	0	1	200.00
17/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	7733	8	8	8	0.00
17/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	2364	3	2	3	600.00
17/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	1939	2	2	2	200.00
17/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	3899	4	4	4	600.00
17/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	15072	16	15	16	0.00
17/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	7691	8	8	8	0.00
17/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	7650	8	8	8	0.00
17/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	619	1	1	1	0.00
17/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	610	1	1	1	0.00
17/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	33	0	0	0	600.00
17/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	8526	8	9	8	0.00
17/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	722	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
17/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	3666	3	4	3	0.00
17/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	1894	2	2	2	0.00
17/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	602	1	1	1	0.00
17/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	3126	3	3	3	0.00
17/02/2021	2030 On 04-November-21			Bond Future	9.28	95.5677	94.9268	95.5677	0.00
17/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	2024	2	2	2	300.00
17/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	11181	12	11	12	0.00
17/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	7884	8	8	8	0.00
17/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	7808	8	8	8	0.00
17/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	1118	1	1	1	300.00
17/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	7846	8	8	8	0.00
17/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	1049	1	1	1	0.00
17/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	1060	1	1	1	0.00
17/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	4826	5	5	5	0.00
17/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	395	0	0	0	300.00
17/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	6779	6	7	6	0.00
17/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	1038	1	1	1	0.00
17/02/2021	2030 On 03-February-22			Bond Future	9.49	92.6065	91.9584	92.6065	0.00
17/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	3472	4	3	4	0.00
17/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	3499	4	3	4	0.00
17/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	3526	4	4	4	0.00
17/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	3742	4	4	4	0.00
17/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	3767	4	4	4	0.00
17/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	3793	4	4	4	0.00
17/02/2021	2032 On 06-May-21			Bond Future	9.71	91.9395	91.2402	91.9395	124,949.00
17/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	13368	14	13	14	0.00
17/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	13319	14	13	14	0.00
17/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	4674	5	5	5	736.00
17/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	13417	14	13	14	0.00
17/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	15596	16	16	16	0.00
17/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	17	0	0	0	0.00
17/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	18	0	0	0	0.00

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17/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	4	0	0	0	736.00
17/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	930	1	1	1	0.00
17/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	17	0	0	0	0.00
17/02/2021	2032 On 05-August-21			Bond Future	9.91	92.9269	92.2190	92.9269	0.00
17/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	8806	9	9	9	0.00
17/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	8849	10	9	10	0.00
17/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	8893	10	9	10	0.00
17/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	672	1	1	1	0.00
17/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	681	1	1	1	0.00
17/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	690	1	1	1	0.00
17/02/2021	2032 On 04-November-21			Bond Future	10.11	89.7844	89.0684	89.7844	0.00
17/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	14261	15	14	15	0.00
17/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	9650	10	10	10	0.00
17/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	1783	2	2	2	700.00
17/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	2957	3	3	3	700.00
17/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	9569	10	10	10	0.00
17/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	9610	10	10	10	0.00
17/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	979	1	1	1	0.00
17/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	989	1	1	1	0.00
17/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	999	1	1	1	0.00
17/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	6518	6	7	6	0.00
17/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	278	0	0	0	700.00
17/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	4635	4	5	4	0.00
17/02/2021	2032 On 03-February-22			Bond Future	10.33	90.7641	90.0401	90.7641	0.00
17/02/2021	2032 On 03-February-22	8.91	Call	Bond Future	1122	1	1	1	198.00
17/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	4462	5	4	5	0.00
17/02/2021	2032 On 03-February-22	10.45	Call	Bond Future	4492	5	4	5	0.00
17/02/2021	2032 On 03-February-22	9.81	Call	Bond Future	2749	3	3	3	0.00
17/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	4431	5	4	5	0.00
17/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	4402	5	4	5	0.00
17/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	3919	4	4	4	0.00
17/02/2021	2032 On 03-February-22	10.45	Put	Bond Future	3842	4	4	4	198.00
