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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/02/2021 TO: 24/02/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	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
24/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	2025 On 06-May-21			Bond Future	150.70	150.6041	150.6954	150.6041	7,790.00
24/02/2021	2025 On 05-August-21			Bond Future	150.82	150.7271	150.8178	150.7271	0.00
24/02/2021	2025 On 04-November-21			Bond Future	152.51	152.4155	152.5060	152.4155	0.00
24/02/2021	2025 On 03-February-22			Bond Future	152.70	152.6088	152.6999	152.6088	0.00
24/02/2021	2029 On 06-May-21			Bond Future	109.77	108.0063	109.7707	108.0063	2,382.00
24/02/2021	2029 On 05-August-21			Bond Future	110.97	109.1913	110.9739	109.1913	0.00
24/02/2021	2029 On 04-November-21			Bond Future	111.07	109.2648	111.0666	109.2648	0.00
24/02/2021	2029 On 03-February-22			Bond Future	112.34	110.5192	112.3413	110.5192	0.00
24/02/2021	2030 On 06-May-21			Bond Future	8.89	96.2189	96.8518	96.2189	113,541.00
24/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	14614	14	15	14	0.00
24/02/2021	2030 On 06-May-21	8.95	Call	Bond Future	2038	2	2	2	0.00
24/02/2021	2030 On 06-May-21	8.36	Call	Bond Future	672	1	1	1	0.00
24/02/2021	2030 On 06-May-21	8.86	Call	Bond Future	1769	1	2	1	0.00
24/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	1521	1	2	1	300.00
24/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	2976	3	3	3	0.00
24/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	9973	9	10	9	0.00
24/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	14567	14	15	14	0.00
24/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	14521	14	15	14	0.00
24/02/2021	2030 On 06-May-21	8.90	Call	Bond Future	1886	2	2	2	0.00
24/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	2196	2	2	2	0.00
24/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	3090	3	3	3	0.00
24/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	3488	3	3	3	0.00
24/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	3168	3	3	3	300.00
24/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	10998	10	11	10	0.00
24/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	6007	5	6	5	0.00
24/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	241	0	0	0	700.00
24/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	6570	6	7	6	0.00
24/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	2716	2	3	2	0.00
24/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	230	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
24/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1242	2	1	2	0.00
24/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	18	0	0	0	300.00
24/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	1018	1	1	1	0.00
24/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	1053	1	1	1	0.00
24/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	1576	2	2	2	5,000.00
24/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	1	0	0	0	0.00
24/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	1	0	0	0	0.00
24/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	35	0	0	0	0.00
24/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	1107	1	1	1	700.00
24/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	5765	6	6	6	0.00
24/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	304	0	0	0	700.00
24/02/2021	2030 On 06-May-21	8.90	Put	Bond Future	1841	2	2	2	2,500.00
24/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	891	1	1	1	0.00
24/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	2231	3	2	3	0.00
24/02/2021	2030 On 06-May-21	8.86	Put	Bond Future	1955	2	2	2	0.00
24/02/2021	2030 On 06-May-21	8.95	Put	Bond Future	1705	2	2	2	2,500.00
24/02/2021	2030 On 06-May-21	8.36	Put	Bond Future	3812	4	4	4	0.00
24/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	1	0	0	0	0.00
24/02/2021	2030 On 05-August-21			Bond Future	9.09	93.2456	93.8842	93.2456	0.00
24/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	7130	7	7	7	0.00
24/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	334	0	0	0	200.00
24/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	7672	7	8	7	0.00
24/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	2293	2	2	2	600.00
24/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	1872	2	2	2	200.00
24/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	3824	3	4	3	600.00
24/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	15038	14	15	14	0.00
24/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	7630	7	8	7	0.00
24/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	7588	7	8	7	0.00
24/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	587	1	1	1	0.00
24/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	578	1	1	1	0.00
24/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	29	0	0	0	600.00
24/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	8527	9	9	9	0.00
24/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	687	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
24/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	3629	4	4	4	0.00
24/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	1849	2	2	2	0.00
24/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	570	1	1	1	0.00
24/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	3085	3	3	3	0.00
24/02/2021	2030 On 04-November-21			Bond Future	9.28	94.2691	94.9140	94.2691	0.00
24/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	1978	2	2	2	300.00
24/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	11150	11	11	11	0.00
24/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	7840	7	8	7	0.00
24/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	7764	7	8	7	0.00
24/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	1082	1	1	1	300.00
24/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	7802	7	8	7	0.00
24/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	1018	1	1	1	0.00
24/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	1029	1	1	1	0.00
24/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	4792	5	5	5	0.00
24/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	377	0	0	0	300.00
24/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	6755	7	7	7	0.00
24/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	1007	1	1	1	0.00
24/02/2021	2030 On 03-February-22			Bond Future	9.49	91.3259	91.9777	91.3259	0.00
