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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/03/2021 TO: 15/03/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	2025 On 06-May-21			Bond Future	150.49	150.1532	150.4878	150.1532	7,797.00
15/03/2021	2025 On 05-August-21			Bond Future	150.60	150.2641	150.6017	150.2641	0.00
15/03/2021	2025 On 04-November-21			Bond Future	152.29	151.9508	152.2918	151.9508	0.00
15/03/2021	2025 On 03-February-22			Bond Future	152.48	152.1377	152.4824	152.1377	0.00
15/03/2021	2029 On 06-May-21			Bond Future	107.52	107.3545	107.5165	107.3545	2,382.00
15/03/2021	2029 On 05-August-21			Bond Future	108.69	108.5280	108.6913	108.5280	0.00
15/03/2021	2029 On 04-November-21			Bond Future	108.76	108.5958	108.7606	108.5958	0.00
15/03/2021	2029 On 03-February-22			Bond Future	110.01	109.8425	110.0091	109.8425	0.00
15/03/2021	2030 On 06-May-21			Bond Future	9.38	93.5937	94.0622	93.5937	115,390.00
15/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	11826	11	12	11	0.00
15/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	621	1	1	1	0.00
15/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	111	0	0	0	0.00
15/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	493	0	0	0	0.00
15/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	386	0	0	0	300.00
15/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	1146	1	1	1	0.00
15/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	7233	7	7	7	0.00
15/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	11779	11	12	11	0.00
15/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	11733	11	12	11	0.00
15/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	547	0	1	0	0.00
15/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	701	1	1	1	0.00
15/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	1218	1	1	1	0.00
15/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	1478	1	1	1	0.00
15/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	1268	1	1	1	300.00
15/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	8235	8	8	8	0.00
15/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	3464	3	3	3	0.00
15/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	26	0	0	0	700.00
15/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	3973	4	4	4	0.00
15/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	989	1	1	1	0.00
15/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	422	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	2305	3	2	3	0.00
15/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	45	0	0	0	300.00
15/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	1908	2	2	2	0.00
15/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	1970	2	2	2	0.00
15/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	2871	3	3	3	5,000.00
15/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	3	0	0	0	0.00
15/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	3	0	0	0	0.00
15/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	85	0	0	0	0.00
15/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	2067	2	2	2	700.00
15/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	8340	9	8	9	0.00
15/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	550	1	1	1	700.00
15/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	3292	4	3	4	2,500.00
15/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	1670	2	2	2	0.00
15/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	3885	4	4	4	0.00
15/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	3469	4	3	4	0.00
15/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	3077	3	3	3	2,500.00
15/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	6040	6	6	6	0.00
15/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	3	0	0	0	0.00
15/03/2021	2030 On 05-August-21			Bond Future	9.61	90.5885	91.0616	90.5885	0.00
15/03/2021	2030 On 05-August-21	9.75	Call	Bond Future	2996	3	3	3	0.00
15/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	4855	5	5	5	0.00
15/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	125	0	0	0	200.00
15/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	5351	5	5	5	0.00
15/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1134	1	1	1	600.00
15/03/2021	2030 On 05-August-21	8.83	Call	Bond Future	946	1	1	1	479.00
15/03/2021	2030 On 05-August-21	10.15	Call	Bond Future	4306	4	4	4	0.00
15/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	875	1	1	1	200.00
15/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	2177	2	2	2	600.00
15/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	12274	12	12	12	0.00
15/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	5312	5	5	5	0.00
15/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	5274	5	5	5	0.00
15/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1096	1	1	1	0.00
15/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1084	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	87	0	0	0	600.00
15/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	11140	12	11	12	0.00
15/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	1234	1	1	1	200.00
15/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	5454	6	5	6	0.00
15/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	3024	3	3	3	0.00
15/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	1072	1	1	1	0.00
15/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	4748	5	5	5	0.00
15/03/2021	2030 On 05-August-21	9.75	Put	Bond Future	2233	2	2	2	479.00
15/03/2021	2030 On 05-August-21	8.83	Put	Bond Future	5240	6	5	6	0.00
15/03/2021	2030 On 05-August-21	10.15	Put	Bond Future	1453	2	1	2	479.00
15/03/2021	2030 On 04-November-21			Bond Future	9.82	91.5849	92.0629	91.5849	0.00
15/03/2021	2030 On 04-November-21	9.90	Call	Bond Future	3453	3	3	3	1,102.00
15/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1117	1	1	1	300.00
15/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	8728	8	9	8	0.00
15/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	5703	5	6	5	0.00
15/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	5632	5	6	5	0.00
15/03/2021	2030 On 04-November-21	9.20	Call	Bond Future	1797	2	2	2	1,102.00
15/03/2021	2030 On 04-November-21	11.26	Call	Bond Future	8063	8	8	8	0.00
15/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	5668	5	6	5	0.00
15/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	606	1	1	1	300.00
15/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	6782	7	7	7	0.00
15/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	806	1	1	1	300.00
15/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	1734	2	2	2	0.00
15/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	1748	2	2	2	0.00