17/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	3893	4	4	4	0.00

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17/02/2021	2032 On 03-February-22	9.81	Put	Bond Future	5777	6	6	6	198.00
17/02/2021	2032 On 03-February-22	8.91	Put	Bond Future	9686	9	10	9	0.00
17/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	3867	4	4	4	0.00
17/02/2021	2033 On 06-May-21			Bond Future	102.81	102.8104	102.8109	102.8104	9,583.00
17/02/2021	2033 On 05-August-21			Bond Future	103.94	103.9393	103.9386	103.9393	0.00
17/02/2021	2033 On 04-November-21			Bond Future	103.86	103.8607	103.8594	103.8607	0.00
17/02/2021	2033 On 03-February-22			Bond Future	105.02	105.0177	105.0162	105.0177	0.00
17/02/2021	2037 On 06-May-21			Bond Future	10.68	86.6834	85.9035	86.6834	130,432.00
17/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	10664	11	11	11	0.00
17/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	10613	11	11	11	0.00
17/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	10563	11	11	11	0.00
17/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	153	0	0	0	0.00
17/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	160	0	0	0	0.00
17/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	156	0	0	0	0.00
17/02/2021	2037 On 05-August-21			Bond Future	10.89	83.3585	82.5692	83.3585	0.00
17/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	9112	10	9	10	0.00
17/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	9199	10	9	10	0.00
17/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	9155	10	9	10	0.00
17/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	977	1	1	1	0.00
17/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	988	1	1	1	0.00
17/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	966	1	1	1	0.00
17/02/2021	2037 On 04-November-21			Bond Future	11.09	84.2580	83.4598	84.2580	0.00
17/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	10878	12	11	12	0.00
17/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	10838	12	11	12	0.00
17/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	10919	12	11	12	0.00
17/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1103	1	1	1	0.00
17/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1113	1	1	1	0.00
17/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1092	1	1	1	0.00
17/02/2021	2037 On 03-February-22			Bond Future	11.31	80.9232	80.1161	80.9232	0.00
17/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	5250	6	5	6	0.00
17/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	5218	6	5	6	0.00

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17/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	5186	6	5	6	0.00
17/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	4295	4	4	4	0.00
17/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	4350	4	4	4	0.00
17/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	4323	4	4	4	0.00
17/02/2021	2038 On 06-May-21			Bond Future	117.44	116.9641	117.4365	116.9641	7,799.00
17/02/2021	2038 On 05-August-21			Bond Future	117.00	116.5281	117.0042	116.5281	0.00
17/02/2021	2038 On 04-November-21			Bond Future	118.29	117.8119	118.2927	117.8119	0.00
17/02/2021	2038 On 03-February-22			Bond Future	117.86	117.3736	117.8596	117.3736	0.00
17/02/2021	2040 On 06-May-21			Bond Future	10.85	88.4495	87.7304	88.4495	75,874.00
17/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	10225	11	10	11	0.00
17/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	10173	11	10	11	0.00
17/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	15149	16	15	16	0.00
17/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	10278	11	10	11	0.00
17/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	2563	3	3	3	300.00
17/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	5874	6	6	6	300.00
17/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	1026	1	1	1	0.00
17/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	234	0	0	0	0.00
17/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	2737	2	3	2	0.00
17/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	29	0	0	0	300.00
17/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	243	0	0	0	0.00
17/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	239	0	0	0	0.00
17/02/2021	2040 On 05-August-21			Bond Future	11.06	84.8932	84.1654	84.8932	0.00
17/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	5679	6	6	6	900.00
17/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	20330	21	20	21	0.00
17/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	9849	11	10	11	0.00
17/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	3734	4	4	4	900.00
17/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	9804	10	10	10	0.00
17/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	9758	10	10	10	0.00
17/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	984	1	1	1	0.00
17/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	3824	4	4	4	0.00
17/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	1007	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
17/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	40	0	0	0	900.00
17/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	996	1	1	1	0.00
17/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	2473	2	2	2	0.00
17/02/2021	2040 On 04-November-21			Bond Future	11.26	85.8093	85.0732	85.8093	0.00
17/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	11068	12	11	12	0.00
17/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	11025	12	11	12	0.00
17/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	10983	12	11	12	0.00
17/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1264	1	1	1	0.00
17/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1252	1	1	1	0.00
17/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1241	1	1	1	0.00
17/02/2021	2040 On 03-February-22			Bond Future	11.48	82.2413	81.4969	82.2413	0.00