24/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	3446	3	3	3	0.00
24/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	3472	3	3	3	0.00
24/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	3499	3	3	3	0.00
24/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	3696	4	4	4	0.00
24/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	3721	4	4	4	0.00
24/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	3747	4	4	4	0.00
24/02/2021	2032 On 06-May-21			Bond Future	9.68	90.5998	91.4071	90.5998	124,758.00
24/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	13528	13	14	13	0.00
24/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	13479	13	13	13	0.00
24/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	4715	4	5	4	736.00
24/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	13578	13	14	13	0.00
24/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	15761	15	16	15	0.00
24/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	10	0	0	0	0.00
24/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	11	0	0	0	0.00

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24/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	2	0	0	0	736.00
24/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	803	1	1	1	0.00
24/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	11	0	0	0	0.00
24/02/2021	2032 On 05-August-21			Bond Future	9.88	91.5717	92.3867	91.5717	0.00
24/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	8908	8	9	8	0.00
24/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	8953	8	9	8	0.00
24/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	8997	8	9	8	0.00
24/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	608	1	1	1	0.00
24/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	617	1	1	1	0.00
24/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	625	1	1	1	0.00
24/02/2021	2032 On 04-November-21			Bond Future	10.08	88.4314	89.2546	88.4314	0.00
24/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	14420	14	14	14	0.00
24/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	9771	9	10	9	0.00
24/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	1800	2	2	2	700.00
24/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	2991	3	3	3	700.00
24/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	9689	9	10	9	0.00
24/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	9730	9	10	9	0.00
24/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	913	1	1	1	0.00
24/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	923	1	1	1	0.00
24/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	933	1	1	1	0.00
24/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	6348	7	6	7	0.00
24/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	251	0	0	0	700.00
24/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	4484	5	4	5	0.00
24/02/2021	2032 On 03-February-22			Bond Future	10.30	89.4269	90.2590	89.4269	0.00
24/02/2021	2032 On 03-February-22	8.91	Call	Bond Future	1141	1	1	1	198.00
24/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	4541	4	5	4	0.00
24/02/2021	2032 On 03-February-22	10.45	Call	Bond Future	4572	4	5	4	0.00
24/02/2021	2032 On 03-February-22	9.81	Call	Bond Future	2799	2	3	2	0.00
24/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	4510	4	5	4	0.00
24/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	4479	4	4	4	0.00
24/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	3778	4	4	4	0.00
24/02/2021	2032 On 03-February-22	10.45	Put	Bond Future	3702	4	4	4	198.00
24/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	3752	4	4	4	0.00

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24/02/2021	2032 On 03-February-22	9.81	Put	Bond Future	5608	6	6	6	198.00
24/02/2021	2032 On 03-February-22	8.91	Put	Bond Future	9486	10	9	10	0.00
24/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	3727	4	4	4	0.00
24/02/2021	2033 On 06-May-21			Bond Future	103.63	101.9212	103.6317	101.9212	9,583.00
24/02/2021	2033 On 05-August-21			Bond Future	104.77	103.0393	104.7675	103.0393	0.00
24/02/2021	2033 On 04-November-21			Bond Future	104.72	102.9697	104.7166	102.9697	0.00
24/02/2021	2033 On 03-February-22			Bond Future	105.92	104.1518	105.9183	104.1518	0.00
24/02/2021	2037 On 06-May-21			Bond Future	10.65	85.1548	86.1147	85.1548	130,141.00
24/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	10835	10	11	10	0.00
24/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	10783	10	11	10	0.00
24/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	10732	10	11	10	0.00
24/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	113	0	0	0	0.00
24/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	118	0	0	0	0.00
24/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	115	0	0	0	0.00
24/02/2021	2037 On 05-August-21			Bond Future	10.85	81.8125	82.7818	81.8125	0.00
24/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	9236	8	9	8	0.00
24/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	9324	9	9	9	0.00
24/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	9280	8	9	8	0.00
24/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	889	1	1	1	0.00
24/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	899	1	1	1	0.00
24/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	878	1	1	1	0.00
24/02/2021	2037 On 04-November-21			Bond Future	11.05	82.7108	83.6901	82.7108	0.00
24/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	11032	10	11	10	0.00
24/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	10991	10	11	10	0.00
24/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	11074	10	11	10	0.00
24/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1026	1	1	1	0.00
24/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1036	1	1	1	0.00
24/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1016	1	1	1	0.00
24/02/2021	2037 On 03-February-22			Bond Future	11.27	79.3875	80.3775	79.3875	0.00
24/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	5351	5	5	5	0.00
24/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	5318	5	5	5	0.00

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24/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	5285	5	5	5	0.00
24/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	4135	5	4	5	0.00
24/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	4188	5	4	5	0.00
24/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	4161	5	4	5	0.00
