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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/03/2021 TO: 30/03/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	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
30/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	2025 On 06-May-21			Bond Future	150.39	150.7217	150.3875	150.7217	5,536.00
30/03/2021	2025 On 05-August-21			Bond Future	150.49	150.8226	150.4854	150.8226	0.00
30/03/2021	2025 On 04-November-21			Bond Future	152.18	152.5116	152.1798	152.5116	0.00
30/03/2021	2025 On 03-February-22			Bond Future	152.36	152.6937	152.3644	152.6937	0.00
30/03/2021	2029 On 06-May-21			Bond Future	108.57	108.5212	108.5730	108.5212	2,808.00
30/03/2021	2029 On 05-August-21			Bond Future	109.75	109.6958	109.7485	109.6958	0.00
30/03/2021	2029 On 04-November-21			Bond Future	109.83	109.7737	109.8337	109.7737	0.00
30/03/2021	2029 On 03-February-22			Bond Future	111.09	111.0259	111.0911	111.0259	0.00
30/03/2021	2030 On 06-May-21			Bond Future	9.61	93.2319	92.8266	93.2319	115,013.00
30/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	10601	11	11	11	0.00
30/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	489	1	0	1	0.00
30/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	94	0	0	0	0.00
30/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	391	0	0	0	0.00
30/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	309	0	0	0	300.00
30/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	886	1	1	1	0.00
30/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	6128	7	6	7	0.00
30/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	10555	11	11	11	0.00
30/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	10509	11	11	11	0.00
30/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	433	1	0	1	0.00
30/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	550	1	1	1	0.00
30/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	941	1	1	1	0.00
30/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	1138	1	1	1	0.00
30/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	978	1	1	1	300.00
30/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	7082	7	7	7	0.00
30/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	2750	3	3	3	0.00
30/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	25	0	0	0	700.00
30/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	3187	3	3	3	0.00
30/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	767	1	1	1	0.00
30/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	872	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
30/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	3318	3	3	3	0.00
30/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	127	0	0	0	300.00
30/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	2854	3	3	3	0.00
30/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	2928	3	3	3	0.00
30/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	3955	4	4	4	5,000.00
30/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	14	0	0	0	0.00
30/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	14	0	0	0	0.00
30/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	215	0	0	0	0.00
30/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	3042	3	3	3	700.00
30/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	9575	9	10	9	0.00
30/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	1071	1	1	1	700.00
30/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	4413	4	4	4	2,500.00
30/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	2567	2	3	2	0.00
30/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	5044	5	5	5	0.00
30/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	4603	4	5	4	0.00
30/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	4181	4	4	4	2,500.00
30/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	7258	7	7	7	0.00
30/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	13	0	0	0	0.00
30/03/2021	2030 On 05-August-21			Bond Future	9.84	90.2127	89.8035	90.2127	0.00
30/03/2021	2030 On 05-August-21	9.75	Call	Bond Future	2817	3	3	3	0.00
30/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	4436	5	4	5	0.00
30/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	198	0	0	0	200.00
30/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	4875	5	5	5	0.00
30/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1198	1	1	1	600.00
30/03/2021	2030 On 05-August-21	8.83	Call	Bond Future	1030	1	1	1	479.00
30/03/2021	2030 On 05-August-21	10.15	Call	Bond Future	3954	4	4	4	0.00
30/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	965	1	1	1	200.00
30/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	2111	2	2	2	600.00
30/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	11202	12	11	12	0.00
30/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	4841	5	5	5	0.00
30/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	4807	5	5	5	0.00
30/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1887	2	2	2	0.00
30/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1870	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
30/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	273	0	0	0	600.00
30/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	12471	12	12	12	0.00
30/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	2073	2	2	2	200.00
30/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	6803	7	7	7	0.00
30/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	4217	4	4	4	0.00
30/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	1854	2	2	2	0.00
30/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	6070	6	6	6	0.00
30/03/2021	2030 On 05-August-21	9.75	Put	Bond Future	3313	3	3	3	479.00
30/03/2021	2030 On 05-August-21	8.83	Put	Bond Future	6582	6	7	6	0.00
30/03/2021	2030 On 05-August-21	10.15	Put	Bond Future	2359	2	2	2	479.00
30/03/2021	2030 On 04-November-21			Bond Future	10.07	91.2025	90.7943	91.2025	0.00
30/03/2021	2030 On 04-November-21	9.90	Call	Bond Future	3284	3	3	3	1,102.00
30/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1205	1	1	1	300.00
30/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	8034	8	8	8	0.00
30/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	5290	6	5	6	0.00
30/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	5227	5	5	5	0.00
30/03/2021	2030 On 04-November-21	9.20	Call	Bond Future	1822	2	2	2	1,102.00
30/03/2021	2030 On 04-November-21	11.26	Call	Bond Future	7430	8	7	8	0.00
30/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	5258	6	5	6	0.00
30/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	713	1	1	1	300.00
30/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	8139	8	8	8	0.00
30/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	1381	1	1	1	300.00