15/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	9131	10	9	10	0.00
15/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	1721	2	2	2	0.00
15/03/2021	2030 On 04-November-21	9.20	Put	Bond Future	5088	5	5	5	0.00
15/03/2021	2030 On 04-November-21	11.26	Put	Bond Future	975	1	1	1	1,102.00
15/03/2021	2030 On 04-November-21	9.90	Put	Bond Future	3038	3	3	3	0.00
15/03/2021	2030 On 03-February-22			Bond Future	10.05	88.6115	89.0947	88.6115	0.00
15/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	3122	3	3	3	0.00
15/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	2370	2	2	2	0.00
15/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	2350	2	2	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
15/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	909	1	1	1	101.00
15/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	2191	2	2	2	0.00
15/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	2391	2	2	2	0.00
15/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	5470	6	5	6	0.00
15/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	5796	6	6	6	101.00
15/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	9752	10	10	10	0.00
15/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	5534	6	6	6	0.00
15/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	5502	6	6	6	0.00
15/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	4497	5	4	5	101.00
15/03/2021	2032 On 06-May-21			Bond Future	10.12	88.2407	88.7425	88.2407	132,910.00
15/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	10869	10	11	10	0.00
15/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	10819	10	11	10	0.00
15/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	2472	2	2	2	736.00
15/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	10918	10	11	10	0.00
15/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	13097	13	13	13	0.00
15/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	15	0	0	0	0.00
15/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	16	0	0	0	0.00
15/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	3	0	0	0	736.00
15/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	1225	1	1	1	0.00
15/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	16	0	0	0	0.00
15/03/2021	2032 On 05-August-21			Bond Future	10.34	89.1834	89.6902	89.1834	0.00
15/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	6633	6	7	6	0.00
15/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	6675	6	7	6	0.00
15/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	6717	6	7	6	0.00
15/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	1025	1	1	1	0.00
15/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	1036	1	1	1	0.00
15/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	1046	1	1	1	0.00
15/03/2021	2032 On 04-November-21			Bond Future	10.56	86.0187	86.5308	86.0187	0.00
15/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	11937	11	12	11	0.00
15/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	1065	1	1	1	700.00
15/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	7650	7	8	7	0.00
15/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	7570	7	8	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
15/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	7610	7	8	7	0.00
15/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	1831	2	2	2	700.00
15/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	1515	2	2	2	0.00
15/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	1538	2	2	2	0.00
15/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	8337	9	8	9	0.00
15/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	1526	2	2	2	0.00
15/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	492	1	0	1	700.00
15/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	6047	6	6	6	0.00
15/03/2021	2032 On 03-February-22			Bond Future	10.79	86.9869	87.5047	86.9869	0.00
15/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2589	2	3	2	0.00
15/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	1065	1	1	1	97.00
15/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	843	1	1	1	198.00
15/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	3296	3	3	3	0.00
15/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	3321	3	3	3	0.00
15/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	1962	2	2	2	0.00
15/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	3869	4	4	4	0.00
15/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	3247	3	3	3	0.00
15/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	3271	3	3	3	0.00
15/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	5268	6	5	6	0.00
15/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	5299	6	5	6	0.00
15/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	5206	6	5	6	198.00
15/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	4590	5	5	5	97.00
15/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	7526	8	8	8	198.00
15/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	11942	12	12	12	0.00
15/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	5237	6	5	6	0.00
15/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	6230	7	6	7	97.00
15/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	10708	11	11	11	0.00
15/03/2021	2033 On 06-May-21			Bond Future	102.39	101.6428	102.3872	101.6428	9,583.00
15/03/2021	2033 On 05-August-21			Bond Future	103.51	102.7539	103.5059	102.7539	0.00
15/03/2021	2033 On 04-November-21			Bond Future	103.44	102.6825	103.4427	102.6825	0.00
15/03/2021	2033 On 03-February-22			Bond Future	104.63	103.8614	104.6301	103.8614	0.00

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15/03/2021	2037 On 06-May-21			Bond Future	11.09	82.8551	83.2558	82.8551	131,454.00
15/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	8026	8	8	8	0.00
15/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	7976	8	8	8	0.00
15/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	7926	8	8	8	0.00
15/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	163	0	0	0	0.00
15/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	171	0	0	0	0.00
15/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	167	0	0	0	0.00
15/03/2021	2037 On 05-August-21			Bond Future	11.32	79.4848	79.8894	79.4848	0.00
15/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	6812	7	7	7	0.00
15/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	6854	7	7	7	0.00
15/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	6897	7	7	7	0.00
15/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	1368	1	1	1	0.00
15/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	1355	1	1	1	0.00
15/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	1343	1	1	1	0.00