17/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	5396	6	5	6	0.00
17/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	5362	6	5	6	0.00
17/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	5431	6	5	6	0.00
17/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	4787	5	5	5	0.00
17/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	4758	5	5	5	0.00
17/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	4729	5	5	5	0.00
17/02/2021	2044 On 06-May-21			Bond Future	10.92	84.9956	84.2679	84.9956	61,111.00
17/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	9966	11	10	11	0.00
17/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	1946	2	2	2	3,100.00
17/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	7171	8	7	8	0.00
17/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	4490	5	4	5	3,100.00
17/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	9915	11	10	11	0.00
17/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	9863	11	10	11	0.00
17/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	4723	5	5	5	0.00
17/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	6634	7	7	7	0.00
17/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	3391	4	3	4	0.00
17/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	10225	11	10	11	0.00
17/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	877	1	1	1	3,100.00
17/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1468	1	1	1	3,100.00
17/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	285	0	0	0	0.00
17/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	280	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
17/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	249	0	0	0	3,100.00
17/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	732	1	1	1	0.00
17/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	1566	1	2	1	0.00
17/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	2158	2	2	2	3,100.00
17/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	274	0	0	0	0.00
17/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	3549	3	4	3	0.00
17/02/2021	2044 On 05-August-21			Bond Future	11.12	81.5274	80.7909	81.5274	0.00
17/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	10084	11	10	11	0.00
17/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	10040	11	10	11	0.00
17/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	10129	11	10	11	0.00
17/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	943	1	1	1	0.00
17/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	954	1	1	1	0.00
17/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	965	1	1	1	0.00
17/02/2021	2044 On 04-November-21			Bond Future	11.32	82.4073	81.6624	82.4073	0.00
17/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	10808	12	11	12	0.00
17/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	10766	11	11	11	0.00
17/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	10849	12	11	12	0.00
17/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1329	1	1	1	0.00
17/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1354	1	1	1	0.00
17/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1341	1	1	1	0.00
17/02/2021	2044 On 03-February-22			Bond Future	11.52	78.9272	78.1740	78.9272	0.00
17/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	5333	6	5	6	0.00
17/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	5266	6	5	6	0.00
17/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	5299	6	5	6	0.00
17/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	4805	5	5	5	0.00
17/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	4836	5	5	5	0.00
17/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	4775	5	5	5	0.00
17/02/2021	2046 On 06-May-21			Bond Future	104.72	104.0000	104.7203	104.0000	14,893.00
17/02/2021	2046 On 05-August-21			Bond Future	105.87	105.1423	105.8692	105.1423	0.00
17/02/2021	2046 On 04-November-21			Bond Future	105.23	104.4947	105.2289	104.4947	0.00
17/02/2021	2046 On 03-February-22			Bond Future	106.40	105.6589	106.4012	105.6589	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
17/02/2021	2050 On 06-May-21			Bond Future	108.21	108.6190	108.2124	108.6190	10,904.00
17/02/2021	2050 On 05-August-21			Bond Future	107.47	107.8856	107.4734	107.8856	0.00
17/02/2021	2050 On 04-November-21			Bond Future	108.66	109.0742	108.6569	109.0742	0.00
17/02/2021	2050 On 03-February-22			Bond Future	107.92	108.3436	107.9213	108.3436	0.00
17/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	AL37 On 06-May-21			Index Future	788.86	793.2920	788.8640	793.2920	0.00
17/02/2021	AL37 On 05-August-21			Index Future	797.23	801.7110	797.2340	801.7110	0.00
17/02/2021	AL37 On 04-November-21			Index Future	805.91	810.4370	805.9100	810.4370	0.00
17/02/2021	AL37 On 03-February-22			Index Future	814.70	819.2740	814.6970	819.2740	0.00
17/02/2021	AL7T On 06-May-21			Index Future	888.07	894.3650	888.0670	894.3650	0.00
17/02/2021	AL7T On 05-August-21			Index Future	897.49	903.8570	897.4890	903.8570	0.00
17/02/2021	AL7T On 04-November-21			Index Future	907.26	913.6950	907.2560	913.6950	0.00
17/02/2021	AL7T On 03-February-22			Index Future	917.15	923.6580	917.1480	923.6580	0.00
17/02/2021	ALBI On 06-May-21			Index Future	776.64	782.2590	776.6370	782.2590	308.00
17/02/2021	ALBI On 05-August-21			Index Future	784.88	790.5610	784.8770	790.5610	0.00
17/02/2021	ALBI On 04-November-21			Index Future	793.42	799.1660	793.4180	799.1660	0.00
17/02/2021	ALBI On 03-February-22			Index Future	802.07	807.8800	802.0690	807.8800	0.00
17/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	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
17/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	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
