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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For February 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	2025 On 06-May-21			Bond Future	150.60	150.2385	150.6041	150.2385	7,790.00
23/02/2021	2025 On 05-August-21			Bond Future	150.73	150.3555	150.7271	150.3555	0.00
23/02/2021	2025 On 04-November-21			Bond Future	152.42	152.0102	152.4155	152.0102	0.00
23/02/2021	2025 On 03-February-22			Bond Future	152.61	152.1469	152.6088	152.1469	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
23/02/2021	2029 On 06-May-21			Bond Future	108.01	108.0036	108.0063	108.0036	2,382.00
23/02/2021	2029 On 05-August-21			Bond Future	109.19	109.1872	109.1913	109.1872	0.00
23/02/2021	2029 On 04-November-21			Bond Future	109.26	109.2395	109.2648	109.2395	0.00
23/02/2021	2029 On 03-February-22			Bond Future	110.52	110.4561	110.5192	110.4561	0.00
23/02/2021	2030 On 06-May-21			Bond Future	9.00	95.2297	9.0023	95.2297	113,555.00
23/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	13982	13	13982	13	0.00
23/02/2021	2030 On 06-May-21	8.95	Call	Bond Future	1727	1	1727	1	0.00
23/02/2021	2030 On 06-May-21	8.36	Call	Bond Future	534	0	534	0	0.00
23/02/2021	2030 On 06-May-21	8.86	Call	Bond Future	1486	1	1486	1	0.00
23/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	1267	1	1267	1	300.00
23/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	2585	2	2585	2	0.00
23/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	9355	8	9355	8	0.00
23/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	13935	13	13935	13	0.00
23/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	13889	13	13889	13	0.00
23/02/2021	2030 On 06-May-21	8.90	Call	Bond Future	1591	1	1591	1	0.00
23/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	1870	1	1870	1	0.00
23/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	2691	2	2691	2	0.00
23/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	3063	2	3063	2	0.00
23/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	2764	2	2764	2	300.00
23/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	10374	9	10374	9	0.00
23/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	5466	5	5466	5	0.00
23/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	181	0	181	0	700.00
23/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	6011	5	6011	5	0.00
23/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	2345	2	2345	2	0.00
23/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	304	0	304	0	0.00
23/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1504	2	1504	2	0.00
23/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	27	0	27	0	300.00
23/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	1247	2	1247	2	0.00
23/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	1287	2	1287	2	0.00
23/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	1884	2	1884	2	5,000.00
23/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	2	0	2	0	0.00
23/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	2	0	2	0	0.00
23/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	51	0	51	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
23/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	1349	2	1349	2	700.00
23/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	6339	7	6339	7	0.00
23/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	396	1	396	1	700.00
23/02/2021	2030 On 06-May-21	8.90	Put	Bond Future	2179	3	2179	3	2,500.00
23/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	1099	1	1099	1	0.00
23/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	2609	3	2609	3	0.00
23/02/2021	2030 On 06-May-21	8.86	Put	Bond Future	2306	3	2306	3	0.00
23/02/2021	2030 On 06-May-21	8.95	Put	Bond Future	2028	3	2028	3	2,500.00
23/02/2021	2030 On 06-May-21	8.36	Put	Bond Future	4307	5	4307	5	0.00
23/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	2	0	2	0	0.00
23/02/2021	2030 On 05-August-21			Bond Future	9.21	92.2446	9.2061	92.2446	0.00
23/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	6614	6	6614	6	0.00
23/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	272	0	272	0	200.00
23/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	7139	6	7139	6	0.00
23/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	2015	2	2015	2	600.00
23/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	1630	1	1630	1	200.00
23/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	3443	3	3443	3	600.00
23/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	14408	13	14408	13	0.00
23/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	7098	6	7098	6	0.00
23/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	7057	6	7057	6	0.00
23/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	695	1	695	1	0.00
23/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	685	1	685	1	0.00
23/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	38	0	38	0	600.00
23/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	9103	10	9103	10	0.00
23/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	809	1	809	1	200.00
23/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	4025	5	4025	5	0.00
23/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	2106	3	2106	3	0.00
23/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	676	1	676	1	0.00
23/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	3446	4	3446	4	0.00
23/02/2021	2030 On 04-November-21			Bond Future	9.40	93.2388	9.4012	93.2388	0.00
23/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	1750	1	1750	1	300.00
23/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	10569	10	10569	10	0.00
23/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	7334	7	7334	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	7260	6	7260	6	0.00
23/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	935	1	935	1	300.00
23/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	7297	7	7297	7	0.00
23/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	1157	1	1157	1	0.00
23/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	1170	1	1170	1	0.00
23/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	5209	6	5209	6	0.00
23/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	441	1	441	1	300.00
23/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	7253	8	7253	8	0.00
23/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	1145	1	1145	1	0.00
23/02/2021	2030 On 03-February-22			Bond Future	9.61	90.2518	9.6132	90.2518	0.00