15/03/2021	2037 On 04-November-21			Bond Future	11.53	80.3594	80.7682	80.3594	0.00
15/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	8712	8	9	8	0.00
15/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	8675	8	9	8	0.00
15/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	8749	8	9	8	0.00
15/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	1627	2	2	2	0.00
15/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	1642	2	2	2	0.00
15/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	1613	2	2	2	0.00
15/03/2021	2037 On 03-February-22			Bond Future	11.77	77.0095	77.4228	77.0095	0.00
15/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	3888	4	4	4	0.00
15/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	3861	4	4	4	0.00
15/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	3834	4	4	4	0.00
15/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	5626	6	6	6	0.00
15/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	5691	6	6	6	0.00
15/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	5659	6	6	6	0.00
15/03/2021	2038 On 06-May-21			Bond Future	115.39	115.3802	115.3873	115.3802	7,799.00
15/03/2021	2038 On 05-August-21			Bond Future	114.93	114.9196	114.9264	114.9196	0.00
15/03/2021	2038 On 04-November-21			Bond Future	116.22	116.2097	116.2163	116.2097	0.00
15/03/2021	2038 On 03-February-22			Bond Future	115.80	115.7918	115.7983	115.7918	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2021	2040 On 06-May-21			Bond Future	11.21	85.0410	85.3308	85.0410	77,906.00
15/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	7807	8	8	8	0.00
15/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	7755	8	8	8	0.00
15/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	12736	12	13	12	0.00
15/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	7859	8	8	8	0.00
15/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	962	1	1	1	300.00
15/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	3540	3	4	3	300.00
15/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	1091	1	1	1	0.00
15/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	215	0	0	0	0.00
15/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	3536	4	4	4	0.00
15/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	16	0	0	0	300.00
15/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	225	0	0	0	0.00
15/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	220	0	0	0	0.00
15/03/2021	2040 On 05-August-21			Bond Future	11.43	81.4437	81.7363	81.4437	0.00
15/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	3896	4	4	4	900.00
15/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	17917	18	18	18	0.00
15/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	7763	8	8	8	0.00
15/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	2324	2	2	2	900.00
15/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	7718	8	8	8	0.00
15/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	7673	7	8	7	0.00
15/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	1328	1	1	1	0.00
15/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	4843	5	5	5	0.00
15/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	1351	1	1	1	0.00
15/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	56	0	0	0	900.00
15/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	1339	1	1	1	0.00
15/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	3119	3	3	3	0.00
15/03/2021	2040 On 04-November-21			Bond Future	11.64	82.3399	82.6355	82.3399	0.00
15/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	9088	9	9	9	0.00
15/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	9049	9	9	9	0.00
15/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	9010	9	9	9	0.00
15/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	1729	2	2	2	0.00
15/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	1713	2	2	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
15/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	1699	2	2	2	0.00
15/03/2021	2040 On 03-February-22			Bond Future	11.87	78.7621	79.0609	78.7621	0.00
15/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	4092	4	4	4	0.00
15/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	4063	4	4	4	0.00
15/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	4121	4	4	4	0.00
15/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	5924	6	6	6	0.00
15/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	5889	6	6	6	0.00
15/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	5855	6	6	6	0.00
15/03/2021	2044 On 06-May-21			Bond Future	11.26	81.6181	81.9432	81.6181	62,084.00
15/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	7609	7	8	7	0.00
15/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	558	1	1	1	3,100.00
15/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	4771	5	5	5	0.00
15/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	2349	2	2	2	3,100.00
15/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	7504	7	8	7	0.00
15/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	2539	2	3	2	0.00
15/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	1499	1	1	1	0.00
15/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	7872	8	8	8	0.00
15/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	4235	4	4	4	0.00
15/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	7556	7	8	7	0.00
15/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	246	0	0	0	0.00
15/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	802	1	1	1	3,100.00
15/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	220	0	0	0	3,100.00
15/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	1609	2	2	2	3,100.00
15/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	250	0	0	0	0.00
15/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	657	1	1	1	0.00
15/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	1749	2	2	2	0.00
15/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	2590	3	3	3	3,100.00
15/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	241	0	0	0	0.00
15/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	4485	5	4	5	0.00
15/03/2021	2044 On 05-August-21			Bond Future	11.48	78.1094	78.4377	78.1094	0.00
15/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	7992	8	8	8	0.00
15/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	7947	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
15/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	8037	8	8	8	0.00
15/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	1204	1	1	1	0.00
15/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	1214	1	1	1	0.00
15/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	1225	1	1	1	0.00
15/03/2021	2044 On 04-November-21			Bond Future	11.68	78.9689	79.3005	78.9689	0.00