24/02/2021	2038 On 06-May-21			Bond Future	116.66	116.3486	116.6615	116.3486	7,799.00
24/02/2021	2038 On 05-August-21			Bond Future	116.22	115.9047	116.2197	115.9047	0.00
24/02/2021	2038 On 04-November-21			Bond Future	117.52	117.2031	117.5209	117.2031	0.00
24/02/2021	2038 On 03-February-22			Bond Future	117.12	116.7978	117.1188	116.7978	0.00
24/02/2021	2040 On 06-May-21			Bond Future	10.80	87.1492	88.0985	87.1492	79,050.00
24/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	10528	10	11	10	0.00
24/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	10475	10	10	10	0.00
24/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	15505	15	16	15	0.00
24/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	10582	10	11	10	0.00
24/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	6062	5	6	5	300.00
24/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	2631	2	3	2	300.00
24/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	846	1	1	1	0.00
24/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	170	0	0	0	0.00
24/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	2437	3	2	3	0.00
24/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	18	0	0	0	300.00
24/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	177	0	0	0	0.00
24/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	173	0	0	0	0.00
24/02/2021	2040 On 05-August-21			Bond Future	11.01	83.5780	84.5365	83.5780	0.00
24/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	5848	5	6	5	900.00
24/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	20692	20	21	20	0.00
24/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	10107	9	10	9	0.00
24/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	3850	3	4	3	900.00
24/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	10061	9	10	9	0.00
24/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	10015	9	10	9	0.00
24/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	871	1	1	1	0.00
24/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	3569	4	4	4	0.00
24/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	892	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
24/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	31	0	0	0	900.00
24/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	882	1	1	1	0.00
24/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	2270	3	2	3	0.00
24/02/2021	2040 On 04-November-21			Bond Future	11.20	84.4958	85.4642	84.4958	0.00
24/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	11350	11	11	11	0.00
24/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	11307	11	11	11	0.00
24/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	11264	10	11	10	0.00
24/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1154	1	1	1	0.00
24/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1143	1	1	1	0.00
24/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1132	1	1	1	0.00
24/02/2021	2040 On 03-February-22			Bond Future	11.41	80.9424	81.9213	80.9424	0.00
24/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	5582	5	6	5	0.00
24/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	5547	5	6	5	0.00
24/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	5618	5	6	5	0.00
24/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	4547	5	5	5	0.00
24/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	4519	5	5	5	0.00
24/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	4492	5	4	5	0.00
24/02/2021	2044 On 06-May-21			Bond Future	10.89	83.7155	84.5249	83.7155	61,779.00
24/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	10158	9	10	9	0.00
24/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	1936	2	2	2	3,100.00
24/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	7300	7	7	7	0.00
24/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	4551	4	5	4	3,100.00
24/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	10105	9	10	9	0.00
24/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	10053	9	10	9	0.00
24/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	4790	4	5	4	0.00
24/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	6748	6	7	6	0.00
24/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	3421	3	3	3	0.00
24/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	10421	10	10	10	0.00
24/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	734	1	1	1	3,100.00
24/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1278	2	1	2	3,100.00
24/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	218	0	0	0	0.00
24/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	213	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
24/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	188	0	0	0	3,100.00
24/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	605	1	1	1	0.00
24/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	1370	2	1	2	0.00
24/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	1931	2	2	2	3,100.00
24/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	209	0	0	0	0.00
24/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	3282	4	3	4	0.00
24/02/2021	2044 On 05-August-21			Bond Future	11.09	80.2326	81.0499	80.2326	0.00
24/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	10250	10	10	10	0.00
24/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	10204	10	10	10	0.00
24/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	10295	10	10	10	0.00
24/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	850	1	1	1	0.00
24/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	860	1	1	1	0.00
24/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	871	1	1	1	0.00
24/02/2021	2044 On 04-November-21			Bond Future	11.27	81.1137	81.9393	81.1137	0.00
24/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	10990	10	11	10	0.00
24/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	10949	10	11	10	0.00
24/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	11032	10	11	10	0.00
24/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1236	1	1	1	0.00
24/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1259	1	1	1	0.00
24/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1247	1	1	1	0.00
24/02/2021	2044 On 03-February-22			Bond Future	11.48	77.6473	78.4819	77.6473	0.00
24/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	5453	5	5	5	0.00
24/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	5385	5	5	5	0.00