23/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	3130	3	3130	3	0.00
23/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	3156	3	3156	3	0.00
23/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	3181	3	3181	3	0.00
23/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	4029	5	4029	5	0.00
23/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	4056	5	4056	5	0.00
23/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	4084	5	4084	5	0.00
23/02/2021	2032 On 06-May-21			Bond Future	9.81	89.5124	9.8117	89.5124	124,978.00
23/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	12727	12	12727	12	0.00
23/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	12678	12	12678	12	0.00
23/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	4127	3	4127	3	736.00
23/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	12777	12	12777	12	0.00
23/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	14955	14	14955	14	0.00
23/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	17	0	17	0	0.00
23/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	18	0	18	0	0.00
23/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	4	0	4	0	736.00
23/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	1023	1	1023	1	0.00
23/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	17	0	17	0	0.00
23/02/2021	2032 On 05-August-21			Bond Future	10.02	90.4716	10.0176	90.4716	0.00
23/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	8223	7	8223	7	0.00
23/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	8266	7	8266	7	0.00
23/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	8309	7	8309	7	0.00
23/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	735	1	735	1	0.00
23/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	745	1	745	1	0.00

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23/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	755	1	755	1	0.00
23/02/2021	2032 On 04-November-21			Bond Future	10.22	87.3016	10.2243	87.3016	0.00
23/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	13649	13	13649	13	0.00
23/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	9096	8	9096	8	0.00
23/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	1551	1	1551	1	700.00
23/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	2637	2	2637	2	700.00
23/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	9016	8	9016	8	0.00
23/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	9056	8	9056	8	0.00
23/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	1061	1	1061	1	0.00
23/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	1072	1	1072	1	0.00
23/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	1083	1	1083	1	0.00
23/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	6922	8	6922	8	0.00
23/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	304	0	304	0	700.00
23/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	4953	6	4953	6	0.00
23/02/2021	2032 On 03-February-22			Bond Future	10.44	88.2540	10.4433	88.2540	0.00
23/02/2021	2032 On 03-February-22	8.91	Call	Bond Future	973	1	973	1	198.00
23/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	4099	4	4099	4	0.00
23/02/2021	2032 On 03-February-22	10.45	Call	Bond Future	4128	4	4128	4	0.00
23/02/2021	2032 On 03-February-22	9.81	Call	Bond Future	2474	2	2474	2	0.00
23/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	4070	3	4070	3	0.00
23/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	4041	3	4041	3	0.00
23/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	4172	5	4172	5	0.00
23/02/2021	2032 On 03-February-22	10.45	Put	Bond Future	4090	5	4090	5	198.00
23/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	4144	5	4144	5	0.00
23/02/2021	2032 On 03-February-22	9.81	Put	Bond Future	6116	7	6116	7	198.00
23/02/2021	2032 On 03-February-22	8.91	Put	Bond Future	10150	11	10150	11	0.00
23/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	4117	5	4117	5	0.00
23/02/2021	2033 On 06-May-21			Bond Future	101.92	101.9168	101.9212	101.9168	9,583.00
23/02/2021	2033 On 05-August-21			Bond Future	103.04	103.0335	103.0393	103.0335	0.00
23/02/2021	2033 On 04-November-21			Bond Future	102.97	102.9438	102.9697	102.9438	0.00
23/02/2021	2033 On 03-February-22			Bond Future	104.15	104.0904	104.1518	104.0904	0.00
23/02/2021	2037 On 06-May-21			Bond Future	10.79	83.7747	10.7913	83.7747	130,301.00
23/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	9925	9	9925	9	0.00

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23/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	9875	9	9875	9	0.00
23/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	9825	9	9825	9	0.00
23/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	163	0	163	0	0.00
23/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	170	0	170	0	0.00
23/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	167	0	167	0	0.00
23/02/2021	2037 On 05-August-21			Bond Future	11.01	80.4165	11.0070	80.4165	0.00
23/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	8449	7	8449	7	0.00
23/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	8533	7	8533	7	0.00
23/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	8491	7	8491	7	0.00
23/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	1069	1	1069	1	0.00
23/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	1081	1	1081	1	0.00
23/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	1057	1	1057	1	0.00
23/02/2021	2037 On 04-November-21			Bond Future	11.21	81.2835	11.2119	81.2835	0.00
23/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	10226	9	10226	9	0.00
23/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	10186	9	10186	9	0.00
23/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	10266	9	10266	9	0.00
23/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1199	1	1199	1	0.00
23/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1210	2	1210	2	0.00
23/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1187	1	1187	1	0.00
23/02/2021	2037 On 03-February-22			Bond Future	11.43	77.9160	11.4319	77.9160	0.00
23/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	4809	4	4809	4	0.00
23/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	4779	4	4779	4	0.00
23/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	4748	4	4748	4	0.00
23/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	4583	5	4583	5	0.00
23/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	4640	5	4640	5	0.00