15/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	8865	9	9	9	0.00
15/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	8823	9	9	9	0.00
15/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	8907	9	9	9	0.00
15/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	1749	2	2	2	0.00
15/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	1772	2	2	2	0.00
15/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	1760	2	2	2	0.00
15/03/2021	2044 On 03-February-22			Bond Future	11.90	75.4784	75.8136	75.4784	0.00
15/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	4128	4	4	4	0.00
15/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	4070	4	4	4	0.00
15/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	4099	4	4	4	0.00
15/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	5966	6	6	6	0.00
15/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	6001	6	6	6	0.00
15/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	5931	6	6	6	0.00
15/03/2021	2046 On 06-May-21			Bond Future	104.03	103.4015	104.0288	103.4015	14,893.00
15/03/2021	2046 On 05-August-21			Bond Future	105.17	104.5319	105.1656	104.5319	0.00
15/03/2021	2046 On 04-November-21			Bond Future	104.54	103.8977	104.5383	103.8977	0.00
15/03/2021	2046 On 03-February-22			Bond Future	105.74	105.0908	105.7387	105.0908	0.00
15/03/2021	2050 On 06-May-21			Bond Future	106.52	106.5149	106.5216	106.5149	10,904.00
15/03/2021	2050 On 05-August-21			Bond Future	105.76	105.7516	105.7578	105.7516	0.00
15/03/2021	2050 On 04-November-21			Bond Future	106.94	106.9387	106.9449	106.9387	0.00
15/03/2021	2050 On 03-February-22			Bond Future	106.23	106.2188	106.2250	106.2188	0.00
15/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2021	AL37 On 06-May-21			Index Future	776.85	773.9660	776.8460	773.9660	0.00
15/03/2021	AL37 On 05-August-21			Index Future	785.05	782.1460	785.0470	782.1460	0.00
15/03/2021	AL37 On 04-November-21			Index Future	793.75	790.8250	793.7510	790.8250	0.00
15/03/2021	AL37 On 03-February-22			Index Future	802.67	799.7160	802.6720	799.7160	0.00
15/03/2021	AL7T On 06-May-21			Index Future	863.68	858.9660	863.6760	858.9660	0.00
15/03/2021	AL7T On 05-August-21			Index Future	872.79	868.0440	872.7930	868.0440	0.00
15/03/2021	AL7T On 04-November-21			Index Future	882.47	877.6750	882.4710	877.6750	0.00
15/03/2021	AL7T On 03-February-22			Index Future	892.39	887.5430	892.3890	887.5430	0.00
15/03/2021	ALBI On 06-May-21			Index Future	757.63	754.3930	757.6320	754.3930	299.00
15/03/2021	ALBI On 05-August-21			Index Future	765.63	762.3650	765.6300	762.3650	0.00
15/03/2021	ALBI On 04-November-21			Index Future	774.12	770.8250	774.1190	770.8250	0.00
15/03/2021	ALBI On 03-February-22			Index Future	782.82	779.4910	782.8200	779.4910	0.00
15/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	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
15/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2021	ES33 On 06-May-21			Bond Future	11.79	73.2466	73.5748	73.2466	350.00
15/03/2021	ES33 On 05-August-21			Bond Future	12.06	74.0290	74.3604	74.0290	0.00
15/03/2021	ES33 On 04-November-21			Bond Future	12.34	71.0678	71.4027	71.0678	0.00
15/03/2021	ES33 On 03-February-22			Bond Future	12.63	71.8677	72.2062	71.8677	0.00
15/03/2021	ES42 On 06-May-21			Bond Future	12.29	71.8173	72.0661	71.8173	4,779.00
15/03/2021	ES42 On 05-August-21			Bond Future	12.54	72.5851	72.8363	72.5851	0.00
15/03/2021	ES42 On 04-November-21			Bond Future	12.80	69.1253	69.3790	69.1253	0.00
15/03/2021	ES42 On 03-February-22			Bond Future	13.07	69.9039	70.1603	69.9039	0.00
15/03/2021	GOVI On 06-May-21			GOVI	748.83	745.6210	748.8310	745.6210	985.00
15/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	701410	67	70	67	0.00
15/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	701510	67	70	67	0.00
15/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	701610	67	70	67	0.00
15/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
15/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
15/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
15/03/2021	GOVI On 05-August-21			GOVI	756.74	753.5010	756.7360	753.5010	0.00
15/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	375860	34	38	34	0.00
15/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	375960	34	38	34	0.00
15/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	376060	34	38	34	0.00
15/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
15/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
15/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
15/03/2021	GOVI On 04-November-21			GOVI	765.13	761.8620	765.1270	761.8620	0.00
15/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	367070	33	37	33	0.00
15/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	367170	33	37	33	0.00
15/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	367270	33	37	33	0.00
15/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
15/03/2021	GOVI On 04-November-21	728.41	Put	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
15/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
15/03/2021	GOVI On 03-February-22			GOVI	773.73	770.4270	773.7260	770.4270	0.00
15/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
15/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
15/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
15/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	190340	22	19	22	0.00
15/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	190140	22	19	22	0.00
15/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	190240	22	19	22	0.00
15/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/03/2021	IGOV On 06-May-21			Index Future	279.46	278.9720	279.4600	278.9720	897.00
15/03/2021	IGOV On 05-August-21			Index Future	282.48	281.9890	282.4790	281.9890	0.00
15/03/2021	IGOV On 04-November-21			Index Future	285.68	285.1860	285.6790	285.1860	0.00
15/03/2021	IGOV On 03-February-22			Index Future	288.96	288.4590	288.9570	288.4590	0.00
15/03/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
15/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
15/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.46	89.4600	89.4600	89.4600	0.00
15/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.80	90.8100	90.8000	90.8100	51.00
15/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.31	90.3300	90.3100	90.3300	0.00
15/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.54	90.5800	90.5400	90.5800	0.00
15/03/2021	IS05 On 20-September-22			Interest Rate Swap	93.80	93.8500	93.8000	93.8500	0.00
15/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.41	94.4800	94.4100	94.4800	0.00
