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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 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
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

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	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	9.3846	93.5937	115,390.00
15/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	11826	11	11826	11	0.00
15/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	621	1	621	1	0.00
15/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	111	0	111	0	0.00
15/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	493	0	493	0	0.00
15/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	386	0	386	0	300.00
15/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	1146	1	1146	1	0.00
15/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	7233	7	7233	7	0.00
15/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	11779	11	11779	11	0.00
15/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	11733	11	11733	11	0.00
15/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	547	0	547	0	0.00
15/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	701	1	701	1	0.00
15/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	1218	1	1218	1	0.00
15/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	1478	1	1478	1	0.00
15/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	1268	1	1268	1	300.00
15/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	8235	8	8235	8	0.00
15/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	3464	3	3464	3	0.00
15/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	26	0	26	0	700.00
15/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	3973	4	3973	4	0.00
15/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	989	1	989	1	0.00
15/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	422	1	422	1	0.00
15/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	2305	3	2305	3	0.00
15/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	45	0	45	0	300.00
15/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	1908	2	1908	2	0.00
15/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	1970	2	1970	2	0.00
15/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	2871	3	2871	3	5,000.00
15/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	3	0	3	0	0.00
15/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	3	0	3	0	0.00
15/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	85	0	85	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	2030 On 06-May-21	9.22	Put	Bond Future	2067	2	2067	2	700.00
15/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	8340	9	8340	9	0.00
15/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	550	1	550	1	700.00
15/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	3292	4	3292	4	2,500.00
15/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	1670	2	1670	2	0.00
15/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	3885	4	3885	4	0.00
15/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	3469	4	3469	4	0.00
15/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	3077	3	3077	3	2,500.00
15/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	6040	6	6040	6	0.00
15/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	3	0	3	0	0.00
15/03/2021	2030 On 05-August-21			Bond Future	9.61	90.5885	9.6071	90.5885	0.00
15/03/2021	2030 On 05-August-21	9.75	Call	Bond Future	2996	3	2996	3	0.00
15/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	4855	5	4855	5	0.00
15/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	125	0	125	0	200.00
15/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	5351	5	5351	5	0.00
15/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1134	1	1134	1	600.00
15/03/2021	2030 On 05-August-21	8.83	Call	Bond Future	946	1	946	1	479.00
15/03/2021	2030 On 05-August-21	10.15	Call	Bond Future	4306	4	4306	4	0.00
15/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	875	1	875	1	200.00
15/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	2177	2	2177	2	600.00
15/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	12274	12	12274	12	0.00
15/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	5312	5	5312	5	0.00
15/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	5274	5	5274	5	0.00
15/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1096	1	1096	1	0.00
15/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1084	1	1084	1	0.00
15/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	87	0	87	0	600.00
15/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	11140	12	11140	12	0.00
15/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	1234	1	1234	1	200.00
15/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	5454	6	5454	6	0.00
15/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	3024	3	3024	3	0.00
15/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	1072	1	1072	1	0.00
15/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	4748	5	4748	5	0.00
15/03/2021	2030 On 05-August-21	9.75	Put	Bond Future	2233	2	2233	2	479.00

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	8.83	Put	Bond Future	5240	6	5240	6	0.00
15/03/2021	2030 On 05-August-21	10.15	Put	Bond Future	1453	2	1453	2	479.00
15/03/2021	2030 On 04-November-21			Bond Future	9.82	91.5849	9.8198	91.5849	0.00
15/03/2021	2030 On 04-November-21	9.90	Call	Bond Future	3453	3	3453	3	1,102.00
15/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1117	1	1117	1	300.00
15/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	8728	8	8728	8	0.00
15/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	5703	5	5703	5	0.00
15/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	5632	5	5632	5	0.00
15/03/2021	2030 On 04-November-21	9.20	Call	Bond Future	1797	2	1797	2	1,102.00
15/03/2021	2030 On 04-November-21	11.26	Call	Bond Future	8063	8	8063	8	0.00
15/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	5668	5	5668	5	0.00
15/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	606	1	606	1	300.00
15/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	6782	7	6782	7	0.00
15/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	806	1	806	1	300.00
15/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	1734	2	1734	2	0.00
15/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	1748	2	1748	2	0.00
15/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	9131	10	9131	10	0.00
15/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	1721	2	1721	2	0.00
15/03/2021	2030 On 04-November-21	9.20	Put	Bond Future	5088	5	5088	5	0.00
15/03/2021	2030 On 04-November-21	11.26	Put	Bond Future	975	1	975	1	1,102.00
15/03/2021	2030 On 04-November-21	9.90	Put	Bond Future	3038	3	3038	3	0.00
15/03/2021	2030 On 03-February-22			Bond Future	10.05	88.6115	10.0518	88.6115	0.00
15/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	3122	3	3122	3	0.00
15/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	2370	2	2370	2	0.00
15/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	2350	2	2350	2	0.00
15/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	909	1	909	1	101.00
15/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	2191	2	2191	2	0.00
15/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	2391	2	2391	2	0.00
15/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	5470	6	5470	6	0.00
15/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	5796	6	5796	6	101.00
15/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	9752	10	9752	10	0.00
15/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	5534	6	5534	6	0.00
15/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	5502	6	5502	6	0.00