23/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	4612	5	4612	5	0.00
23/02/2021	2038 On 06-May-21			Bond Future	116.35	116.2656	116.3486	116.2656	7,799.00
23/02/2021	2038 On 05-August-21			Bond Future	115.90	115.8192	115.9047	115.8192	0.00
23/02/2021	2038 On 04-November-21			Bond Future	117.20	117.0940	117.2031	117.0940	0.00
23/02/2021	2038 On 03-February-22			Bond Future	116.80	116.6473	116.7978	116.6473	0.00
23/02/2021	2040 On 06-May-21			Bond Future	10.94	85.5428	10.9383	85.5428	79,007.00
23/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	9646	8	9646	8	0.00
23/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	9594	8	9594	8	0.00

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23/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	14565	13	14565	13	0.00
23/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	9699	8	9699	8	0.00
23/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	2177	2	2177	2	300.00
23/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	5345	4	5345	4	300.00
23/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	1078	2	1078	2	0.00
23/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	236	0	236	0	0.00
23/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	2933	4	2933	4	0.00
23/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	27	0	27	0	300.00
23/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	246	0	246	0	0.00
23/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	241	0	241	0	0.00
23/02/2021	2040 On 05-August-21			Bond Future	11.15	81.9533	11.1501	81.9533	0.00
23/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	5237	4	5237	4	900.00
23/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	19744	18	19744	18	0.00
23/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	9316	8	9316	8	0.00
23/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	3369	3	3369	3	900.00
23/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	9271	8	9271	8	0.00
23/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	9227	8	9227	8	0.00
23/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	1038	1	1038	1	0.00
23/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	4046	5	4046	5	0.00
23/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	1063	1	1063	1	0.00
23/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	41	0	41	0	900.00
23/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	1050	1	1050	1	0.00
23/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	2618	3	2618	3	0.00
23/02/2021	2040 On 04-November-21			Bond Future	11.35	82.8368	11.3511	82.8368	0.00
23/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	10558	9	10558	9	0.00
23/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	10516	9	10516	9	0.00
23/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	10475	9	10475	9	0.00
23/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1333	2	1333	2	0.00
23/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1321	2	1321	2	0.00
23/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1308	2	1308	2	0.00
23/02/2021	2040 On 03-February-22			Bond Future	11.57	79.2361	11.5667	79.2361	0.00
23/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	5052	4	5052	4	0.00
23/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	5019	4	5019	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
23/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	5086	4	5086	4	0.00
23/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	4998	6	4998	6	0.00
23/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	4968	6	4968	6	0.00
23/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	4938	6	4938	6	0.00
23/02/2021	2044 On 06-May-21			Bond Future	11.00	82.0295	11.0018	82.0295	61,129.00
23/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	9414	8	9414	8	0.00
23/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	1624	1	1624	1	3,100.00
23/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	6641	5	6641	5	0.00
23/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	4021	3	4021	3	3,100.00
23/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	9363	8	9363	8	0.00
23/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	9312	8	9312	8	0.00
23/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	4246	3	4246	3	0.00
23/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	6112	5	6112	5	0.00
23/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	2969	2	2969	2	0.00
23/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	9672	8	9672	8	0.00
23/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	907	1	907	1	3,100.00
23/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1544	2	1544	2	3,100.00
23/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	286	0	286	0	0.00
23/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	280	0	280	0	0.00
23/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	249	0	249	0	3,100.00
23/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	755	1	755	1	0.00
23/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	1649	2	1649	2	0.00
23/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	2288	3	2288	3	3,100.00
23/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	275	0	275	0	0.00
23/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	3779	5	3779	5	0.00
23/02/2021	2044 On 05-August-21			Bond Future	11.21	78.5276	11.2055	78.5276	0.00
23/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	9572	8	9572	8	0.00
23/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	9528	8	9528	8	0.00
23/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	9616	8	9616	8	0.00
23/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	989	1	989	1	0.00
23/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	1000	1	1000	1	0.00
23/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	1012	1	1012	1	0.00
23/02/2021	2044 On 04-November-21			Bond Future	11.40	79.3742	11.3985	79.3742	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
23/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	10325	9	10325	9	0.00
23/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	10284	9	10284	9	0.00
23/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	10366	9	10366	9	0.00
23/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1395	2	1395	2	0.00
23/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1420	2	1420	2	0.00
23/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1407	2	1407	2	0.00