24/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	5419	5	5	5	0.00
24/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	4617	5	5	5	0.00
24/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	4647	5	5	5	0.00
24/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	4588	5	5	5	0.00
24/02/2021	2046 On 06-May-21			Bond Future	105.82	103.6525	105.8163	103.6525	14,893.00
24/02/2021	2046 On 05-August-21			Bond Future	106.98	104.7899	106.9763	104.7899	0.00
24/02/2021	2046 On 04-November-21			Bond Future	106.37	104.1576	106.3677	104.1576	0.00
24/02/2021	2046 On 03-February-22			Bond Future	107.59	105.3536	107.5887	105.3536	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
24/02/2021	2050 On 06-May-21			Bond Future	109.24	105.3217	109.2446	105.3217	10,904.00
24/02/2021	2050 On 05-August-21			Bond Future	108.52	104.5509	108.5157	104.5509	0.00
24/02/2021	2050 On 04-November-21			Bond Future	109.73	105.7222	109.7307	105.7222	0.00
24/02/2021	2050 On 03-February-22			Bond Future	109.04	104.9900	109.0439	104.9900	0.00
24/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	AL37 On 06-May-21			Index Future	787.31	785.8780	787.3130	785.8780	0.00
24/02/2021	AL37 On 05-August-21			Index Future	795.66	794.2100	795.6570	794.2100	0.00
24/02/2021	AL37 On 04-November-21			Index Future	804.46	803.0010	804.4620	803.0010	0.00
24/02/2021	AL37 On 03-February-22			Index Future	813.50	812.0270	813.5040	812.0270	0.00
24/02/2021	AL7T On 06-May-21			Index Future	888.38	882.0350	888.3780	882.0350	0.00
24/02/2021	AL7T On 05-August-21			Index Future	897.79	891.3860	897.7930	891.3860	0.00
24/02/2021	AL7T On 04-November-21			Index Future	907.73	901.2530	907.7290	901.2530	0.00
24/02/2021	AL7T On 03-February-22			Index Future	917.93	911.3830	917.9310	911.3830	0.00
24/02/2021	ALBI On 06-May-21			Index Future	777.05	771.8100	777.0450	771.8100	306.00
24/02/2021	ALBI On 05-August-21			Index Future	785.28	779.9930	785.2810	779.9930	0.00
24/02/2021	ALBI On 04-November-21			Index Future	793.97	788.6260	793.9710	788.6260	0.00
24/02/2021	ALBI On 03-February-22			Index Future	802.90	797.4910	802.8950	797.4910	0.00
24/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	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
24/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	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
24/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2021	ES33 On 06-May-21			Bond Future	11.32	75.2743	76.0352	75.2743	350.00
24/02/2021	ES33 On 05-August-21			Bond Future	11.57	76.0816	76.8498	76.0816	0.00
24/02/2021	ES33 On 04-November-21			Bond Future	11.83	73.1415	73.9175	73.1415	0.00
24/02/2021	ES33 On 03-February-22			Bond Future	12.10	73.9649	74.7494	73.9649	0.00
24/02/2021	ES42 On 06-May-21			Bond Future	11.91	73.4658	74.2488	73.4658	4,779.00
24/02/2021	ES42 On 05-August-21			Bond Future	12.15	74.2544	75.0450	74.2544	0.00
24/02/2021	ES42 On 04-November-21			Bond Future	12.39	70.8114	71.6101	70.8114	0.00
24/02/2021	ES42 On 03-February-22			Bond Future	12.64	71.6092	72.4165	71.6092	0.00
24/02/2021	GOVI On 06-May-21			GOVI	767.85	762.7750	767.8520	762.7750	978.00
24/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	891620	84	89	84	0.00
24/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	891720	84	89	84	0.00
24/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	891820	84	89	84	0.00
24/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
24/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
24/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
24/02/2021	GOVI On 05-August-21			GOVI	775.99	770.8620	775.9900	770.8620	0.00
24/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	568400	52	57	52	0.00
24/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	568500	52	57	52	0.00
24/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	568600	52	57	52	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
24/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
24/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
24/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
24/02/2021	GOVI On 04-November-21			GOVI	784.58	779.3940	784.5770	779.3940	0.00
24/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	561570	51	56	51	0.00
24/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	561670	51	56	51	0.00
24/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	561770	51	56	51	0.00
24/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
24/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
24/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
24/02/2021	GOVI On 03-February-22			GOVI	793.40	788.1550	793.3950	788.1550	0.00
24/02/2021	GOVI On 03-February-22	792.75	Call	GOVI	6450	0	1	0	0.00
24/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	6550	0	1	0	0.00
24/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	6350	0	1	0	0.00
24/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	5	0	5	0.00
24/02/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	5	0	5	0.00
24/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	5	0	5	0.00
24/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/02/2021	IGOV On 06-May-21			Index Future	282.43	279.3630	282.4300	279.3630	975.00
24/02/2021	IGOV On 05-August-21			Index Future	285.49	282.3940	285.4930	282.3940	0.00
24/02/2021	IGOV On 04-November-21			Index Future	288.72	285.5870	288.7210	285.5870	0.00
24/02/2021	IGOV On 03-February-22			Index Future	292.03	288.8640	292.0340	288.8640	0.00
24/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
24/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4400	90.4400	90.4400	0.00
24/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.41	89.4200	89.4100	89.4200	0.00
24/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.71	90.7100	90.7100	90.7100	51.00
24/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.18	90.2000	90.1800	90.2000	0.00
24/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.36	90.3900	90.3600	90.3900	0.00
24/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.56	93.5900	93.5600	93.5900	0.00
24/02/2021	IS05 On 20-December-22			Interest Rate Swap	94.11	94.1500	94.1100	94.1500	0.00
24/02/2021	IS05 On 22-March-23			Interest Rate Swap	86.55	86.6000	86.5500	86.6000	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
24/02/2021	IS05 On 20-June-23			Interest Rate Swap	92.15	92.2100	92.1500	92.2100	0.00