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15/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	4497	5	4497	5	101.00
15/03/2021	2032 On 06-May-21			Bond Future	10.12	88.2407	10.1188	88.2407	132,910.00
15/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	10869	10	10869	10	0.00
15/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	10819	10	10819	10	0.00
15/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	2472	2	2472	2	736.00
15/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	10918	10	10918	10	0.00
15/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	13097	13	13097	13	0.00
15/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	15	0	15	0	0.00
15/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	16	0	16	0	0.00
15/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	3	0	3	0	736.00
15/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	1225	1	1225	1	0.00
15/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	16	0	16	0	0.00
15/03/2021	2032 On 05-August-21			Bond Future	10.34	89.1834	10.3385	89.1834	0.00
15/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	6633	6	6633	6	0.00
15/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	6675	6	6675	6	0.00
15/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	6717	6	6717	6	0.00
15/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	1025	1	1025	1	0.00
15/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	1036	1	1036	1	0.00
15/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	1046	1	1046	1	0.00
15/03/2021	2032 On 04-November-21			Bond Future	10.56	86.0187	10.5586	86.0187	0.00
15/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	11937	11	11937	11	0.00
15/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	1065	1	1065	1	700.00
15/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	7650	7	7650	7	0.00
15/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	7570	7	7570	7	0.00
15/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	7610	7	7610	7	0.00
15/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	1831	2	1831	2	700.00
15/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	1515	2	1515	2	0.00
15/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	1538	2	1538	2	0.00
15/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	8337	9	8337	9	0.00
15/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	1526	2	1526	2	0.00
15/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	492	1	492	1	700.00
15/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	6047	6	6047	6	0.00
15/03/2021	2032 On 03-February-22			Bond Future	10.79	86.9869	10.7922	86.9869	0.00

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15/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2589	2	2589	2	0.00
15/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	1065	1	1065	1	97.00
15/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	843	1	843	1	198.00
15/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	3296	3	3296	3	0.00
15/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	3321	3	3321	3	0.00
15/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	1962	2	1962	2	0.00
15/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	3869	4	3869	4	0.00
15/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	3247	3	3247	3	0.00
15/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	3271	3	3271	3	0.00
15/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	5268	6	5268	6	0.00
15/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	5299	6	5299	6	0.00
15/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	5206	6	5206	6	198.00
15/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	4590	5	4590	5	97.00
15/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	7526	8	7526	8	198.00
15/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	11942	12	11942	12	0.00
15/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	5237	6	5237	6	0.00
15/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	6230	7	6230	7	97.00
15/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	10708	11	10708	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
15/03/2021	2037 On 06-May-21			Bond Future	11.09	82.8551	11.0881	82.8551	131,454.00
15/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	8026	8	8026	8	0.00
15/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	7976	8	7976	8	0.00
15/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	7926	8	7926	8	0.00
15/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	163	0	163	0	0.00
15/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	171	0	171	0	0.00
15/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	167	0	167	0	0.00
15/03/2021	2037 On 05-August-21			Bond Future	11.32	79.4848	11.3170	79.4848	0.00
15/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	6812	7	6812	7	0.00
15/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	6854	7	6854	7	0.00
15/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	6897	7	6897	7	0.00