23/02/2021	2044 On 03-February-22			Bond Future	11.61	75.8607	11.6052	75.8607	0.00
23/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	5004	4	5004	4	0.00
23/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	4939	4	4939	4	0.00
23/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	4972	4	4972	4	0.00
23/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	5005	6	5005	6	0.00
23/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	5036	6	5036	6	0.00
23/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	4974	6	4974	6	0.00
23/02/2021	2046 On 06-May-21			Bond Future	103.65	104.7220	103.6525	104.7220	14,893.00
23/02/2021	2046 On 05-August-21			Bond Future	104.79	105.8698	104.7899	105.8698	0.00
23/02/2021	2046 On 04-November-21			Bond Future	104.16	105.2289	104.1576	105.2289	0.00
23/02/2021	2046 On 03-February-22			Bond Future	105.35	106.4011	105.3536	106.4011	0.00
23/02/2021	2050 On 06-May-21			Bond Future	105.32	105.3165	105.3217	105.3165	10,904.00
23/02/2021	2050 On 05-August-21			Bond Future	104.55	104.5444	104.5509	104.5444	0.00
23/02/2021	2050 On 04-November-21			Bond Future	105.72	105.6951	105.7222	105.6951	0.00
23/02/2021	2050 On 03-February-22			Bond Future	104.99	104.9263	104.9900	104.9263	0.00
23/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	AL37 On 06-May-21			Index Future	785.88	781.5230	785.8780	781.5230	0.00
23/02/2021	AL37 On 05-August-21			Index Future	794.21	789.7990	794.2100	789.7990	0.00
23/02/2021	AL37 On 04-November-21			Index Future	803.00	798.3880	803.0010	798.3880	0.00
23/02/2021	AL37 On 03-February-22			Index Future	812.03	807.0900	812.0270	807.0900	0.00
23/02/2021	AL7T On 06-May-21			Index Future	882.04	872.5220	882.0350	872.5220	0.00
23/02/2021	AL7T On 05-August-21			Index Future	891.39	881.7620	891.3860	881.7620	0.00
23/02/2021	AL7T On 04-November-21			Index Future	901.25	891.3500	901.2530	891.3500	0.00
23/02/2021	AL7T On 03-February-22			Index Future	911.38	901.0660	911.3830	901.0660	0.00
23/02/2021	ALBI On 06-May-21			Index Future	771.81	762.5160	771.8100	762.5160	306.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2021	ALBI On 05-August-21			Index Future	779.99	770.5910	779.9930	770.5910	0.00
23/02/2021	ALBI On 04-November-21			Index Future	788.63	778.9710	788.6260	778.9710	0.00
23/02/2021	ALBI On 03-February-22			Index Future	797.49	787.4620	797.4910	787.4620	0.00
23/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2021	ES33 On 06-May-21			Bond Future	11.47	74.1472	11.4677	74.1472	350.00
23/02/2021	ES33 On 05-August-21			Bond Future	11.72	74.9415	11.7224	74.9415	0.00
23/02/2021	ES33 On 04-November-21			Bond Future	11.98	71.9744	11.9803	71.9744	0.00
23/02/2021	ES33 On 03-February-22			Bond Future	12.26	72.7595	12.2570	72.7595	0.00
23/02/2021	ES42 On 06-May-21			Bond Future	12.05	72.1598	12.0453	72.1598	4,779.00
23/02/2021	ES42 On 05-August-21			Bond Future	12.29	72.9335	12.2891	72.9335	0.00
23/02/2021	ES42 On 04-November-21			Bond Future	12.54	69.4618	12.5378	69.4618	0.00
23/02/2021	ES42 On 03-February-22			Bond Future	12.80	70.2197	12.7958	70.2197	0.00
23/02/2021	GOVI On 06-May-21			GOVI	762.78	753.7030	762.7750	753.7030	978.00
23/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	840850	75	840850	75	0.00
23/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	840950	75	840950	75	0.00
23/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	841050	75	841050	75	0.00
23/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
23/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
23/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
23/02/2021	GOVI On 05-August-21			GOVI	770.86	761.6850	770.8620	761.6850	0.00
23/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	517120	43	517120	43	0.00
23/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	517220	43	517220	43	0.00
23/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	517320	43	517320	43	0.00
23/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
23/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
23/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
23/02/2021	GOVI On 04-November-21			GOVI	779.39	769.9670	779.3940	769.9670	0.00
23/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	509740	42	509740	42	0.00
23/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	509840	42	509840	42	0.00
23/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	509940	42	509940	42	0.00
23/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
23/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
23/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
23/02/2021	GOVI On 03-February-22			GOVI	788.16	778.3600	788.1550	778.3600	0.00
23/02/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
23/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
23/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	46050	14	46050	14	0.00
23/02/2021	GOVI On 03-February-22	792.74	Put	GOVI	45850	14	45850	14	0.00
23/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	45950	14	45950	14	0.00
23/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/02/2021	IGOV On 06-May-21			Index Future	279.36	279.9620	279.3630	279.9620	975.00
23/02/2021	IGOV On 05-August-21			Index Future	282.39	282.9950	282.3940	282.9950	0.00
23/02/2021	IGOV On 04-November-21			Index Future	285.59	286.1400	285.5870	286.1400	0.00
23/02/2021	IGOV On 03-February-22			Index Future	288.86	289.3260	288.8640	289.3260	0.00
23/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
23/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4400	90.4400	90.4400	0.00
23/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
23/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.71	90.7200	90.7100	90.7200	51.00
23/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.20	90.2200	90.2000	90.2200	0.00
23/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.39	90.4000	90.3900	90.4000	0.00
23/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.59	93.6100	93.5900	93.6100	0.00
23/02/2021	IS05 On 20-December-22			Interest Rate Swap	94.15	94.1700	94.1500	94.1700	0.00
23/02/2021	IS05 On 22-March-23			Interest Rate Swap	86.60	86.6400	86.6000	86.6400	0.00
23/02/2021	IS05 On 20-June-23			Interest Rate Swap	92.21	92.2800	92.2100	92.2800	0.00
23/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/02/2021	IS10 On 17-December-25			Interest Rate Swap	80.61	81.1100	80.6100	81.1100	0.00