30/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	2594	2	3	2	0.00
30/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	2611	2	3	2	0.00
30/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	10506	10	11	10	0.00
30/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	2577	2	3	2	0.00
30/03/2021	2030 On 04-November-21	9.20	Put	Bond Future	6382	6	6	6	0.00
30/03/2021	2030 On 04-November-21	11.26	Put	Bond Future	1611	2	2	2	1,102.00
30/03/2021	2030 On 04-November-21	9.90	Put	Bond Future	4138	4	4	4	0.00
30/03/2021	2030 On 03-February-22			Bond Future	10.31	88.2179	87.8088	88.2179	0.00
30/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	2610	3	3	3	0.00
30/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	1955	2	2	2	0.00
30/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	1938	2	2	2	0.00

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30/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	723	1	1	1	101.00
30/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	1801	2	2	2	0.00
30/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	1973	2	2	2	0.00
30/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	6339	6	6	6	0.00
30/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	6692	6	7	6	101.00
30/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	10852	11	11	11	0.00
30/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	6408	6	6	6	0.00
30/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	6373	6	6	6	0.00
30/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	5270	5	5	5	101.00
30/03/2021	2032 On 06-May-21			Bond Future	10.46	87.1469	86.7481	87.1469	137,216.00
30/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	8942	9	9	9	0.00
30/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	8895	9	9	9	0.00
30/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	1642	2	2	2	736.00
30/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	8990	9	9	9	0.00
30/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	11123	12	11	12	0.00
30/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	82	0	0	0	0.00
30/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	86	0	0	0	0.00
30/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	23	0	0	0	736.00
30/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	2390	2	2	2	0.00
30/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	84	0	0	0	0.00
30/03/2021	2032 On 05-August-21			Bond Future	10.69	88.0683	87.6656	88.0683	0.00
30/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	5659	6	6	6	0.00
30/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	5695	6	6	6	0.00
30/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	5732	6	6	6	0.00
30/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	2065	2	2	2	0.00
30/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	2081	2	2	2	0.00
30/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	2097	2	2	2	0.00
30/03/2021	2032 On 04-November-21			Bond Future	10.93	84.8888	84.4869	84.8888	0.00
30/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	10521	11	11	11	0.00
30/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	1104	1	1	1	700.00
30/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	6747	7	7	7	0.00
30/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	6677	7	7	7	0.00

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30/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	6712	7	7	7	0.00
30/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	1767	2	2	2	700.00
30/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	2657	3	3	3	0.00
30/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	2688	3	3	3	0.00
30/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	10420	10	10	10	0.00
30/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	2672	3	3	3	0.00
30/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	1120	1	1	1	700.00
30/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	8027	8	8	8	0.00
30/03/2021	2032 On 03-February-22			Bond Future	11.18	85.8377	85.4349	85.8377	0.00
30/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2021	2	2	2	0.00
30/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	811	1	1	1	97.00
30/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	639	1	1	1	198.00
30/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	2601	3	3	3	0.00
30/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	2622	3	3	3	0.00
30/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	1516	2	2	2	0.00
30/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	3080	3	3	3	0.00
30/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	2560	3	3	3	0.00
30/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	2581	3	3	3	0.00
30/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	6647	6	7	6	0.00
30/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	6682	6	7	6	0.00
30/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	6577	6	7	6	198.00
30/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	5872	6	6	6	97.00
30/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	9150	9	9	9	198.00
30/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	13808	13	14	13	0.00
30/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	6612	6	7	6	0.00
30/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	7732	7	8	7	97.00
30/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	12523	12	13	12	0.00
30/03/2021	2033 On 06-May-21			Bond Future	103.26	103.2064	103.2644	103.2064	10,050.00
30/03/2021	2033 On 05-August-21			Bond Future	104.38	104.3234	104.3825	104.3234	0.00
30/03/2021	2033 On 04-November-21			Bond Future	104.33	104.2670	104.3330	104.2670	0.00
30/03/2021	2033 On 03-February-22			Bond Future	105.53	105.4564	105.5274	105.4564	0.00

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30/03/2021	2037 On 06-May-21			Bond Future	11.43	81.3304	81.1333	81.3304	128,594.00
30/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	6234	6	6	6	0.00
30/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	6189	6	6	6	0.00
30/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	6145	6	6	6	0.00
30/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	493	0	0	0	0.00
30/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	512	1	1	1	0.00
30/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	502	0	1	0	0.00
30/03/2021	2037 On 05-August-21			Bond Future	11.68	77.9351	77.7361	77.9351	0.00
30/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	5856	6	6	6	0.00
30/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	5893	6	6	6	0.00
30/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	5929	6	6	6	0.00
30/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	2565	3	3	3	0.00
30/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	2547	2	3	2	0.00