24/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/02/2021	IS10 On 17-December-25			Interest Rate Swap	80.34	80.6100	80.3400	80.6100	0.00
24/02/2021	IS10 On 16-March-26			Interest Rate Swap	76.90	77.2000	76.9000	77.2000	0.00
24/02/2021	IS10 On 15-June-26			Interest Rate Swap	75.33	75.6700	75.3300	75.6700	0.00
24/02/2021	IS10 On 21-September-26			Interest Rate Swap	77.37	77.7300	77.3700	77.7300	0.00
24/02/2021	IS10 On 21-December-26			Interest Rate Swap	81.39	81.7700	81.3900	81.7700	0.00
24/02/2021	IS10 On 15-March-27			Interest Rate Swap	79.91	80.3200	79.9100	80.3200	0.00
24/02/2021	IS10 On 21-June-27			Interest Rate Swap	81.98	82.4300	81.9800	82.4300	0.00
24/02/2021	IS10 On 20-September-27			Interest Rate Swap	87.79	88.2700	87.7900	88.2700	0.00
24/02/2021	IS10 On 20-December-27			Interest Rate Swap	88.20	88.7200	88.2000	88.7200	0.00
24/02/2021	IS10 On 22-March-28			Interest Rate Swap	81.26	81.8100	81.2600	81.8100	0.00
24/02/2021	IS10 On 20-June-28			Interest Rate Swap	89.14	89.6900	89.1400	89.6900	0.00
24/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.70	96.3050	96.3050	96.3050	0.00
24/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.69	96.2950	96.3150	96.2950	0.00
24/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.71	96.2700	96.2900	96.2700	0.00
24/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.70	96.2850	96.3050	96.2850	0.00
24/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.72	96.2600	96.2800	96.2600	0.00
24/02/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.79	96.2000	96.2100	96.2000	0.00
24/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.82	96.1600	96.1800	96.1600	30,000.00
24/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.10	95.8750	95.9050	95.8750	0.00
24/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.30	95.6700	95.7000	95.6700	0.00
24/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.55	95.4400	95.4500	95.4400	20,001.00
24/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.75	95.2450	95.2550	95.2450	0.00
24/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.94	95.0450	95.0650	95.0450	0.00
24/02/2021	R023 On 06-May-21			Bond Future	5.26	105.7836	105.7445	105.7836	40,958.00
24/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	3947	4	4	4	0.00
24/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	3930	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
24/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	3964	4	4	4	0.00
24/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
24/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
24/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
24/02/2021	R023 On 05-August-21			Bond Future	5.42	106.9178	106.8772	106.9178	0.00
24/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	366	0	0	0	0.00
24/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	359	0	0	0	0.00
24/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	351	0	0	0	0.00
24/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	548	1	1	1	0.00
24/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	540	1	1	1	0.00
24/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	533	1	1	1	0.00
24/02/2021	R023 On 04-November-21			Bond Future	5.61	104.1829	104.1411	104.1829	0.00
24/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	141	0	0	0	0.00
24/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	138	0	0	0	0.00
24/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	135	0	0	0	0.00
24/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	1046	1	1	1	0.00
24/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	1037	1	1	1	0.00
24/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	1027	1	1	1	0.00
24/02/2021	R023 On 03-February-22			Bond Future	5.90	105.3551	105.3125	105.3551	0.00
24/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	134	0	0	0	0.00
24/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	137	0	0	0	0.00
24/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	139	0	0	0	0.00
24/02/2021	R023 On 03-February-22	5.08	Put	Bond Future	979	1	1	1	0.00
24/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	987	1	1	1	0.00
24/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	995	1	1	1	0.00
24/02/2021	R035 On 06-May-21			Bond Future	10.41	89.8181	90.6134	89.8181	103,193.00
24/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	11785	11	12	11	0.00
24/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	11733	11	12	11	0.00
24/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	5083	5	5	5	0.00
24/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	2346	2	2	2	600.00
24/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	5570	5	6	5	600.00
24/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	14622	14	15	14	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
24/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	6407	6	6	6	0.00
24/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	3971	3	4	3	1,650.00
24/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	9997	9	10	9	0.00
24/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	11837	11	12	11	0.00
24/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	2890	2	3	2	0.00
24/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	1320	1	1	1	500.00
24/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	7554	7	8	7	0.00
24/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	13910	13	14	13	0.00
24/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	1834	2	2	2	223.00
24/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	22	0	0	0	1,650.00
24/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	2959	3	3	3	0.00
24/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	403	1	0	1	1,650.00
24/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	2396	3	2	3	0.00
24/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	15	0	0	0	600.00
24/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	1950	2	2	2	500.00
24/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	3746	4	4	4	0.00
24/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	67	0	0	0	0.00
24/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	66	0	0	0	0.00
24/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	148	0	0	0	223.00
24/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	625	1	1	1	223.00
24/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	1351	2	1	2	0.00