23/02/2021	IS10 On 16-March-26			Interest Rate Swap	77.20	77.7300	77.2000	77.7300	0.00
23/02/2021	IS10 On 15-June-26			Interest Rate Swap	75.67	76.2100	75.6700	76.2100	0.00
23/02/2021	IS10 On 21-September-26			Interest Rate Swap	77.73	78.2800	77.7300	78.2800	0.00
23/02/2021	IS10 On 21-December-26			Interest Rate Swap	81.77	82.3200	81.7700	82.3200	0.00
23/02/2021	IS10 On 15-March-27			Interest Rate Swap	80.32	80.8800	80.3200	80.8800	0.00
23/02/2021	IS10 On 21-June-27			Interest Rate Swap	82.43	82.9900	82.4300	82.9900	0.00
23/02/2021	IS10 On 20-September-27			Interest Rate Swap	88.27	88.8300	88.2700	88.8300	0.00
23/02/2021	IS10 On 20-December-27			Interest Rate Swap	88.72	89.2900	88.7200	89.2900	0.00
23/02/2021	IS10 On 22-March-28			Interest Rate Swap	81.81	82.4200	81.8100	82.4200	0.00
23/02/2021	IS10 On 20-June-28			Interest Rate Swap	89.69	90.3200	89.6900	90.3200	0.00
23/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	0.00
23/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.71	96.2950	3.7050	96.2950	0.00
23/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.73	96.2700	3.7300	96.2700	0.00
23/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.72	96.2750	3.7150	96.2750	0.00
23/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.74	96.2400	3.7400	96.2400	0.00
23/02/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.80	96.1800	3.8000	96.1800	0.00
23/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.84	96.1500	3.8400	96.1500	30,000.00
23/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.13	95.8650	4.1250	95.8650	0.00
23/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.33	95.6700	4.3300	95.6700	0.00
23/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.56	95.4600	4.5600	95.4600	20,001.00
23/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.76	95.2350	4.7550	95.2350	0.00
23/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.96	95.0650	4.9550	95.0650	0.00
23/02/2021	R023 On 06-May-21			Bond Future	5.23	105.7956	5.2338	105.7956	40,958.00
23/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	3986	4	3986	4	0.00
23/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	3969	4	3969	4	0.00
23/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	4003	4	4003	4	0.00
23/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
23/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
23/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
23/02/2021	R023 On 05-August-21			Bond Future	5.39	106.9286	5.3934	106.9286	0.00
23/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	386	0	386	0	0.00
23/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	378	0	378	0	0.00
23/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	370	0	370	0	0.00
23/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	526	1	526	1	0.00
23/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	519	1	519	1	0.00
23/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	512	1	512	1	0.00
23/02/2021	R023 On 04-November-21			Bond Future	5.58	104.1732	5.5811	104.1732	0.00
23/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	151	0	151	0	0.00
23/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	148	0	148	0	0.00
23/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	145	0	145	0	0.00
23/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	1014	1	1014	1	0.00
23/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	1005	1	1005	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
23/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	995	1	995	1	0.00
23/02/2021	R023 On 03-February-22			Bond Future	5.85	105.3093	5.8534	105.3093	0.00
23/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	147	0	147	0	0.00
23/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	144	0	144	0	0.00
23/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	150	0	150	0	0.00
23/02/2021	R023 On 03-February-22	5.08	Put	Bond Future	946	1	946	1	0.00
23/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	962	1	962	1	0.00
23/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	954	1	954	1	0.00
23/02/2021	R035 On 06-May-21			Bond Future	10.53	88.4250	10.5279	88.4250	104,542.00
23/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	11017	10	11017	10	0.00
23/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	10965	10	10965	10	0.00
23/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	4513	4	4513	4	0.00
23/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	1978	1	1978	1	600.00
23/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	4975	4	4975	4	600.00
23/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	13834	12	13834	12	0.00
23/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	3467	3	3467	3	1,650.00
23/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	9255	8	9255	8	0.00
23/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	5774	5	5774	5	0.00
23/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	11068	10	11068	10	0.00
23/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	2470	2	2470	2	0.00
23/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	1075	1	1075	1	500.00
23/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	6876	6	6876	6	0.00
23/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	13125	12	13125	12	0.00
23/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	1523	1	1523	1	223.00
23/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	33	0	33	0	1,650.00
23/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	3444	4	3444	4	0.00
23/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	519	1	519	1	1,650.00
23/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	23	0	23	0	600.00
23/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	2824	4	2824	4	0.00
23/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	2325	3	2325	3	500.00
23/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	4296	5	4296	5	0.00
23/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	95	0	95	0	0.00
23/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	93	0	93	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
23/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	788	1	788	1	223.00
23/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	201	0	201	0	223.00
23/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	1642	2	1642	2	0.00
23/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	1024	1	1024	1	0.00
23/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	1179	2	1179	2	500.00