30/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	2529	2	3	2	0.00
30/03/2021	2037 On 04-November-21			Bond Future	11.91	78.7905	78.5941	78.7905	0.00
30/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	7788	8	8	8	0.00
30/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	7756	8	8	8	0.00
30/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	7820	8	8	8	0.00
30/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	2878	3	3	3	0.00
30/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	2897	3	3	3	0.00
30/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	2858	3	3	3	0.00
30/03/2021	2037 On 03-February-22			Bond Future	12.16	75.4170	75.2217	75.4170	0.00
30/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	3176	3	3	3	0.00
30/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	3153	3	3	3	0.00
30/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	3130	3	3	3	0.00
30/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	7116	7	7	7	0.00
30/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	7189	7	7	7	0.00
30/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	7152	7	7	7	0.00
30/03/2021	2038 On 06-May-21			Bond Future	115.55	115.4843	115.5539	115.4843	7,969.00
30/03/2021	2038 On 05-August-21			Bond Future	115.08	115.0125	115.0833	115.0125	0.00
30/03/2021	2038 On 04-November-21			Bond Future	116.38	116.3007	116.3793	116.3007	0.00
30/03/2021	2038 On 03-February-22			Bond Future	115.96	115.8752	115.9595	115.8752	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
30/03/2021	2040 On 06-May-21			Bond Future	11.53	83.3449	83.2315	83.3449	84,566.00
30/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	6090	6	6	6	0.00
30/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	6044	6	6	6	0.00
30/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	10701	11	11	11	0.00
30/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	6136	6	6	6	0.00
30/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	660	1	1	1	300.00
30/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	2512	3	3	3	300.00
30/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	2162	2	2	2	0.00
30/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	591	1	1	1	0.00
30/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	5333	5	5	5	0.00
30/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	81	0	0	0	300.00
30/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	613	1	1	1	0.00
30/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	602	1	1	1	0.00
30/03/2021	2040 On 05-August-21			Bond Future	11.76	79.7206	79.6063	79.7206	0.00
30/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	3407	3	3	3	900.00
30/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	15957	16	16	16	0.00
30/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	6734	7	7	7	0.00
30/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	2094	2	2	2	900.00
30/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	6695	7	7	7	0.00
30/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	6655	7	7	7	0.00
30/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	2429	2	2	2	0.00
30/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	6742	7	7	7	0.00
30/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	2463	2	2	2	0.00
30/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	226	0	0	0	900.00
30/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	2446	2	2	2	0.00
30/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	4760	5	5	5	0.00
30/03/2021	2040 On 04-November-21			Bond Future	11.99	80.5956	80.4850	80.5956	0.00
30/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	8237	8	8	8	0.00
30/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	8204	8	8	8	0.00
30/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	8170	8	8	8	0.00
30/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	3039	3	3	3	0.00
30/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	3019	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	2998	3	3	3	0.00
30/03/2021	2040 On 03-February-22			Bond Future	12.23	76.9921	76.8835	76.9921	0.00
30/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	3448	4	3	4	0.00
30/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	3424	3	3	3	0.00
30/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	3473	4	3	4	0.00
30/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	7462	7	7	7	0.00
30/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	7423	7	7	7	0.00
30/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	7384	7	7	7	0.00
30/03/2021	2044 On 06-May-21			Bond Future	11.58	79.9752	79.8587	79.9752	62,001.00
30/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	5925	6	6	6	0.00
30/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	396	0	0	0	3,100.00
30/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	3491	4	3	4	0.00
30/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	1629	2	2	2	3,100.00
30/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	5832	6	6	6	0.00
30/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	1767	2	2	2	0.00
30/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	1028	1	1	1	0.00
30/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	6162	6	6	6	0.00
30/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	3060	3	3	3	0.00
30/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	5878	6	6	6	0.00
30/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	653	1	1	1	0.00
30/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	1712	2	2	2	3,100.00
30/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	595	1	1	1	3,100.00
30/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	2922	3	3	3	3,100.00
30/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	663	1	1	1	0.00
30/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	1462	1	1	1	0.00
30/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	3114	3	3	3	0.00
30/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	4204	4	4	4	3,100.00
30/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	643	1	1	1	0.00
30/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	6408	6	6	6	0.00
30/03/2021	2044 On 05-August-21			Bond Future	11.81	76.4403	76.3229	76.4403	0.00
30/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	6982	7	7	7	0.00
30/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	6946	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
30/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	7017	7	7	7	0.00
30/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	2299	2	2	2	0.00
30/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	2319	2	2	2	0.00
30/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	2339	2	2	2	0.00
30/03/2021	2044 On 04-November-21			Bond Future	12.03	77.2794	77.1653	77.2794	0.00