15/03/2021	IS05 On 22-March-23			Interest Rate Swap	86.94	87.0400	86.9400	87.0400	0.00
15/03/2021	IS05 On 20-June-23			Interest Rate Swap	92.60	92.7100	92.6000	92.7100	0.00
15/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/03/2021	IS10 On 17-December-25			Interest Rate Swap	81.64	81.9200	81.6400	81.9200	0.00
15/03/2021	IS10 On 16-March-26			Interest Rate Swap	78.31	78.5900	78.3100	78.5900	0.00
15/03/2021	IS10 On 15-June-26			Interest Rate Swap	76.84	77.1300	76.8400	77.1300	0.00
15/03/2021	IS10 On 21-September-26			Interest Rate Swap	78.98	79.2500	78.9800	79.2500	0.00
15/03/2021	IS10 On 21-December-26			Interest Rate Swap	83.08	83.3400	83.0800	83.3400	0.00
15/03/2021	IS10 On 15-March-27			Interest Rate Swap	81.68	81.9300	81.6800	81.9300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2021	IS10 On 21-June-27			Interest Rate Swap	83.85	84.1000	83.8500	84.1000	0.00
15/03/2021	IS10 On 20-September-27			Interest Rate Swap	89.73	89.9700	89.7300	89.9700	0.00
15/03/2021	IS10 On 20-December-27			Interest Rate Swap	90.22	90.4600	90.2200	90.4600	0.00
15/03/2021	IS10 On 22-March-28			Interest Rate Swap	83.37	83.6300	83.3700	83.6300	0.00
15/03/2021	IS10 On 20-June-28			Interest Rate Swap	91.24	91.4900	91.2400	91.4900	0.00
15/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/03/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.67	96.3350	96.3350	96.3350	0.00
15/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.76	96.2450	96.2450	96.2450	0.00
15/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.77	96.2200	96.2300	96.2200	0.00
15/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.86	96.1450	96.1450	96.1450	0.00
15/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.88	96.1100	96.1200	96.1100	0.00
15/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	4.01	95.9800	95.9900	95.9800	0.00
15/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	4.04	95.9500	95.9600	95.9500	30,000.00
15/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.37	95.6050	95.6350	95.6050	0.00
15/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.55	95.4000	95.4500	95.4000	0.00
15/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.82	95.1200	95.1800	95.1200	471.00
15/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.02	94.9150	94.9850	94.9150	0.00
15/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.30	94.6150	94.7050	94.6150	0.00
15/03/2021	R023 On 06-May-21			Bond Future	5.42	105.3269	105.4539	105.3269	40,647.00
15/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3656	4	4	4	0.00
15/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3640	4	4	4	0.00
15/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3673	4	4	4	0.00
15/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
15/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
15/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
15/03/2021	R023 On 05-August-21			Bond Future	5.62	106.4520	106.5799	106.4520	0.00
15/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	268	0	0	0	0.00
15/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	262	0	0	0	0.00
15/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	256	0	0	0	0.00
15/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	750	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	741	1	1	1	0.00
15/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	732	1	1	1	0.00
15/03/2021	R023 On 04-November-21			Bond Future	5.85	103.7143	103.8432	103.7143	0.00
15/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	131	0	0	0	0.00
15/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	129	0	0	0	0.00
15/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	127	0	0	0	0.00
15/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1336	1	1	1	0.00
15/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1326	1	1	1	0.00
15/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1315	1	1	1	0.00
15/03/2021	R023 On 03-February-22			Bond Future	6.19	104.8812	105.0114	104.8812	0.00
15/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	163	0	0	0	0.00
15/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	161	0	0	0	0.00
15/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	165	0	0	0	0.00
15/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1306	1	1	1	0.00
15/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1322	1	1	1	0.00
15/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1314	1	1	1	0.00
15/03/2021	R035 On 06-May-21			Bond Future	10.86	87.2643	87.6677	87.2643	100,398.00
15/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	8873	9	9	9	0.00
15/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	8821	8	9	8	0.00
15/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	2592	2	3	2	0.00
15/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	736	1	1	1	600.00
15/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	2984	3	3	3	600.00
15/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	11681	11	12	11	0.00
15/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	3708	3	4	3	0.00
15/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	1764	2	2	2	1,650.00
15/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	7139	7	7	7	0.00
15/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	8924	9	9	9	0.00
15/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	1052	1	1	1	0.00
15/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	267	0	0	0	500.00
15/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	4778	5	5	5	0.00
15/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	10973	11	11	11	0.00
15/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	476	0	0	0	223.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	31	0	0	0	1,650.00
15/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	4546	5	5	5	0.00
15/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	573	1	1	1	1,650.00
15/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	3732	4	4	4	0.00
15/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	20	0	0	0	600.00
15/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	3058	3	3	3	500.00
15/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	5638	6	6	6	0.00
15/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	102	0	0	0	0.00
15/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	99	0	0	0	0.00
15/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	235	0	0	0	223.00
15/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	872	1	1	1	223.00
15/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	2090	2	2	2	0.00
15/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	1183	1	1	1	0.00
15/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	1409	2	1	2	500.00