23/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	90	0	90	0	0.00
23/02/2021	R035 On 05-August-21			Bond Future	10.74	89.3720	10.7406	89.3720	0.00
23/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	3567	3	3567	3	0.00
23/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
23/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	1515	1	1515	1	100.00
23/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
23/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	5879	5	5879	5	0.00
23/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
23/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	47310	49	47310	49	0.00
23/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	1999	2	1999	2	100.00
23/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	47426	49	47426	49	0.00
23/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	47543	49	47543	49	0.00
23/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	3379	4	3379	4	100.00
23/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	6288	7	6288	7	0.00
23/02/2021	R035 On 04-November-21			Bond Future	10.95	85.8605	10.9537	85.8605	0.00
23/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	15645	14	15645	14	0.00
23/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	7096	6	7096	6	0.00
23/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	2144	2	2144	2	782.00
23/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	10116	9	10116	9	0.00
23/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	10075	9	10075	9	0.00
23/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	1899	1	1899	1	400.00
23/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	3137	3	3137	3	400.00
23/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	4557	4	4557	4	0.00
23/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	10157	9	10157	9	0.00
23/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1158	1	1158	1	0.00
23/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	3781	4	3781	4	782.00
23/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	6798	8	6798	8	0.00
23/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2367	3	2367	3	782.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	5239	6	5239	6	0.00
23/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	7292	8	7292	8	0.00
23/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1181	1	1181	1	0.00
23/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1169	1	1169	1	0.00
23/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	287	0	287	0	400.00
23/02/2021	R035 On 03-February-22			Bond Future	11.18	86.7970	11.1826	86.7970	0.00
23/02/2021	R035 On 03-February-22	9.70	Call	Bond Future	1247	1	1247	1	683.00
23/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	4795	4	4795	4	0.00
23/02/2021	R035 On 03-February-22	11.39	Call	Bond Future	5290	4	5290	4	0.00
23/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	4732	4	4732	4	0.00
23/02/2021	R035 On 03-February-22	10.65	Call	Bond Future	3103	3	3103	3	0.00
23/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	4764	4	4764	4	0.00
23/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	4480	5	4480	5	0.00
23/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	4508	5	4508	5	0.00
23/02/2021	R035 On 03-February-22	11.39	Put	Bond Future	4058	5	4058	5	683.00
23/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	4452	5	4452	5	0.00
23/02/2021	R035 On 03-February-22	10.65	Put	Bond Future	6388	7	6388	7	683.00
23/02/2021	R035 On 03-February-22	9.70	Put	Bond Future	10863	12	10863	12	0.00
23/02/2021	R186 On 06-May-21			Bond Future	7.26	118.0914	7.2636	118.0914	105,286.00
23/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	15867	15	15867	15	0.00
23/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	1437	1	1437	1	0.00
23/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	15826	15	15826	15	0.00
23/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	15785	15	15785	15	0.00
23/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
23/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
23/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	1257	2	1257	2	15,177.00
23/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
23/02/2021	R186 On 05-August-21			Bond Future	7.45	114.0758	7.4451	114.0758	0.00
23/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	5773	5	5773	5	0.00
23/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	5735	5	5735	5	0.00
23/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	5698	5	5698	5	0.00
23/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	373	0	373	0	0.00
23/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	367	0	367	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
23/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	360	0	360	0	0.00
23/02/2021	R186 On 04-November-21			Bond Future	7.63	115.3050	7.6278	115.3050	0.00
23/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	3597	3	3597	3	0.00
23/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	3567	3	3567	3	0.00
23/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	3538	3	3538	3	0.00
23/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	1492	2	1492	2	0.00
23/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	1478	2	1478	2	0.00
23/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	1464	2	1464	2	0.00
23/02/2021	R186 On 03-February-22			Bond Future	7.83	111.2819	7.8291	111.2819	0.00
23/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	1485	1	1485	1	0.00
23/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	1501	1	1501	1	0.00
23/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	1518	1	1518	1	0.00
23/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	3793	4	3793	4	0.00
23/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	3819	4	3819	4	0.00
23/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	3847	4	3847	4	0.00
23/02/2021	R197 On 06-May-21			Bond Future	319.70	320.1193	319.6997	320.1193	2,074.00
23/02/2021	R197 On 05-August-21			Bond Future	315.21	315.6306	315.2103	315.6306	0.00
23/02/2021	R197 On 04-November-21			Bond Future	318.74	319.1047	318.7418	319.1047	0.00
23/02/2021	R197 On 03-February-22			Bond Future	314.31	314.5673	314.3088	314.5673	0.00
23/02/2021	R202 On 06-May-21			Bond Future	227.03	229.1986	227.0309	229.1986	8,028.00
23/02/2021	R202 On 05-August-21			Bond Future	225.27	227.4627	225.2740	227.4627	0.00