30/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	8086	8	8	8	0.00
30/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	8053	8	8	8	0.00
30/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	8119	8	8	8	0.00
30/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	3096	3	3	3	0.00
30/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	3137	3	3	3	0.00
30/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	3117	3	3	3	0.00
30/03/2021	2044 On 03-February-22			Bond Future	12.26	73.7640	73.6517	73.7640	0.00
30/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	3481	4	3	4	0.00
30/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	3432	3	3	3	0.00
30/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	3457	4	3	4	0.00
30/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	7485	7	7	7	0.00
30/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	7525	7	8	7	0.00
30/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	7446	7	7	7	0.00
30/03/2021	2046 On 06-May-21			Bond Future	104.80	104.3839	104.8032	104.3839	15,133.00
30/03/2021	2046 On 05-August-21			Bond Future	105.94	105.5135	105.9380	105.5135	0.00
30/03/2021	2046 On 04-November-21			Bond Future	105.32	104.8875	105.3231	104.8875	0.00
30/03/2021	2046 On 03-February-22			Bond Future	106.53	106.0842	106.5290	106.0842	0.00
30/03/2021	2050 On 06-May-21			Bond Future	108.38	108.3164	108.3808	108.3164	11,044.00
30/03/2021	2050 On 05-August-21			Bond Future	107.63	107.5611	107.6267	107.5611	0.00
30/03/2021	2050 On 04-November-21			Bond Future	108.84	108.7658	108.8386	108.7658	0.00
30/03/2021	2050 On 03-February-22			Bond Future	108.14	108.0589	108.1372	108.0589	0.00
30/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	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
30/03/2021	AL37 On 06-May-21			Index Future	774.80	778.5150	774.8030	778.5150	0.00
30/03/2021	AL37 On 05-August-21			Index Future	782.92	786.6520	782.9180	786.6520	0.00
30/03/2021	AL37 On 04-November-21			Index Future	791.64	795.3550	791.6370	795.3550	0.00
30/03/2021	AL37 On 03-February-22			Index Future	800.51	804.2360	800.5120	804.2360	0.00
30/03/2021	AL7T On 06-May-21			Index Future	848.17	852.4960	848.1680	852.4960	0.00
30/03/2021	AL7T On 05-August-21			Index Future	857.05	861.4060	857.0510	861.4060	0.00
30/03/2021	AL7T On 04-November-21			Index Future	866.60	870.9350	866.5950	870.9350	0.00
30/03/2021	AL7T On 03-February-22			Index Future	876.31	880.6600	876.3110	880.6600	0.00
30/03/2021	ALBI On 06-May-21			Index Future	744.91	747.5700	744.9060	747.5700	299.00
30/03/2021	ALBI On 05-August-21			Index Future	752.71	755.3840	752.7070	755.3840	0.00
30/03/2021	ALBI On 04-November-21			Index Future	761.09	763.7400	761.0900	763.7400	0.00
30/03/2021	ALBI On 03-February-22			Index Future	769.62	772.2690	769.6230	772.2690	0.00
30/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	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
30/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	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
30/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2021	ES33 On 06-May-21			Bond Future	12.10	72.1910	72.0124	72.1910	350.00
30/03/2021	ES33 On 05-August-21			Bond Future	12.39	72.9723	72.7921	72.9723	0.00
30/03/2021	ES33 On 04-November-21			Bond Future	12.67	70.0145	69.8366	70.0145	0.00
30/03/2021	ES33 On 03-February-22			Bond Future	12.97	70.8137	70.6366	70.8137	0.00
30/03/2021	ES42 On 06-May-21			Bond Future	12.58	70.5104	70.4542	70.5104	4,779.00
30/03/2021	ES42 On 05-August-21			Bond Future	12.85	71.2740	71.2174	71.2740	0.00
30/03/2021	ES42 On 04-November-21			Bond Future	13.12	67.8145	67.7616	67.8145	0.00
30/03/2021	ES42 On 03-February-22			Bond Future	13.40	68.5891	68.5382	68.5891	0.00
30/03/2021	GOVI On 06-May-21			GOVI	736.36	739.0390	736.3630	739.0390	990.00
30/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	576730	60	58	60	0.00
30/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	576830	60	58	60	0.00
30/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	576930	60	58	60	0.00
30/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
30/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
30/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
30/03/2021	GOVI On 05-August-21			GOVI	744.08	746.7640	744.0750	746.7640	0.00
30/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	249250	28	25	28	0.00
30/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	249350	28	25	28	0.00
30/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	249450	28	25	28	0.00
30/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
30/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
30/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
30/03/2021	GOVI On 04-November-21			GOVI	752.36	755.0250	752.3610	755.0250	0.00
30/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	239410	27	24	27	0.00
30/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	239510	27	24	27	0.00
30/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	239610	27	24	27	0.00
30/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
30/03/2021	GOVI On 04-November-21	728.40	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
30/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
30/03/2021	GOVI On 03-February-22			GOVI	760.80	763.4560	760.7960	763.4560	0.00
30/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
30/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
30/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
30/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	319640	29	32	29	0.00
30/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	319440	29	32	29	0.00
30/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	319540	29	32	29	0.00
30/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/03/2021	IGOV On 06-May-21			Index Future	281.63	281.5550	281.6330	281.5550	897.00
30/03/2021	IGOV On 05-August-21			Index Future	284.65	284.5670	284.6520	284.5670	0.00
30/03/2021	IGOV On 04-November-21			Index Future	287.89	287.7840	287.8910	287.7840	0.00
30/03/2021	IGOV On 03-February-22			Index Future	291.19	291.0660	291.1860	291.0660	0.00
30/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
30/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.44	89.4400	89.4400	89.4400	0.00
30/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.78	90.7700	90.7800	90.7700	51.00
30/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.28	90.2600	90.2800	90.2600	0.00
30/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.54	90.5200	90.5400	90.5200	0.00
30/03/2021	IS05 On 20-September-22			Interest Rate Swap	93.81	93.7800	93.8100	93.7800	0.00