24/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	824	1	1	1	0.00
24/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	954	1	1	1	500.00
24/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	64	0	0	0	0.00
24/02/2021	R035 On 05-August-21			Bond Future	10.62	90.7811	91.5840	90.7811	0.00
24/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	3994	4	4	4	0.00
24/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
24/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	1763	2	2	2	100.00
24/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
24/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	6431	6	6	6	0.00
24/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
24/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	46507	47	47	47	0.00
24/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	1748	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
24/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	46623	47	47	47	0.00
24/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	46740	48	47	48	0.00
24/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	3004	3	3	3	100.00
24/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	5733	6	6	6	0.00
24/02/2021	R035 On 04-November-21			Bond Future	10.82	87.3023	88.1133	87.3023	0.00
24/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	16410	16	16	16	0.00
24/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	7659	7	8	7	0.00
24/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	2428	2	2	2	782.00
24/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	10782	10	11	10	0.00
24/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	10739	10	11	10	0.00
24/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	2161	2	2	2	400.00
24/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	3500	3	4	3	400.00
24/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	5010	5	5	5	0.00
24/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	10824	10	11	10	0.00
24/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1014	1	1	1	0.00
24/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	3423	4	3	4	782.00
24/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	6271	7	6	7	0.00
24/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2119	2	2	2	782.00
24/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	4791	5	5	5	0.00
24/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	6743	7	7	7	0.00
24/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1035	1	1	1	0.00
24/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1024	1	1	1	0.00
24/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	242	0	0	0	400.00
24/02/2021	R035 On 03-February-22			Bond Future	11.05	88.2848	89.1046	88.2848	0.00
24/02/2021	R035 On 03-February-22	9.70	Call	Bond Future	1428	1	1	1	683.00
24/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	5241	5	5	5	0.00
24/02/2021	R035 On 03-February-22	11.39	Call	Bond Future	5760	5	6	5	0.00
24/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	5175	5	5	5	0.00
24/02/2021	R035 On 03-February-22	10.65	Call	Bond Future	3446	3	3	3	0.00
24/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	5208	5	5	5	0.00
24/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	4104	4	4	4	0.00
24/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	4131	5	4	5	0.00
24/02/2021	R035 On 03-February-22	11.39	Put	Bond Future	3709	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
24/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	4078	4	4	4	0.00
24/02/2021	R035 On 03-February-22	10.65	Put	Bond Future	5911	6	6	6	683.00
24/02/2021	R035 On 03-February-22	9.70	Put	Bond Future	10225	11	10	11	0.00
24/02/2021	R186 On 06-May-21			Bond Future	7.22	118.7536	118.9914	118.7536	106,150.00
24/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	16105	16	16	16	0.00
24/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	1556	1	2	1	0.00
24/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	16064	16	16	16	0.00
24/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	16023	16	16	16	0.00
24/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
24/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
24/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	1139	1	1	1	15,177.00
24/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
24/02/2021	R186 On 05-August-21			Bond Future	7.39	114.7465	114.9855	114.7465	0.00
24/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	5978	6	6	6	0.00
24/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	5939	6	6	6	0.00
24/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	5901	6	6	6	0.00
24/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	338	0	0	0	0.00
24/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	332	0	0	0	0.00
24/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	326	0	0	0	0.00
24/02/2021	R186 On 04-November-21			Bond Future	7.57	116.0058	116.2465	116.0058	0.00
24/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	3751	4	4	4	0.00
24/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	3720	4	4	4	0.00
24/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	3690	4	4	4	0.00
24/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	1404	1	1	1	0.00
24/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	1390	1	1	1	0.00
24/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	1377	1	1	1	0.00
24/02/2021	R186 On 03-February-22			Bond Future	7.77	112.0299	112.2729	112.0299	0.00
24/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	1572	1	2	1	0.00
24/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	1588	2	2	2	0.00
24/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	1606	2	2	2	0.00
24/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	3637	4	4	4	0.00
24/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	3664	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
24/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	3690	4	4	4	0.00
24/02/2021	R197 On 06-May-21			Bond Future	320.05	319.6997	320.0486	319.6997	2,074.00
24/02/2021	R197 On 05-August-21			Bond Future	315.56	315.2103	315.5596	315.2103	0.00
24/02/2021	R197 On 04-November-21			Bond Future	319.09	318.7418	319.0927	318.7418	0.00
24/02/2021	R197 On 03-February-22			Bond Future	314.66	314.3088	314.6626	314.3088	0.00
24/02/2021	R202 On 06-May-21			Bond Future	229.09	227.0309	229.0935	227.0309	8,028.00