17/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2021	ES33 On 06-May-21			Bond Future	11.37	76.3803	75.8143	76.3803	350.00
17/02/2021	ES33 On 05-August-21			Bond Future	11.62	77.2005	76.6274	77.2005	0.00
17/02/2021	ES33 On 04-November-21			Bond Future	11.87	74.2586	73.6790	74.2586	0.00
17/02/2021	ES33 On 03-February-22			Bond Future	12.15	75.0689	74.4828	75.0689	0.00
17/02/2021	ES42 On 06-May-21			Bond Future	11.94	74.7065	74.0711	74.7065	4,779.00
17/02/2021	ES42 On 05-August-21			Bond Future	12.18	75.5094	74.8663	75.5094	0.00
17/02/2021	ES42 On 04-November-21			Bond Future	12.43	72.0662	71.4157	72.0662	0.00
17/02/2021	ES42 On 03-February-22			Bond Future	12.69	72.8528	72.1952	72.8528	0.00
17/02/2021	GOVI On 06-May-21			GOVI	767.50	773.0300	767.5030	773.0300	974.00
17/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	888130	94	89	94	0.00
17/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	888230	94	89	94	0.00
17/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	888330	94	89	94	0.00
17/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
17/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
17/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
17/02/2021	GOVI On 05-August-21			GOVI	775.65	781.2340	775.6450	781.2340	0.00
17/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	564950	62	56	62	0.00
17/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	565050	62	57	62	0.00
17/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	565150	62	57	62	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
17/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
17/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
17/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
17/02/2021	GOVI On 04-November-21			GOVI	784.09	789.7380	784.0860	789.7380	0.00
17/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	556660	61	56	61	0.00
17/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	556760	61	56	61	0.00
17/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	556860	61	56	61	0.00
17/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
17/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
17/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
17/02/2021	GOVI On 03-February-22			GOVI	792.64	798.3490	792.6360	798.3490	0.00
17/02/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	6	0	6	0.00
17/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	6	0	6	0.00
17/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	6	0	6	0.00
17/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	1240	0	0	0	0.00
17/02/2021	GOVI On 03-February-22	792.74	Put	GOVI	1040	0	0	0	0.00
17/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	1140	0	0	0	0.00
17/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/02/2021	IGOV On 06-May-21			Index Future	282.00	282.1280	282.0040	282.1280	976.00
17/02/2021	IGOV On 05-August-21			Index Future	285.06	285.1910	285.0640	285.1910	0.00
17/02/2021	IGOV On 04-November-21			Index Future	288.24	288.3640	288.2350	288.3640	0.00
17/02/2021	IGOV On 03-February-22			Index Future	291.45	291.5750	291.4450	291.5750	0.00
17/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
17/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4400	90.4400	90.4400	0.00
17/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.44	89.4400	89.4400	89.4400	0.00
17/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.75	90.7400	90.7500	90.7400	51.00
17/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.24	90.2300	90.2400	90.2300	0.00
17/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.44	90.4200	90.4400	90.4200	0.00
17/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.65	93.6300	93.6500	93.6300	0.00
17/02/2021	IS05 On 20-December-22			Interest Rate Swap	94.22	94.2000	94.2200	94.2000	0.00
17/02/2021	IS05 On 22-March-23			Interest Rate Swap	86.68	86.6500	86.6800	86.6500	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
17/02/2021	IS05 On 20-June-23			Interest Rate Swap	92.29	92.2300	92.2900	92.2300	0.00
17/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/02/2021	IS10 On 17-December-25			Interest Rate Swap	80.19	79.7400	80.1900	79.7400	0.00
17/02/2021	IS10 On 16-March-26			Interest Rate Swap	76.71	76.2200	76.7100	76.2200	0.00
17/02/2021	IS10 On 15-June-26			Interest Rate Swap	75.10	74.5800	75.1000	74.5800	0.00
17/02/2021	IS10 On 21-September-26			Interest Rate Swap	77.09	76.5400	77.0900	76.5400	0.00
17/02/2021	IS10 On 21-December-26			Interest Rate Swap	81.08	80.5100	81.0800	80.5100	0.00
17/02/2021	IS10 On 15-March-27			Interest Rate Swap	79.57	78.9600	79.5700	78.9600	0.00
17/02/2021	IS10 On 21-June-27			Interest Rate Swap	81.63	80.9700	81.6300	80.9700	0.00
17/02/2021	IS10 On 20-September-27			Interest Rate Swap	87.43	86.7300	87.4300	86.7300	0.00
17/02/2021	IS10 On 20-December-27			Interest Rate Swap	87.84	87.0800	87.8400	87.0800	0.00
17/02/2021	IS10 On 22-March-28			Interest Rate Swap	80.86	80.0500	80.8600	80.0500	0.00
17/02/2021	IS10 On 20-June-28			Interest Rate Swap	88.71	87.8600	88.7100	87.8600	0.00
17/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/02/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.64	96.3550	96.3580	96.3550	0.00
17/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.72	96.2850	96.2850	96.2850	0.00
17/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.72	96.2800	96.2800	96.2800	0.00
17/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.73	96.2700	96.2700	96.2700	0.00
17/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.75	96.2550	96.2550	96.2550	0.00
17/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.78	96.2200	96.2200	96.2200	0.00
17/02/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.84	96.1600	96.1600	96.1600	0.00
17/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.90	96.1300	96.1000	96.1300	30,000.00