30/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.47	94.4200	94.4700	94.4200	0.00
30/03/2021	IS05 On 22-March-23			Interest Rate Swap	87.03	86.9700	87.0300	86.9700	0.00
30/03/2021	IS05 On 20-June-23			Interest Rate Swap	92.71	92.6400	92.7100	92.6400	0.00
30/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/03/2021	IS10 On 17-December-25			Interest Rate Swap	82.10	81.7000	82.1000	81.7000	0.00
30/03/2021	IS10 On 16-March-26			Interest Rate Swap	78.81	78.3700	78.8100	78.3700	0.00
30/03/2021	IS10 On 15-June-26			Interest Rate Swap	77.40	76.9100	77.4000	76.9100	0.00
30/03/2021	IS10 On 21-September-26			Interest Rate Swap	79.58	79.0300	79.5800	79.0300	0.00
30/03/2021	IS10 On 21-December-26			Interest Rate Swap	83.72	83.1100	83.7200	83.1100	0.00
30/03/2021	IS10 On 15-March-27			Interest Rate Swap	82.38	81.7000	82.3800	81.7000	0.00
30/03/2021	IS10 On 21-June-27			Interest Rate Swap	84.59	83.8800	84.5900	83.8800	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
30/03/2021	IS10 On 20-September-27			Interest Rate Swap	90.51	89.7600	90.5100	89.7600	0.00
30/03/2021	IS10 On 20-December-27			Interest Rate Swap	91.04	90.2600	91.0400	90.2600	0.00
30/03/2021	IS10 On 22-March-28			Interest Rate Swap	84.25	83.4300	84.2500	83.4300	0.00
30/03/2021	IS10 On 20-June-28			Interest Rate Swap	92.12	91.3100	92.1200	91.3100	0.00
30/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.72	96.2950	96.2850	96.2950	0.00
30/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.75	96.2700	96.2500	96.2700	0.00
30/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.81	96.2150	96.1950	96.2150	0.00
30/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.84	96.1700	96.1600	96.1700	0.00
30/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.92	96.0900	96.0800	96.0900	0.00
30/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.96	96.0650	96.0450	96.0650	30,000.00
30/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.30	95.7300	95.7000	95.7300	0.00
30/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.44	95.6050	95.5600	95.6050	0.00
30/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.91	95.1400	95.0900	95.1400	471.00
30/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.05	95.0100	94.9550	95.0100	0.00
30/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.44	94.6050	94.5650	94.6050	0.00
30/03/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.56	94.4950	94.4450	94.4950	0.00
30/03/2021	R023 On 06-May-21			Bond Future	5.44	105.4746	105.4194	105.4746	40,647.00
30/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3622	4	4	4	0.00
30/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3605	4	4	4	0.00
30/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3639	4	4	4	0.00
30/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
30/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
30/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
30/03/2021	R023 On 05-August-21			Bond Future	5.65	106.5898	106.5345	106.5898	0.00
30/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	184	0	0	0	0.00
30/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	178	0	0	0	0.00
30/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	172	0	0	0	0.00
30/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	712	1	1	1	0.00
30/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	703	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
30/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	693	1	1	1	0.00
30/03/2021	R023 On 04-November-21			Bond Future	5.88	103.8508	103.8012	103.8508	0.00
30/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	68	0	0	0	0.00
30/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	67	0	0	0	0.00
30/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	65	0	0	0	0.00
30/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1316	1	1	1	0.00
30/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1305	1	1	1	0.00
30/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1294	1	1	1	0.00
30/03/2021	R023 On 03-February-22			Bond Future	6.23	105.0113	104.9654	105.0113	0.00
30/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	178	0	0	0	0.00
30/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	175	0	0	0	0.00
30/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	180	0	0	0	0.00
30/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1366	1	1	1	0.00
30/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1383	1	1	1	0.00
30/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1375	1	1	1	0.00
30/03/2021	R035 On 06-May-21			Bond Future	11.17	86.0036	85.7704	86.0036	99,058.00
30/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	7188	7	7	7	0.00
30/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	7141	7	7	7	0.00
30/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	1845	2	2	2	0.00
30/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	525	1	1	1	600.00
30/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	2141	2	2	2	600.00
30/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	9854	10	10	10	0.00
30/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	1239	1	1	1	1,650.00
30/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	5614	6	6	6	0.00
30/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	2703	3	3	3	0.00
30/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	7236	7	7	7	0.00
30/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	740	1	1	1	0.00
30/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	204	0	0	0	500.00
30/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	3571	4	4	4	0.00
30/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	9170	9	9	9	0.00
30/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	348	0	0	0	223.00
30/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	126	0	0	0	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	6316	6	6	6	0.00
30/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	1263	1	1	1	1,650.00
30/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	5418	5	5	5	0.00
30/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	90	0	0	0	600.00
30/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	4643	4	5	4	500.00
30/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	7473	7	7	7	0.00
30/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	318	0	0	0	0.00
30/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	312	0	0	0	0.00
30/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	1765	2	2	2	223.00
30/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	608	1	1	1	223.00
30/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	3462	3	3	3	0.00
30/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	2237	2	2	2	0.00
30/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	2559	2	3	2	500.00