15/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	96	0	0	0	0.00
15/03/2021	R035 On 05-August-21			Bond Future	11.09	88.1965	88.6038	88.1965	0.00
15/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	2303	2	2	2	0.00
15/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	819	1	1	1	100.00
15/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
15/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
15/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	4187	4	4	4	0.00
15/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
15/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	49487	50	49	50	0.00
15/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	2484	3	2	3	100.00
15/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	49720	50	50	50	0.00
15/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	49603	50	50	50	0.00
15/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	4293	5	4	5	100.00
15/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	7769	8	8	8	0.00
15/03/2021	R035 On 04-November-21			Bond Future	11.32	84.6910	85.1027	84.6910	0.00
15/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	13624	13	14	13	0.00
15/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	5434	5	5	5	0.00
15/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1422	1	1	1	782.00
15/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	8425	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
15/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	8387	8	8	8	0.00
15/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1262	1	1	1	400.00
15/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	2133	2	2	2	400.00
15/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	3303	3	3	3	0.00
15/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	8463	8	8	8	0.00
15/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	1663	2	2	2	0.00
15/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	4726	5	5	5	782.00
15/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	8275	9	8	9	0.00
15/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	2904	3	3	3	782.00
15/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	6434	7	6	7	0.00
15/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	8855	9	9	9	0.00
15/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	1693	2	2	2	0.00
15/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	1678	2	2	2	0.00
15/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	465	1	0	1	400.00
15/03/2021	R035 On 03-February-22			Bond Future	11.56	85.6442	86.0604	85.6442	0.00
15/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	1007	1	1	1	683.00
15/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	3761	4	4	4	0.00
15/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	4177	4	4	4	0.00
15/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	2360	2	2	2	0.00
15/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	3734	4	4	4	0.00
15/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	3707	4	4	4	0.00
15/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	5707	6	6	6	0.00
15/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	5675	6	6	6	0.00
15/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	5170	5	5	5	683.00
15/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	5642	6	6	6	0.00
15/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	7869	8	8	8	683.00
15/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	12848	13	13	13	0.00
15/03/2021	R186 On 06-May-21			Bond Future	7.54	116.9567	117.3712	116.9567	107,394.00
15/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	14485	14	14	14	0.00
15/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	682	1	1	1	0.00
15/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	14444	14	14	14	0.00
15/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	14403	14	14	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
15/03/2021	R186 On 06-May-21	7.60	Call	Bond Future	1334	1	1	1	5,000.00
15/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
15/03/2021	R186 On 06-May-21	7.60	Put	Bond Future	1066	1	1	1	5,000.00
15/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
15/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	1884	2	2	2	15,177.00
15/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
15/03/2021	R186 On 05-August-21			Bond Future	7.75	112.9256	113.3440	112.9256	0.00
15/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	4586	4	5	4	0.00
15/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	4550	4	5	4	0.00
15/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	4514	4	5	4	0.00
15/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	592	1	1	1	0.00
15/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	583	1	1	1	0.00
15/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	575	1	1	1	0.00
15/03/2021	R186 On 04-November-21			Bond Future	7.95	114.1673	114.5899	114.1673	0.00
15/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	2717	3	3	3	0.00
15/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	2692	2	3	2	0.00
15/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	2668	2	3	2	0.00
15/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	2038	2	2	2	0.00
15/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	2018	2	2	2	0.00
15/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	1999	2	2	2	0.00
15/03/2021	R186 On 03-February-22			Bond Future	8.17	110.1706	110.5978	110.1706	0.00
15/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1214	1	1	1	0.00
15/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1226	1	1	1	0.00
15/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1238	1	1	1	0.00
15/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	4945	5	5	5	0.00
15/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	4976	5	5	5	0.00
15/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	5008	5	5	5	0.00
15/03/2021	R197 On 06-May-21			Bond Future	319.34	319.0214	319.3407	319.0214	2,074.00
15/03/2021	R197 On 05-August-21			Bond Future	314.83	314.5057	314.8272	314.5057	0.00
15/03/2021	R197 On 04-November-21			Bond Future	318.36	318.0365	318.3608	318.0365	0.00
15/03/2021	R197 On 03-February-22			Bond Future	313.92	313.5893	313.9168	313.5893	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2021	R202 On 06-May-21			Bond Future	227.48	227.4672	227.4806	227.4672	9,133.00
15/03/2021	R202 On 05-August-21			Bond Future	225.72	225.7029	225.7154	225.7029	0.00
15/03/2021	R202 On 04-November-21			Bond Future	228.25	228.2365	228.2486	228.2365	0.00
15/03/2021	R202 On 03-February-22			Bond Future	226.57	226.5552	226.5669	226.5552	0.00