24/02/2021	R202 On 05-August-21			Bond Future	227.36	225.2740	227.3569	225.2740	0.00
24/02/2021	R202 On 04-November-21			Bond Future	229.90	227.7975	229.9021	227.7975	0.00
24/02/2021	R202 On 03-February-22			Bond Future	228.24	226.1145	228.2424	226.1145	0.00
24/02/2021	R209 On 06-May-21			Bond Future	10.29	69.4500	70.2595	69.4500	26,647.00
24/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	10238	9	10	9	0.00
24/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	3201	3	3	3	0.00
24/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	2057	2	2	2	5,325.00
24/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	5857	5	6	5	0.00
24/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	7374	7	7	7	0.00
24/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	10193	9	10	9	0.00
24/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	10149	9	10	9	0.00
24/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	898	1	1	1	5,050.00
24/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	4780	4	5	4	0.00
24/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	1409	1	1	1	0.00
24/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	10283	10	10	10	0.00
24/02/2021	R209 On 06-May-21	9.50	Call	Bond Future	527	0	1	0	2,150.00
24/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	2357	2	2	2	500.00
24/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	4129	5	4	5	0.00
24/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	69	0	0	0	9,150.00
24/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	793	1	1	1	3,500.00
24/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	3108	4	3	4	0.00
24/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	75	0	0	0	0.00
24/02/2021	R209 On 06-May-21	9.50	Put	Bond Future	5336	6	5	6	0.00
24/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	73	0	0	0	0.00
24/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	285	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
24/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	2271	3	2	3	0.00
24/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	551	1	1	1	9,150.00
24/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	1408	2	1	2	6,250.00
24/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	71	0	0	0	0.00
24/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	1989	2	2	2	0.00
24/02/2021	R209 On 05-August-21			Bond Future	10.47	70.1951	71.0125	70.1951	0.00
24/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	7884	7	8	7	0.00
24/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	7846	7	8	7	0.00
24/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	7923	7	8	7	0.00
24/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	864	1	1	1	0.00
24/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	884	1	1	1	0.00
24/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	874	1	1	1	0.00
24/02/2021	R209 On 04-November-21			Bond Future	10.65	67.8251	68.6509	67.8251	1,795.00
24/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1275	1	1	1	3,750.00
24/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	8950	8	9	8	0.00
24/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	3414	3	3	3	0.00
24/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	8315	8	8	8	0.00
24/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	8986	8	9	8	0.00
24/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	8914	8	9	8	0.00
24/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1155	1	1	1	0.00
24/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1376	2	1	2	5,500.00
24/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1166	1	1	1	0.00
24/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1176	1	1	1	0.00
24/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	4242	5	4	5	5,500.00
24/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	8086	9	8	9	0.00
24/02/2021	R209 On 03-February-22			Bond Future	10.84	68.5886	69.4234	68.5886	0.00
24/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	4783	4	5	4	0.00
24/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	4723	4	5	4	0.00
24/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	4753	4	5	4	0.00
24/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	3721	4	4	4	0.00
24/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	3744	4	4	4	0.00
24/02/2021	R209 On 03-February-22	11.04	Put	Bond Future	3698	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
24/02/2021	R210 On 06-May-21			Bond Future	201.06	199.7886	201.0606	199.7886	1,183.00
24/02/2021	R210 On 05-August-21			Bond Future	203.26	201.9808	203.2644	201.9808	0.00
24/02/2021	R210 On 04-November-21			Bond Future	202.80	201.5053	202.8019	201.5053	0.00
24/02/2021	R210 On 03-February-22			Bond Future	205.13	203.8188	205.1296	203.8188	0.00
24/02/2021	R212 On 06-May-21			Bond Future	171.39	171.5878	171.3894	171.5878	3,114.00
24/02/2021	R212 On 05-August-21			Bond Future	170.94	171.1402	170.9377	171.1402	0.00
24/02/2021	R212 On 04-November-21			Bond Future	172.85	173.0574	172.8514	173.0574	0.00
24/02/2021	R213 On 06-May-21			Bond Future	9.34	85.8465	86.5566	85.8465	9,143.00
24/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	13136	12	13	12	0.00
24/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	13090	12	13	12	0.00
24/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	13181	12	13	12	0.00
24/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	5	0	0	0	0.00
24/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	6	0	0	0	0.00
24/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	5	0	0	0	0.00
24/02/2021	R213 On 05-August-21			Bond Future	9.53	86.7670	87.4836	86.7670	0.00
24/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	7314	7	7	7	0.00
24/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	4818	4	5	4	0.00
24/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	7637	7	8	7	0.00
24/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	2283	2	2	2	0.00
24/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	7596	7	8	7	0.00
24/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	7556	7	8	7	0.00
24/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	678	1	1	1	0.00
24/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	669	1	1	1	0.00
24/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1514	2	2	2	0.00
24/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	3331	4	3	4	0.00
24/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	660	1	1	1	0.00