30/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	305	0	0	0	0.00
30/03/2021	R035 On 05-August-21			Bond Future	11.41	86.9129	86.6776	86.9129	0.00
30/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	2135	2	2	2	0.00
30/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
30/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	858	1	1	1	100.00
30/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
30/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	3716	4	4	4	0.00
30/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
30/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	51413	51	51	51	0.00
30/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	3940	4	4	4	100.00
30/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	51530	51	52	51	0.00
30/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	51646	51	52	51	0.00
30/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	6051	6	6	6	100.00
30/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	9735	10	10	10	0.00
30/03/2021	R035 On 04-November-21			Bond Future	11.65	83.3912	83.1585	83.3912	0.00
30/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	12288	12	12	12	0.00
30/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	5027	5	5	5	0.00
30/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1520	2	2	2	782.00
30/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	7671	8	8	8	0.00
30/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	7638	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
30/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1374	1	1	1	400.00
30/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	2155	2	2	2	400.00
30/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	3181	3	3	3	0.00
30/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	7704	8	8	8	0.00
30/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	2849	3	3	3	0.00
30/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	6548	6	7	6	782.00
30/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	10317	10	10	10	0.00
30/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	4442	4	4	4	782.00
30/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	8401	8	8	8	0.00
30/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	10910	11	11	11	0.00
30/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	2889	3	3	3	0.00
30/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	2869	3	3	3	0.00
30/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	1074	1	1	1	400.00
30/03/2021	R035 On 03-February-22			Bond Future	11.91	84.3233	84.0914	84.3233	0.00
30/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	845	1	1	1	683.00
30/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	3151	3	3	3	0.00
30/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	3510	4	4	4	0.00
30/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	3105	3	3	3	0.00
30/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	1968	2	2	2	0.00
30/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	3128	3	3	3	0.00
30/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	7038	7	7	7	0.00
30/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	7074	7	7	7	0.00
30/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	6472	6	6	6	683.00
30/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	7001	7	7	7	0.00
30/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	9447	9	9	9	683.00
30/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	14655	14	15	14	0.00
30/03/2021	R186 On 06-May-21			Bond Future	7.61	117.5957	117.0760	117.5957	107,312.00
30/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	14189	15	14	15	0.00
30/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	679	1	1	1	0.00
30/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	14148	15	14	15	0.00
30/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	14107	15	14	15	0.00
30/03/2021	R186 On 06-May-21	7.60	Call	Bond Future	1283	2	1	2	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
30/03/2021	R186 On 06-May-21	7.60	Put	Bond Future	1310	1	1	1	5,000.00
30/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
30/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	2176	2	2	2	15,177.00
30/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
30/03/2021	R186 On 05-August-21			Bond Future	7.81	113.5588	113.0340	113.5588	0.00
30/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	4600	5	5	5	0.00
30/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	4566	5	5	5	0.00
30/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	4532	5	5	5	0.00
30/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	920	1	1	1	0.00
30/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	910	1	1	1	0.00
30/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	900	1	1	1	0.00
30/03/2021	R186 On 04-November-21			Bond Future	8.02	114.8042	114.2805	114.8042	0.00
30/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	2861	3	3	3	0.00
30/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	2838	3	3	3	0.00
30/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	2815	3	3	3	0.00
30/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	2494	2	2	2	0.00
30/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	2474	2	2	2	0.00
30/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	2453	2	2	2	0.00
30/03/2021	R186 On 03-February-22			Bond Future	8.25	110.8061	110.2811	110.8061	0.00
30/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1112	1	1	1	0.00
30/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1124	1	1	1	0.00
30/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1137	1	1	1	0.00
30/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	5160	5	5	5	0.00
30/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	5191	5	5	5	0.00
30/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	5222	5	5	5	0.00
30/03/2021	R197 On 06-May-21			Bond Future	321.16	321.0848	321.1561	321.0848	2,993.00
30/03/2021	R197 On 05-August-21			Bond Future	316.63	316.5573	316.6306	316.5573	0.00
30/03/2021	R197 On 04-November-21			Bond Future	320.20	320.1028	320.1962	320.1028	0.00
30/03/2021	R197 On 03-February-22			Bond Future	315.76	315.6557	315.7630	315.6557	0.00
30/03/2021	R202 On 06-May-21			Bond Future	231.45	230.8579	231.4492	230.8579	9,214.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2021	R202 On 05-August-21			Bond Future	229.70	229.1058	229.7046	229.1058	0.00
30/03/2021	R202 On 04-November-21			Bond Future	232.29	231.6715	232.2909	231.6715	0.00
30/03/2021	R202 On 03-February-22			Bond Future	230.65	230.0125	230.6483	230.0125	0.00
30/03/2021	R209 On 06-May-21			Bond Future	11.09	65.9994	65.7906	65.9994	26,698.00
30/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	6041	6	6	6	0.00