17/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.23	95.8650	95.7700	95.8650	0.00
17/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.42	95.7000	95.5800	95.7000	0.00
17/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.66	95.4750	95.3450	95.4750	20,001.00
17/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.83	95.3150	95.1750	95.3150	0.00
17/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.02	95.1350	94.9850	95.1350	0.00
17/02/2021	R023 On 06-May-21			Bond Future	4.93	106.4511	106.3193	106.4511	40,958.00
17/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	4522	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
17/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	4505	5	5	5	0.00
17/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	4538	5	5	5	0.00
17/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
17/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
17/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
17/02/2021	R023 On 05-August-21			Bond Future	5.04	107.5936	107.4592	107.5936	0.00
17/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	693	1	1	1	0.00
17/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	682	1	1	1	0.00
17/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	672	1	1	1	0.00
17/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	286	0	0	0	0.00
17/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	282	0	0	0	0.00
17/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	277	0	0	0	0.00
17/02/2021	R023 On 04-November-21			Bond Future	5.17	104.8465	104.7101	104.8465	0.00
17/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	319	0	0	0	0.00
17/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	314	0	0	0	0.00
17/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	308	0	0	0	0.00
17/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	651	1	1	1	0.00
17/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	643	1	1	1	0.00
17/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	636	1	1	1	0.00
17/02/2021	R023 On 03-February-22			Bond Future	5.37	105.9903	105.8522	105.9903	0.00
17/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	304	0	0	0	0.00
17/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	300	0	0	0	0.00
17/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	308	0	0	0	0.00
17/02/2021	R023 On 03-February-22	5.08	Put	Bond Future	608	1	1	1	0.00
17/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	620	1	1	1	0.00
17/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	614	1	1	1	0.00
17/02/2021	R035 On 06-May-21			Bond Future	10.43	91.2870	90.4347	91.2870	102,994.00
17/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	11633	12	12	12	0.00
17/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	11581	12	12	12	0.00
17/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	5048	6	5	6	0.00
17/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	2370	3	2	3	600.00
17/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	5525	6	6	6	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	14452	15	14	15	0.00
17/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	6343	7	6	7	0.00
17/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	3960	5	4	5	1,650.00
17/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	9865	11	10	11	0.00
17/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	11685	13	12	13	0.00
17/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	2903	3	3	3	0.00
17/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	1361	2	1	2	500.00
17/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	7465	8	7	8	0.00
17/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	13743	15	14	15	0.00
17/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	1868	2	2	2	223.00
17/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	34	0	0	0	1,650.00
17/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	3172	3	3	3	0.00
17/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	492	0	0	0	1,650.00
17/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	24	0	0	0	600.00
17/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	2599	2	3	2	0.00
17/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	2141	2	2	2	500.00
17/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	3965	4	4	4	0.00
17/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	94	0	0	0	0.00
17/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	92	0	0	0	0.00
17/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	194	0	0	0	223.00
17/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	741	1	1	1	223.00
17/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	1518	1	2	1	0.00
17/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	957	1	1	1	0.00
17/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	1097	1	1	1	500.00
17/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	90	0	0	0	0.00
17/02/2021	R035 On 05-August-21			Bond Future	10.64	92.2668	91.4043	92.2668	0.00
17/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	3968	5	4	5	0.00
17/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
17/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	1767	2	2	2	100.00
17/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
17/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	6372	7	6	7	0.00
17/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
17/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	46686	46	47	46	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
17/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	1868	2	2	2	100.00
17/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	46803	46	47	46	0.00
17/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	46920	46	47	46	0.00
17/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	3157	3	3	3	100.00