23/02/2021	R202 On 04-November-21			Bond Future	227.80	229.9662	227.7975	229.9662	0.00
23/02/2021	R202 On 03-February-22			Bond Future	226.11	228.2295	226.1145	228.2295	0.00
23/02/2021	R209 On 06-May-21			Bond Future	10.43	68.2397	10.4266	68.2397	26,856.00
23/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	9460	8	9460	8	0.00
23/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	2718	2	2718	2	0.00
23/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	1692	1	1692	1	5,325.00
23/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	5208	4	5208	4	0.00
23/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	6662	6	6662	6	0.00
23/02/2021	R209 On 06-May-21	9.50	Call	Bond Future	397	0	397	0	2,150.00
23/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	1957	1	1957	1	500.00
23/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	9416	8	9416	8	0.00
23/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	9372	8	9372	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
23/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	699	0	699	0	5,050.00
23/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	4185	3	4185	3	0.00
23/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	1129	1	1129	1	0.00
23/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	9504	8	9504	8	0.00
23/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	101	0	101	0	9,150.00
23/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	1008	1	1008	1	3,500.00
23/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	3638	5	3638	5	0.00
23/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	108	0	108	0	0.00
23/02/2021	R209 On 06-May-21	9.50	Put	Bond Future	6015	7	6015	7	0.00
23/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	105	0	105	0	0.00
23/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	4739	6	4739	6	0.00
23/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	383	1	383	1	3,750.00
23/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	2715	3	2715	3	0.00
23/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	712	1	712	1	9,150.00
23/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	1734	2	1734	2	6,250.00
23/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	103	0	103	0	0.00
23/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	2398	3	2398	3	0.00
23/02/2021	R209 On 05-August-21			Bond Future	10.61	68.9709	10.6129	68.9709	0.00
23/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	7231	6	7231	6	0.00
23/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	7194	6	7194	6	0.00
23/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	7268	6	7268	6	0.00
23/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	1026	1	1026	1	0.00
23/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	1049	1	1049	1	0.00
23/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	1038	1	1038	1	0.00
23/02/2021	R209 On 04-November-21			Bond Future	10.80	66.5741	10.7984	66.5741	1,795.00
23/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1083	1	1083	1	3,750.00
23/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	8297	7	8297	7	0.00
23/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	8331	7	8331	7	0.00
23/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	8262	7	8262	7	0.00
23/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	3029	2	3029	2	0.00
23/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	7684	7	7684	7	0.00
23/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1571	2	1571	2	5,500.00
23/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1326	2	1326	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1338	2	1338	2	0.00
23/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1350	2	1350	2	0.00
23/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	4683	5	4683	5	5,500.00
23/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	8719	10	8719	10	0.00
23/02/2021	R209 On 03-February-22			Bond Future	10.99	67.3003	10.9928	67.3003	0.00
23/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	4325	4	4325	4	0.00
23/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	4268	4	4268	4	0.00
23/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	4297	4	4297	4	0.00
23/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	4100	5	4100	5	0.00
23/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	4124	5	4124	5	0.00
23/02/2021	R209 On 03-February-22	11.04	Put	Bond Future	4075	5	4075	5	0.00
23/02/2021	R210 On 06-May-21			Bond Future	199.79	199.7849	199.7886	199.7849	1,183.00
23/02/2021	R210 On 05-August-21			Bond Future	201.98	201.9744	201.9808	201.9744	0.00
23/02/2021	R210 On 04-November-21			Bond Future	201.51	201.4595	201.5053	201.4595	0.00
23/02/2021	R210 On 03-February-22			Bond Future	203.82	203.7032	203.8188	203.7032	0.00
23/02/2021	R212 On 06-May-21			Bond Future	171.59	171.5951	171.5878	171.5951	3,114.00
23/02/2021	R212 On 05-August-21			Bond Future	171.14	171.1454	171.1402	171.1454	0.00
23/02/2021	R212 On 04-November-21			Bond Future	173.06	173.0290	173.0574	173.0290	0.00
23/02/2021	R213 On 06-May-21			Bond Future	9.46	84.8755	9.4612	84.8755	9,148.00
23/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	12429	11	12429	11	0.00
23/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	12384	11	12384	11	0.00
23/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	12475	12	12475	12	0.00
23/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	9	0	9	0	0.00
23/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	9	0	9	0	0.00
23/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	9	0	9	0	0.00
23/02/2021	R213 On 05-August-21			Bond Future	9.66	85.7846	9.6579	85.7846	0.00
23/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	6737	6	6737	6	0.00
23/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	4343	4	4343	4	0.00
23/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	7048	6	7048	6	0.00
23/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	1979	2	1979	2	0.00
23/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	7009	6	7009	6	0.00
23/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	6970	6	6970	6	0.00
23/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	810	1	810	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
23/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	799	1	799	1	0.00
23/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1756	2	1756	2	0.00
23/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	3744	4	3744	4	0.00