30/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	935	1	1	1	0.00
30/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	467	1	0	1	5,325.00
30/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	2445	3	2	3	0.00
30/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	3598	4	4	4	0.00
30/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	142	0	0	0	4,050.00
30/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	1762	2	2	2	0.00
30/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	264	0	0	0	0.00
30/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	6081	6	6	6	0.00
30/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	71	0	0	0	2,150.00
30/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	578	1	1	1	500.00
30/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	5962	6	6	6	0.00
30/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	6001	6	6	6	0.00
30/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	350	0	0	0	0.00
30/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	357	0	0	0	0.00
30/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	9349	9	9	9	0.00
30/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	7842	8	8	8	0.00
30/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	337	0	0	0	8,350.00
30/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	2244	2	2	2	3,500.00
30/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	6432	6	6	6	0.00
30/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	978	1	1	1	3,750.00
30/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	5150	5	5	5	0.00
30/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	1607	2	2	2	9,150.00
30/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	3610	3	4	3	5,250.00
30/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	343	0	0	0	0.00
30/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	4678	5	5	5	0.00
30/03/2021	R209 On 05-August-21			Bond Future	11.30	66.6972	66.4865	66.6972	0.00
30/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	4950	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	4918	5	5	5	0.00
30/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	4981	5	5	5	0.00
30/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	2448	2	2	2	0.00
30/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	2482	2	2	2	0.00
30/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	2465	2	2	2	0.00
30/03/2021	R209 On 04-November-21			Bond Future	11.51	64.2883	64.0792	64.2883	2,255.00
30/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	837	1	1	1	4,750.00
30/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	6139	6	6	6	0.00
30/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	2052	2	2	2	0.00
30/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	5592	6	6	6	0.00
30/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	6170	6	6	6	0.00
30/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	6108	6	6	6	0.00
30/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	2910	3	3	3	0.00
30/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	3224	3	3	3	6,500.00
30/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	2926	3	3	3	0.00
30/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	2942	3	3	3	0.00
30/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	7452	7	7	7	6,500.00
30/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	12220	12	12	12	0.00
30/03/2021	R209 On 03-February-22			Bond Future	11.74	65.0070	64.7981	65.0070	0.00
30/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	2803	3	3	3	0.00
30/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	2762	3	3	3	0.00
30/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	2783	3	3	3	0.00
30/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	6376	6	6	6	0.00
30/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	6409	6	6	6	0.00
30/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	6344	6	6	6	0.00
30/03/2021	R210 On 06-May-21			Bond Future	200.83	200.7358	200.8262	200.7358	1,440.00
30/03/2021	R210 On 05-August-21			Bond Future	203.00	202.9084	203.0004	202.9084	0.00
30/03/2021	R210 On 04-November-21			Bond Future	202.55	202.4404	202.5458	202.4404	0.00
30/03/2021	R210 On 03-February-22			Bond Future	204.86	204.7497	204.8647	204.7497	0.00
30/03/2021	R212 On 06-May-21			Bond Future	171.78	171.7562	171.7764	171.7562	2,930.00
30/03/2021	R212 On 05-August-21			Bond Future	171.30	171.2833	171.3045	171.2833	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
30/03/2021	R212 On 04-November-21			Bond Future	173.23	173.2016	173.2335	173.2016	0.00
30/03/2021	R213 On 06-May-21			Bond Future	10.07	82.8715	82.4990	82.8715	9,143.00
30/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	9116	9	9	9	0.00
30/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	9072	9	9	9	0.00
30/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	9161	10	9	10	0.00
30/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	42	0	0	0	0.00
30/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	45	0	0	0	0.00
30/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	44	0	0	0	0.00
30/03/2021	R213 On 05-August-21			Bond Future	10.29	83.7478	83.3716	83.7478	0.00
30/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	4590	5	5	5	0.00
30/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	2767	3	3	3	0.00
30/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	4853	5	5	5	0.00
30/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1213	1	1	1	0.00
30/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	4820	5	5	5	0.00
30/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	4787	5	5	5	0.00
30/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	2022	2	2	2	0.00
30/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	2005	2	2	2	0.00
30/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	3575	3	4	3	0.00
30/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	6373	6	6	6	0.00
30/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	1989	2	2	2	0.00
30/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	2123	2	2	2	0.00
30/03/2021	R213 On 04-November-21			Bond Future	10.52	81.1366	80.7612	81.1366	0.00
30/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	5567	6	6	6	0.00
30/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	5535	6	6	6	0.00
30/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	5598	6	6	6	0.00
30/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	2731	3	3	3	0.00
30/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	2715	3	3	3	0.00
30/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	2699	3	3	3	0.00
30/03/2021	R213 On 03-February-22			Bond Future	10.76	82.0434	81.6671	82.0434	0.00
30/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	2838	3	3	3	0.00