17/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	5917	6	6	6	0.00
17/02/2021	R035 On 04-November-21			Bond Future	10.86	88.7875	87.9152	88.7875	0.00
17/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	16239	17	16	17	0.00
17/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	10613	11	11	11	0.00
17/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	7571	8	8	8	0.00
17/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	2406	3	2	3	782.00
17/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	10655	11	11	11	0.00
17/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	2143	3	2	3	400.00
17/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	3463	4	3	4	400.00
17/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	4952	6	5	6	0.00
17/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	10697	12	11	12	0.00
17/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1085	1	1	1	0.00
17/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	3563	3	4	3	782.00
17/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	6447	6	6	6	0.00
17/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2229	2	2	2	782.00
17/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	4952	5	5	5	0.00
17/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	6923	6	7	6	0.00
17/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1096	1	1	1	0.00
17/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1107	1	1	1	0.00
17/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	268	0	0	0	400.00
17/02/2021	R035 On 03-February-22			Bond Future	11.08	89.7562	88.8742	89.7562	0.00
17/02/2021	R035 On 03-February-22	9.70	Call	Bond Future	1407	2	1	2	683.00
17/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	5158	6	5	6	0.00
17/02/2021	R035 On 03-February-22	11.39	Call	Bond Future	5670	6	6	6	0.00
17/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	5093	6	5	6	0.00
17/02/2021	R035 On 03-February-22	10.65	Call	Bond Future	3390	4	3	4	0.00
17/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	5126	6	5	6	0.00
17/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	4252	4	4	4	0.00
17/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	4279	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
17/02/2021	R035 On 03-February-22	11.39	Put	Bond Future	3850	4	4	4	683.00
17/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	4225	4	4	4	0.00
17/02/2021	R035 On 03-February-22	10.65	Put	Bond Future	6086	6	6	6	683.00
17/02/2021	R035 On 03-February-22	9.70	Put	Bond Future	10434	10	10	10	0.00
17/02/2021	R186 On 06-May-21			Bond Future	7.17	119.8852	119.2306	119.8852	105,559.00
17/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	16344	17	16	17	0.00
17/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	1756	2	2	2	0.00
17/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	16303	17	16	17	0.00
17/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	16262	17	16	17	0.00
17/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
17/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
17/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	1099	1	1	1	15,177.00
17/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
17/02/2021	R186 On 05-August-21			Bond Future	7.34	115.8917	115.2286	115.8917	0.00
17/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	6213	7	6	7	0.00
17/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	6175	7	6	7	0.00
17/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	6136	7	6	7	0.00
17/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	330	0	0	0	0.00
17/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	324	0	0	0	0.00
17/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	318	0	0	0	0.00
17/02/2021	R186 On 04-November-21			Bond Future	7.52	117.1417	116.4708	117.1417	0.00
17/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	3931	4	4	4	0.00
17/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	3900	4	4	4	0.00
17/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	3870	4	4	4	0.00
17/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	1359	1	1	1	0.00
17/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	1346	1	1	1	0.00
17/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	1333	1	1	1	0.00
17/02/2021	R186 On 03-February-22			Bond Future	7.73	113.1391	112.4607	113.1391	0.00
17/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	1668	2	2	2	0.00
17/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	1685	2	2	2	0.00
17/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	1703	2	2	2	0.00
17/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	3547	3	4	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
17/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	3572	3	4	3	0.00
17/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	3599	3	4	3	0.00
17/02/2021	R197 On 06-May-21			Bond Future	321.18	321.3174	321.1768	321.3174	2,121.00
17/02/2021	R197 On 05-August-21			Bond Future	316.70	316.8491	316.7033	316.8491	0.00
17/02/2021	R197 On 04-November-21			Bond Future	320.19	320.3400	320.1909	320.3400	0.00
17/02/2021	R197 On 03-February-22			Bond Future	315.67	315.8175	315.6662	315.8175	0.00
17/02/2021	R202 On 06-May-21			Bond Future	229.08	230.8200	229.0822	230.8200	8,028.00
17/02/2021	R202 On 05-August-21			Bond Future	227.35	229.1073	227.3478	229.1073	0.00
17/02/2021	R202 On 04-November-21			Bond Future	229.85	231.6310	229.8512	231.6310	0.00
17/02/2021	R202 On 03-February-22			Bond Future	228.11	229.9139	228.1138	229.9139	0.00
17/02/2021	R209 On 06-May-21			Bond Future	10.32	70.6792	70.0524	70.6792	26,170.00
17/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	10060	11	10	11	0.00
17/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	3170	4	3	4	0.00
17/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	2059	2	2	2	5,325.00