15/03/2021	R209 On 06-May-21			Bond Future	10.77	67.1854	67.5343	67.1854	27,123.00
15/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	7560	7	8	7	0.00
15/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	1356	1	1	1	0.00
15/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	673	1	1	1	5,325.00
15/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	3386	3	3	3	0.00
15/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	4796	5	5	5	0.00
15/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	191	0	0	0	5,050.00
15/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	2499	2	2	2	0.00
15/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	370	0	0	0	0.00
15/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	7603	7	8	7	0.00
15/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	90	0	0	0	2,150.00
15/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	837	1	1	1	500.00
15/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	7473	7	7	7	0.00
15/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	7516	7	8	7	0.00
15/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	121	0	0	0	0.00
15/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	124	0	0	0	0.00
15/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	7624	8	8	8	0.00
15/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	6147	6	6	6	0.00
15/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	115	0	0	0	9,150.00
15/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	1237	1	1	1	3,500.00
15/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	4794	5	5	5	0.00
15/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	432	1	0	1	3,750.00
15/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	3612	4	4	4	0.00
15/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	805	1	1	1	9,150.00
15/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	2288	3	2	3	6,250.00
15/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	118	0	0	0	0.00
15/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	3194	3	3	3	0.00
15/03/2021	R209 On 05-August-21			Bond Future	10.97	67.9033	68.2556	67.9033	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	5562	5	6	5	0.00
15/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	5525	5	6	5	0.00
15/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	5598	5	6	5	0.00
15/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	1296	1	1	1	0.00
15/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	1320	1	1	1	0.00
15/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	1308	1	1	1	0.00
15/03/2021	R209 On 04-November-21			Bond Future	11.17	65.5095	65.8654	65.5095	1,795.00
15/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	738	1	1	1	3,750.00
15/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	6826	7	7	7	0.00
15/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	2098	2	2	2	0.00
15/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	6209	6	6	6	0.00
15/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	6861	7	7	7	0.00
15/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	6792	7	7	7	0.00
15/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	1815	2	2	2	0.00
15/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	2056	2	2	2	5,500.00
15/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	1827	2	2	2	0.00
15/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	1839	2	2	2	0.00
15/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	5711	6	6	6	5,500.00
15/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	10334	11	10	11	0.00
15/03/2021	R209 On 03-February-22			Bond Future	11.37	66.2469	66.6067	66.2469	0.00
15/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	3457	3	3	3	0.00
15/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	3410	3	3	3	0.00
15/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	3434	3	3	3	0.00
15/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	5218	5	5	5	0.00
15/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	5248	5	5	5	0.00
15/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	5189	5	5	5	0.00
15/03/2021	R210 On 06-May-21			Bond Future	199.00	198.9905	198.9977	198.9905	1,183.00
15/03/2021	R210 On 05-August-21			Bond Future	201.17	201.1657	201.1721	201.1657	0.00
15/03/2021	R210 On 04-November-21			Bond Future	200.69	200.6836	200.6895	200.6836	0.00
15/03/2021	R210 On 03-February-22			Bond Future	202.99	202.9878	202.9936	202.9878	0.00
15/03/2021	R212 On 06-May-21			Bond Future	171.30	171.2749	171.2973	171.2749	2,980.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2021	R212 On 05-August-21			Bond Future	170.84	170.8152	170.8372	170.8152	0.00
15/03/2021	R212 On 04-November-21			Bond Future	172.75	172.7328	172.7545	172.7328	0.00
15/03/2021	R213 On 06-May-21			Bond Future	9.74	83.8479	84.2824	83.8479	9,543.00
15/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	10864	10	11	10	0.00
15/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	10818	10	11	10	0.00
15/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	10909	10	11	10	0.00
15/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	7	0	0	0	0.00
15/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	8	0	0	0	0.00
15/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	7	0	0	0	0.00
15/03/2021	R213 On 05-August-21			Bond Future	9.95	84.7436	85.1823	84.7436	0.00
15/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	5365	5	5	5	0.00
15/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	3168	3	3	3	0.00
15/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	5673	5	6	5	0.00
15/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1249	1	1	1	0.00
15/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	5634	5	6	5	0.00
15/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	5595	5	6	5	0.00
15/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	1019	1	1	1	0.00
15/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	1009	1	1	1	0.00
15/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	2165	2	2	2	0.00
15/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	4599	5	5	5	0.00
15/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	998	1	1	1	0.00
15/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	1087	1	1	1	0.00
15/03/2021	R213 On 04-November-21			Bond Future	10.16	82.1456	82.5888	82.1456	0.00
15/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	6306	6	6	6	0.00
15/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	6270	6	6	6	0.00
15/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	6342	6	6	6	0.00
15/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	1639	2	2	2	0.00
15/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	1627	2	2	2	0.00