24/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	735	1	1	1	0.00
24/02/2021	R213 On 04-November-21			Bond Future	9.72	84.1893	84.9132	84.1893	0.00
24/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	8070	8	8	8	0.00
24/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	8033	7	8	7	0.00
24/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	8107	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	1077	1	1	1	0.00
24/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	1066	1	1	1	0.00
24/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	1055	1	1	1	0.00
24/02/2021	R213 On 03-February-22			Bond Future	9.93	85.1367	85.8683	85.1367	0.00
24/02/2021	R213 On 03-February-22	10.15	Call	Bond Future	4385	4	4	4	0.00
24/02/2021	R213 On 03-February-22	9.58	Call	Bond Future	2866	3	3	3	0.00
24/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	3864	3	4	3	0.00
24/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	3837	3	4	3	0.00
24/02/2021	R213 On 03-February-22	8.63	Call	Bond Future	1111	1	1	1	200.00
24/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	3891	4	4	4	0.00
24/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	3630	4	4	4	0.00
24/02/2021	R213 On 03-February-22	9.58	Put	Bond Future	4713	5	5	5	200.00
24/02/2021	R213 On 03-February-22	8.63	Put	Bond Future	8250	9	8	9	0.00
24/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	3679	4	4	4	0.00
24/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	3655	4	4	4	0.00
24/02/2021	R213 On 03-February-22	10.15	Put	Bond Future	3249	4	3	4	200.00
24/02/2021	R214 On 06-May-21			Bond Future	10.74	65.9697	66.7220	65.9697	13,552.00
24/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	8280	8	8	8	0.00
24/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	8237	8	8	8	0.00
24/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	8194	8	8	8	0.00
24/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	238	0	0	0	0.00
24/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	233	0	0	0	0.00
24/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	229	0	0	0	0.00
24/02/2021	R214 On 05-August-21			Bond Future	10.93	66.6770	67.4366	66.6770	0.00
24/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	7063	6	7	6	0.00
24/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	7098	7	7	7	0.00
24/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	7027	6	7	6	0.00
24/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1262	1	1	1	0.00
24/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1289	1	1	1	0.00
24/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1275	1	1	1	0.00
24/02/2021	R214 On 04-November-21			Bond Future	11.11	64.1312	64.8986	64.1312	0.00
24/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	8452	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	8418	8	8	8	0.00
24/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	8385	8	8	8	0.00
24/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1524	2	2	2	0.00
24/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1498	2	1	2	0.00
24/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1511	2	2	2	0.00
24/02/2021	R214 On 03-February-22			Bond Future	11.30	64.8530	65.6288	64.8530	0.00
24/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	4650	4	5	4	0.00
24/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	4622	4	5	4	0.00
24/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	4679	4	5	4	0.00
24/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	4143	5	4	5	0.00
24/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	4118	4	4	4	0.00
24/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	4094	4	4	4	0.00
24/02/2021	R248 On 06-May-21			Bond Future	10.78	82.9998	83.9467	82.9998	132,655.00
24/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	10439	10	10	10	0.00
24/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	10385	10	10	10	0.00
24/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	10493	10	10	10	0.00
24/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	193	0	0	0	0.00
24/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	201	0	0	0	0.00
24/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	197	0	0	0	0.00
24/02/2021	R248 On 05-August-21			Bond Future	10.97	83.8898	84.8458	83.8898	0.00
24/02/2021	R248 On 05-August-21	10.00	Call	Bond Future	1013	0	1	0	0.00
24/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	10638	10	11	10	0.00
24/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	10591	10	11	10	0.00
24/02/2021	R248 On 05-August-21	10.30	Call	Bond Future	1673	1	2	1	1,300.00
24/02/2021	R248 On 05-August-21	10.90	Call	Bond Future	3519	3	4	3	1,300.00
24/02/2021	R248 On 05-August-21	10.60	Call	Bond Future	2518	0	3	0	0.00
24/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	10684	10	11	10	0.00
24/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	831	1	1	1	0.00
24/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	821	1	1	1	0.00
24/02/2021	R248 On 05-August-21	10.60	Put	Bond Future	5232	0	5	0	0.00
24/02/2021	R248 On 05-August-21	10.90	Put	Bond Future	4014	5	4	5	0.00
24/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	811	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
24/02/2021	R248 On 05-August-21	10.30	Put	Bond Future	6713	7	7	7	0.00
24/02/2021	R248 On 05-August-21	10.00	Put	Bond Future	8493	0	8	0	0.00
24/02/2021	R248 On 04-November-21			Bond Future	11.15	80.3983	81.3643	80.3983	0.00
24/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	11502	11	12	11	0.00
24/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	11459	11	11	11	0.00
24/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	11545	11	12	11	0.00
24/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1139	1	1	1	0.00
24/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1161	1	1	1	0.00
24/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1150	1	1	1	0.00
24/02/2021	R248 On 03-February-22			Bond Future	11.35	81.3034	82.2798	81.3034	0.00
24/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	5585	5	6	5	0.00
24/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	5549	5	6	5	0.00
24/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	5514	5	6	5	0.00
24/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	4636	5	5	5	0.00
24/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	4697	5	5	5	0.00
24/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	4666	5	5	5	0.00