17/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	5760	6	6	6	0.00
17/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	7241	8	7	8	0.00
17/02/2021	R209 On 06-May-21	9.50	Call	Bond Future	555	1	1	1	2,150.00
17/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	2350	3	2	3	1,000.00
17/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	10015	11	10	11	0.00
17/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	9971	11	10	11	0.00
17/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	925	1	1	1	6,050.00
17/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	4708	5	5	5	0.00
17/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	1427	2	1	2	0.00
17/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	10104	11	10	11	0.00
17/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	98	0	0	0	9,150.00
17/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	928	1	1	1	3,500.00
17/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	3333	3	3	3	0.00
17/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	104	0	0	0	0.00
17/02/2021	R209 On 06-May-21	9.50	Put	Bond Future	5571	5	6	5	0.00
17/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	102	0	0	0	0.00
17/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	4363	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
17/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	359	0	0	0	3,750.00
17/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	2480	2	2	2	0.00
17/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	661	1	1	1	9,150.00
17/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	1584	1	2	1	6,250.00
17/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	100	0	0	0	0.00
17/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	2189	2	2	2	0.00
17/02/2021	R209 On 05-August-21			Bond Future	10.50	71.4384	70.8039	71.4384	0.00
17/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	7763	8	8	8	0.00
17/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	7725	8	8	8	0.00
17/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	7800	8	8	8	0.00
17/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	950	1	1	1	0.00
17/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	972	1	1	1	0.00
17/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	961	1	1	1	0.00
17/02/2021	R209 On 04-November-21			Bond Future	10.69	69.0689	68.4272	69.0689	1,795.00
17/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1258	1	1	1	3,750.00
17/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	8809	9	9	9	0.00
17/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	8844	9	9	9	0.00
17/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	8774	9	9	9	0.00
17/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	3357	4	3	4	0.00
17/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	8182	9	8	9	0.00
17/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1467	1	1	1	5,500.00
17/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1237	1	1	1	0.00
17/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1248	1	1	1	0.00
17/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1260	1	1	1	0.00
17/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	4409	4	4	4	5,500.00
17/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	8292	8	8	8	0.00
17/02/2021	R209 On 03-February-22			Bond Future	10.88	69.8225	69.1738	69.8225	0.00
17/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	4684	5	5	5	0.00
17/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	4625	5	5	5	0.00
17/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	4654	5	5	5	0.00
17/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	3872	4	4	4	0.00
17/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	3895	4	4	4	0.00
17/02/2021	R209 On 03-February-22	11.04	Put	Bond Future	3849	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
17/02/2021	R210 On 06-May-21			Bond Future	200.57	200.5839	200.5700	200.5839	1,183.00
17/02/2021	R210 On 05-August-21			Bond Future	202.77	202.7868	202.7705	202.7868	0.00
17/02/2021	R210 On 04-November-21			Bond Future	202.27	202.2830	202.2654	202.2830	0.00
17/02/2021	R210 On 03-February-22			Bond Future	204.52	204.5365	204.5185	204.5365	0.00
17/02/2021	R212 On 06-May-21			Bond Future	171.78	171.8246	171.7809	171.8246	3,425.00
17/02/2021	R212 On 05-August-21			Bond Future	171.34	171.3814	171.3352	171.3814	0.00
17/02/2021	R212 On 04-November-21			Bond Future	173.22	173.2694	173.2218	173.2694	0.00
17/02/2021	R213 On 06-May-21			Bond Future	9.33	87.2030	86.5862	87.2030	9,146.00
17/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	13168	14	13	14	0.00
17/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	13123	14	13	14	0.00
17/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	13214	14	13	14	0.00
17/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	8	0	0	0	0.00
17/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	9	0	0	0	0.00
17/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	8	0	0	0	0.00
17/02/2021	R213 On 05-August-21			Bond Future	9.52	88.1390	87.5146	88.1390	0.00
17/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	7382	8	7	8	0.00
17/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	4895	5	5	5	0.00
17/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	7702	8	8	8	0.00
17/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	2355	3	2	3	0.00
17/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	7662	8	8	8	0.00
17/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	7622	8	8	8	0.00
17/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	714	1	1	1	0.00
17/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	704	1	1	1	0.00
17/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1560	1	2	1	0.00
17/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	3373	3	3	3	0.00
17/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	695	1	1	1	0.00