15/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	1615	2	2	2	0.00
15/03/2021	R213 On 03-February-22			Bond Future	10.39	83.0699	83.5180	83.0699	0.00
15/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	3555	3	4	3	0.00
15/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2438	2	2	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
15/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	3309	3	3	3	0.00
15/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	2084	2	2	2	0.00
15/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	2889	3	3	3	0.00
15/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	2867	3	3	3	0.00
15/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	872	1	1	1	200.00
15/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	2912	3	3	3	0.00
15/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	1034	1	1	1	102.00
15/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	6282	7	6	7	200.00
15/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	10361	11	10	11	0.00
15/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	5001	5	5	5	0.00
15/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	9545	10	10	10	0.00
15/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	5060	5	5	5	0.00
15/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	5030	5	5	5	0.00
15/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	4523	5	5	5	200.00
15/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	5678	6	6	6	102.00
15/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	4259	5	4	5	102.00
15/03/2021	R214 On 06-May-21			Bond Future	11.13	64.2840	64.5221	64.2840	14,035.00
15/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	6145	6	6	6	0.00
15/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	6103	6	6	6	0.00
15/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	6062	6	6	6	0.00
15/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	306	0	0	0	0.00
15/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	300	0	0	0	0.00
15/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	294	0	0	0	0.00
15/03/2021	R214 On 05-August-21			Bond Future	11.33	64.9706	65.2111	64.9706	0.00
15/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	5177	5	5	5	0.00
15/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	5212	5	5	5	0.00
15/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	5142	5	5	5	0.00
15/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	1601	2	2	2	0.00
15/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	1629	2	2	2	0.00
15/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	1615	2	2	2	0.00
15/03/2021	R214 On 04-November-21			Bond Future	11.52	62.4074	62.6503	62.4074	0.00
15/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	6674	7	7	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
15/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	6640	6	7	6	0.00
15/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	6607	6	7	6	0.00
15/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	1994	2	2	2	0.00
15/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	1969	2	2	2	0.00
15/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	1981	2	2	2	0.00
15/03/2021	R214 On 03-February-22			Bond Future	11.73	63.1098	63.3553	63.1098	0.00
15/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	3559	3	4	3	0.00
15/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	3535	3	4	3	0.00
15/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	3583	3	4	3	0.00
15/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	5330	5	5	5	0.00
15/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	5301	5	5	5	0.00
15/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	5272	5	5	5	0.00
15/03/2021	R248 On 06-May-21			Bond Future	11.18	80.8530	81.1155	80.8530	137,179.00
15/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	7658	7	8	7	0.00
15/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	7606	7	8	7	0.00
15/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	7711	8	8	8	0.00
15/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	122	0	0	0	1,200.00
15/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	924	1	1	1	1,200.00
15/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	3644	4	4	4	0.00
15/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	242	0	0	0	0.00
15/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	254	0	0	0	0.00
15/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	7465	8	7	8	0.00
15/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	248	0	0	0	0.00
15/03/2021	R248 On 05-August-21			Bond Future	11.38	81.7167	81.9817	81.7167	0.00
15/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	8162	8	8	8	0.00
15/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	488	0	0	0	1,300.00
15/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	8205	8	8	8	0.00
15/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	815	1	1	1	1,300.00
15/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	2036	2	2	2	1,300.00
15/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1310	1	1	1	1,300.00
15/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	8247	8	8	8	0.00
15/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	1266	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	1252	1	1	1	0.00
15/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	6888	7	7	7	0.00
15/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	5395	6	5	6	0.00
15/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	1238	1	1	1	0.00
15/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	8719	9	9	9	0.00
15/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	10832	11	11	11	0.00
15/03/2021	R248 On 04-November-21			Bond Future	11.58	78.2032	78.4709	78.2032	0.00
15/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	9171	9	9	9	0.00
15/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	9132	9	9	9	0.00
15/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	9210	9	9	9	0.00
15/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	1697	2	2	2	0.00
15/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	1727	2	2	2	0.00
15/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	1712	2	2	2	0.00
15/03/2021	R248 On 03-February-22			Bond Future	11.80	79.0834	79.3539	79.0834	0.00
15/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	4035	4	4	4	0.00
15/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	4006	4	4	4	0.00
15/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	3976	4	4	4	0.00
15/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	6012	6	6	6	0.00
15/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	6085	6	6	6	0.00
15/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	6048	6	6	6	0.00