30/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	1904	2	2	2	0.00
30/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	2630	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	1616	2	2	2	0.00
30/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	2278	2	2	2	0.00
30/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	2260	2	2	2	0.00
30/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	659	1	1	1	200.00
30/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	2297	2	2	2	0.00
30/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	784	1	1	1	102.00
30/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	7665	7	8	7	200.00
30/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	11998	12	12	12	0.00
30/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	6237	6	6	6	0.00
30/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	11146	11	11	11	0.00
30/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	6303	6	6	6	0.00
30/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	6270	6	6	6	0.00
30/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	5695	5	6	5	200.00
30/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	6995	7	7	7	102.00
30/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	5393	5	5	5	102.00
30/03/2021	R214 On 06-May-21			Bond Future	11.44	62.8873	62.8127	62.8873	14,842.00
30/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	4821	5	5	5	0.00
30/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	4785	5	5	5	0.00
30/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	4748	5	5	5	0.00
30/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	701	1	1	1	0.00
30/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	690	1	1	1	0.00
30/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	679	1	1	1	0.00
30/03/2021	R214 On 05-August-21			Bond Future	11.66	63.5522	63.4771	63.5522	0.00
30/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	4611	5	5	5	0.00
30/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	4641	5	5	5	0.00
30/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	4581	5	5	5	0.00
30/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	2764	3	3	3	0.00
30/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	2802	3	3	3	0.00
30/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	2783	3	3	3	0.00
30/03/2021	R214 On 04-November-21			Bond Future	11.87	60.9717	60.8996	60.9717	0.00
30/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	6045	6	6	6	0.00
30/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	6015	6	6	6	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
30/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	5986	6	6	6	0.00
30/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	3124	3	3	3	0.00
30/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	3090	3	3	3	0.00
30/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	3107	3	3	3	0.00
30/03/2021	R214 On 03-February-22			Bond Future	12.09	61.6533	61.5828	61.6533	0.00
30/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	2911	3	3	3	0.00
30/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	2891	3	3	3	0.00
30/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	2932	3	3	3	0.00
30/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	6458	6	6	6	0.00
30/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	6425	6	6	6	0.00
30/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	6393	6	6	6	0.00
30/03/2021	R248 On 06-May-21			Bond Future	11.50	79.0801	78.9887	79.0801	137,361.00
30/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	5944	6	6	6	0.00
30/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	5898	6	6	6	0.00
30/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	5990	6	6	6	0.00
30/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	99	0	0	0	1,200.00
30/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	633	1	1	1	1,200.00
30/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	5480	5	5	5	0.00
30/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	648	1	1	1	0.00
30/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	672	1	1	1	0.00
30/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	9568	9	10	9	0.00
30/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	660	1	1	1	0.00
30/03/2021	R248 On 05-August-21			Bond Future	11.71	79.9162	79.8242	79.9162	5,000.00
30/03/2021	R248 On 05-August-21	10.50	Call	Bond Future	1030	1	1	1	1,000.00
30/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	500	1	0	1	0.00
30/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	7099	7	7	7	0.00
30/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	7062	7	7	7	0.00
30/03/2021	R248 On 05-August-21	11.20	Call	Bond Future	2568	3	3	3	1,000.00
30/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	783	1	1	1	1,300.00
30/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	7136	7	7	7	0.00
30/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	1821	2	2	2	1,300.00
30/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1203	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
30/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	2304	2	2	2	0.00
30/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	8939	9	9	9	0.00
30/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	2324	2	2	2	0.00
30/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	7338	7	7	7	0.00
30/03/2021	R248 On 05-August-21	10.50	Put	Bond Future	9528	9	10	9	0.00
30/03/2021	R248 On 05-August-21	11.20	Put	Bond Future	5967	6	6	6	0.00
30/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	2284	2	2	2	0.00
30/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	10845	11	11	11	0.00
30/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	13001	13	13	13	0.00
30/03/2021	R248 On 04-November-21			Bond Future	11.93	76.3809	76.2925	76.3809	0.00
30/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	8322	8	8	8	0.00
30/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	8289	8	8	8	0.00
30/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	8356	8	8	8	0.00
30/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	3022	3	3	3	0.00
30/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	3063	3	3	3	0.00
30/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	3042	3	3	3	0.00
30/03/2021	R248 On 03-February-22			Bond Future	12.16	77.2347	77.1485	77.2347	0.00
30/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	3429	3	3	3	0.00
30/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	3404	3	3	3	0.00
30/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	3379	3	3	3	0.00
30/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	7611	8	8	8	0.00
30/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	7693	8	8	8	0.00
30/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	7652	8	8	8	0.00