17/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	772	1	1	1	0.00
17/02/2021	R213 On 04-November-21			Bond Future	9.72	85.5603	84.9286	85.5603	0.00
17/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	8117	9	8	9	0.00
17/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	8080	9	8	9	0.00
17/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	8154	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	1109	1	1	1	0.00
17/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	1098	1	1	1	0.00
17/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	1087	1	1	1	0.00
17/02/2021	R213 On 03-February-22			Bond Future	9.93	86.4937	85.8550	86.4937	0.00
17/02/2021	R213 On 03-February-22	10.15	Call	Bond Future	4416	5	4	5	0.00
17/02/2021	R213 On 03-February-22	9.58	Call	Bond Future	2897	3	3	3	0.00
17/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	3895	4	4	4	0.00
17/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	3868	4	4	4	0.00
17/02/2021	R213 On 03-February-22	8.63	Call	Bond Future	1135	1	1	1	200.00
17/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	3922	4	4	4	0.00
17/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	3674	4	4	4	0.00
17/02/2021	R213 On 03-February-22	9.58	Put	Bond Future	4758	5	5	5	200.00
17/02/2021	R213 On 03-February-22	8.63	Put	Bond Future	8287	8	8	8	0.00
17/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	3724	4	4	4	0.00
17/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	3699	4	4	4	0.00
17/02/2021	R213 On 03-February-22	10.15	Put	Bond Future	3292	3	3	3	200.00
17/02/2021	R214 On 06-May-21			Bond Future	10.77	67.2084	66.5763	67.2084	13,213.00
17/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	8193	9	8	9	0.00
17/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	8151	9	8	9	0.00
17/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	8109	9	8	9	0.00
17/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	298	0	0	0	0.00
17/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	293	0	0	0	0.00
17/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	288	0	0	0	0.00
17/02/2021	R214 On 05-August-21			Bond Future	10.95	67.9297	67.2901	67.9297	0.00
17/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	7009	8	7	8	0.00
17/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	7044	8	7	8	0.00
17/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	6974	8	7	8	0.00
17/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1354	1	1	1	0.00
17/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1382	1	1	1	0.00
17/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1368	1	1	1	0.00
17/02/2021	R214 On 04-November-21			Bond Future	11.14	65.3853	64.7384	65.3853	0.00
17/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	8372	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	8339	9	8	9	0.00
17/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	8306	9	8	9	0.00
17/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1605	2	2	2	0.00
17/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1579	1	2	1	0.00
17/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1592	2	2	2	0.00
17/02/2021	R214 On 03-February-22			Bond Future	11.34	66.0987	65.4446	66.0987	0.00
17/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	4593	5	5	5	0.00
17/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	4565	5	5	5	0.00
17/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	4622	5	5	5	0.00
17/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	4271	4	4	4	0.00
17/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	4246	4	4	4	0.00
17/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	4220	4	4	4	0.00
17/02/2021	R248 On 06-May-21			Bond Future	10.82	84.4820	83.7248	84.4820	128,092.00
17/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	10277	11	10	11	0.00
17/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	10224	11	10	11	0.00
17/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	10330	11	10	11	0.00
17/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	252	0	0	0	0.00
17/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	263	0	0	0	0.00
17/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	257	0	0	0	0.00
17/02/2021	R248 On 05-August-21			Bond Future	11.00	85.3888	84.6224	85.3888	0.00
17/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	10499	11	10	11	0.00
17/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	10453	11	10	11	0.00
17/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	10546	11	11	11	0.00
17/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	916	1	1	1	0.00
17/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	906	1	1	1	0.00
17/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	895	1	1	1	0.00
17/02/2021	R248 On 04-November-21			Bond Future	11.19	81.8983	81.1233	81.8983	0.00
17/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	11344	12	11	12	0.00
17/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	11302	12	11	12	0.00
17/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	11387	12	11	12	0.00
17/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1222	1	1	1	0.00
17/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1245	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
17/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1233	1	1	1	0.00
17/02/2021	R248 On 03-February-22			Bond Future	11.39	82.7919	82.0083	82.7919	0.00
17/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	5485	6	5	6	0.00
17/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	5450	6	5	6	0.00
17/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	5416	6	5	6	0.00
17/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	4808	5	5	5	0.00
17/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	4870	5	5	5	0.00
17/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	4838	5	5	5	0.00