23/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	789	1	789	1	0.00
23/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	874	1	874	1	0.00
23/02/2021	R213 On 04-November-21			Bond Future	9.86	83.1796	9.8566	83.1796	0.00
23/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	7502	7	7502	7	0.00
23/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	7467	7	7467	7	0.00
23/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	7538	7	7538	7	0.00
23/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	1235	1	1235	1	0.00
23/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	1223	1	1223	1	0.00
23/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	1211	1	1211	1	0.00
23/02/2021	R213 On 03-February-22			Bond Future	10.07	84.0867	10.0710	84.0867	0.00
23/02/2021	R213 On 03-February-22	10.15	Call	Bond Future	3985	3	3985	3	0.00
23/02/2021	R213 On 03-February-22	9.58	Call	Bond Future	2559	2	2559	2	0.00
23/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	3493	3	3493	3	0.00
23/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	3467	3	3467	3	0.00
23/02/2021	R213 On 03-February-22	8.63	Call	Bond Future	955	1	955	1	200.00
23/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	3518	3	3518	3	0.00
23/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	3989	5	3989	5	0.00
23/02/2021	R213 On 03-February-22	9.58	Put	Bond Future	5138	6	5138	6	200.00
23/02/2021	R213 On 03-February-22	8.63	Put	Bond Future	8825	10	8825	10	0.00
23/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	4041	5	4041	5	0.00
23/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	4015	5	4015	5	0.00
23/02/2021	R213 On 03-February-22	10.15	Put	Bond Future	3580	4	3580	4	200.00
23/02/2021	R214 On 06-May-21			Bond Future	10.87	64.7006	10.8736	64.7006	13,197.00
23/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	7601	6	7601	6	0.00
23/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	7559	6	7559	6	0.00
23/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	7517	6	7517	6	0.00
23/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	313	0	313	0	0.00
23/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	308	0	308	0	0.00
23/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	302	0	302	0	0.00
23/02/2021	R214 On 05-August-21			Bond Future	11.06	65.3935	11.0609	65.3935	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
23/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	6496	6	6496	6	0.00
23/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	6530	6	6530	6	0.00
23/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	6462	6	6462	6	0.00
23/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1454	2	1454	2	0.00
23/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1483	2	1483	2	0.00
23/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1468	2	1468	2	0.00
23/02/2021	R214 On 04-November-21			Bond Future	11.25	62.8210	11.2473	62.8210	0.00
23/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	7869	7	7869	7	0.00
23/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	7837	7	7837	7	0.00
23/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	7805	7	7805	7	0.00
23/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1711	2	1711	2	0.00
23/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1683	2	1683	2	0.00
23/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1697	2	1697	2	0.00
23/02/2021	R214 On 03-February-22			Bond Future	11.45	63.5062	11.4459	63.5062	0.00
23/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	4239	4	4239	4	0.00
23/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	4212	4	4212	4	0.00
23/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	4266	4	4266	4	0.00
23/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	4509	5	4509	5	0.00
23/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	4483	5	4483	5	0.00
23/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	4456	5	4456	5	0.00
23/02/2021	R248 On 06-May-21			Bond Future	10.91	81.3348	10.9148	81.3348	128,100.00
23/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	9565	8	9565	8	0.00
23/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	9513	8	9513	8	0.00
23/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	9618	8	9618	8	0.00
23/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	265	0	265	0	0.00
23/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	276	0	276	0	0.00
23/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	270	0	270	0	0.00
23/02/2021	R248 On 05-August-21			Bond Future	11.10	82.2059	11.1041	82.2059	0.00
23/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	9793	8	9793	8	0.00
23/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	9838	8	9838	8	0.00
23/02/2021	R248 On 05-August-21	10.30	Call	Bond Future	1404	1	1404	1	0.00
23/02/2021	R248 On 05-August-21	10.90	Call	Bond Future	3071	2	3071	2	0.00
23/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	9884	9	9884	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
23/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	989	1	989	1	0.00
23/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	977	1	977	1	0.00
23/02/2021	R248 On 05-August-21	10.90	Put	Bond Future	4522	6	4522	6	0.00
23/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	966	1	966	1	0.00
23/02/2021	R248 On 05-August-21	10.30	Put	Bond Future	7400	9	7400	9	0.00
23/02/2021	R248 On 04-November-21			Bond Future	11.29	78.6803	11.2928	78.6803	0.00
23/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	10711	9	10711	9	0.00
23/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	10670	9	10670	9	0.00
23/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	10753	9	10753	9	0.00
23/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1313	2	1313	2	0.00
23/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1338	2	1338	2	0.00
23/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1325	2	1325	2	0.00
23/02/2021	R248 On 03-February-22			Bond Future	11.49	79.5385	11.4941	79.5385	0.00
23/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	5060	4	5060	4	0.00
23/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	5026	4	5026	4	0.00
23/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	4993	4	4993	4	0.00
23/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	5087	6	5087	6	0.00
23/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	5152	6	5152	6	0.00
23/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	5119	6	5119	6	0.00