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15/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	1368	1	1368	1	0.00
15/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	1355	1	1355	1	0.00
15/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	1343	1	1343	1	0.00
15/03/2021	2037 On 04-November-21			Bond Future	11.53	80.3594	11.5341	80.3594	0.00
15/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	8712	8	8712	8	0.00
15/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	8675	8	8675	8	0.00
15/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	8749	8	8749	8	0.00
15/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	1627	2	1627	2	0.00
15/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	1642	2	1642	2	0.00
15/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	1613	2	1613	2	0.00
15/03/2021	2037 On 03-February-22			Bond Future	11.77	77.0095	11.7678	77.0095	0.00
15/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	3888	4	3888	4	0.00
15/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	3861	4	3861	4	0.00
15/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	3834	4	3834	4	0.00
15/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	5626	6	5626	6	0.00
15/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	5691	6	5691	6	0.00
15/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	5659	6	5659	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
15/03/2021	2040 On 06-May-21			Bond Future	11.21	85.0410	11.2053	85.0410	77,906.00
15/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	7807	8	7807	8	0.00
15/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	7755	8	7755	8	0.00
15/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	12736	12	12736	12	0.00
15/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	7859	8	7859	8	0.00
15/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	962	1	962	1	300.00
15/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	3540	3	3540	3	300.00
15/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	1091	1	1091	1	0.00
15/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	215	0	215	0	0.00
15/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	3536	4	3536	4	0.00
15/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	16	0	16	0	300.00
15/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	225	0	225	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	2040 On 06-May-21	12.43	Put	Bond Future	220	0	220	0	0.00
15/03/2021	2040 On 05-August-21			Bond Future	11.43	81.4437	11.4292	81.4437	0.00
15/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	3896	4	3896	4	900.00
15/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	17917	18	17917	18	0.00
15/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	7763	8	7763	8	0.00
15/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	2324	2	2324	2	900.00
15/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	7718	8	7718	8	0.00
15/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	7673	7	7673	7	0.00
15/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	1328	1	1328	1	0.00
15/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	4843	5	4843	5	0.00
15/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	1351	1	1351	1	0.00
15/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	56	0	56	0	900.00
15/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	1339	1	1339	1	0.00
15/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	3119	3	3119	3	0.00
15/03/2021	2040 On 04-November-21			Bond Future	11.64	82.3399	11.6412	82.3399	0.00
15/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	9088	9	9088	9	0.00
15/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	9049	9	9049	9	0.00
15/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	9010	9	9010	9	0.00
15/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	1729	2	1729	2	0.00
15/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	1713	2	1713	2	0.00
15/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	1699	2	1699	2	0.00
15/03/2021	2040 On 03-February-22			Bond Future	11.87	78.7621	11.8693	78.7621	0.00
15/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	4092	4	4092	4	0.00
15/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	4063	4	4063	4	0.00
15/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	4121	4	4121	4	0.00
15/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	5924	6	5924	6	0.00
15/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	5889	6	5889	6	0.00
15/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	5855	6	5855	6	0.00
15/03/2021	2044 On 06-May-21			Bond Future	11.26	81.6181	11.2604	81.6181	62,084.00
15/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	7609	7	7609	7	0.00
15/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	558	1	558	1	3,100.00
15/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	4771	5	4771	5	0.00
15/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	2349	2	2349	2	3,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	7504	7	7504	7	0.00
15/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	2539	2	2539	2	0.00
15/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	1499	1	1499	1	0.00
15/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	7872	8	7872	8	0.00
15/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	4235	4	4235	4	0.00
15/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	7556	7	7556	7	0.00
15/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	246	0	246	0	0.00
15/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	802	1	802	1	3,100.00
15/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	220	0	220	0	3,100.00
15/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	1609	2	1609	2	3,100.00
15/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	250	0	250	0	0.00
15/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	657	1	657	1	0.00
15/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	1749	2	1749	2	0.00
15/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	2590	3	2590	3	3,100.00
15/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	241	0	241	0	0.00
15/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	4485	5	4485	5	0.00
15/03/2021	2044 On 05-August-21			Bond Future	11.48	78.1094	11.4758	78.1094	0.00
15/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	7992	8	7992	8	0.00
15/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	7947	8	7947	8	0.00
15/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	8037	8	8037	8	0.00
15/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	1204	1	1204	1	0.00
15/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	1214	1	1214	1	0.00
15/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	1225	1	1225	1	0.00
15/03/2021	2044 On 04-November-21			Bond Future	11.68	78.9689	11.6795	78.9689	0.00
15/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	8865	9	8865	9	0.00
15/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	8823	9	8823	9	0.00
15/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	8907	9	8907	9	0.00
15/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	1749	2	1749	2	0.00
15/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	1772	2	1772	2	0.00
15/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	1760	2	1760	2	0.00
15/03/2021	2044 On 03-February-22			Bond Future	11.90	75.4784	11.8984	75.4784	0.00
15/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	4128	4	4128	4	0.00
15/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	4070	4	4070	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	4099	4	4099	4	0.00
15/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	5966	6	5966	6	0.00
15/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	6001	6	6001	6	0.00
15/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	5931	6	5931	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
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

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	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
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
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	11.7946	73.2466	350.00
15/03/2021	ES33 On 05-August-21			Bond Future	12.06	74.0290	12.0642	74.0290	0.00
15/03/2021	ES33 On 04-November-21			Bond Future	12.34	71.0678	12.3366	71.0678	0.00
15/03/2021	ES33 On 03-February-22			Bond Future	12.63	71.8677	12.6296	71.8677	0.00
15/03/2021	ES42 On 06-May-21			Bond Future	12.29	71.8173	12.2882	71.8173	4,779.00
15/03/2021	ES42 On 05-August-21			Bond Future	12.54	72.5851	12.5437	72.5851	0.00
15/03/2021	ES42 On 04-November-21			Bond Future	12.80	69.1253	12.8041	69.1253	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	ES42 On 03-February-22			Bond Future	13.07	69.9039	13.0746	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	701410	67	0.00
15/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	701510	67	701510	67	0.00
15/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	701610	67	701610	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	375860	34	0.00
15/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	375960	34	375960	34	0.00
15/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	376060	34	376060	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	367070	33	0.00
15/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	367170	33	367170	33	0.00
15/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	367270	33	367270	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
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	190340	22	0.00
15/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	190140	22	190140	22	0.00
15/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	190240	22	190240	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

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	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
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	8.6830	0.1077	0.00
15/03/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.67	96.3350	3.6650	96.3350	0.00
15/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.76	96.2450	3.7550	96.2450	0.00
15/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.77	96.2200	3.7700	96.2200	0.00
15/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.86	96.1450	3.8550	96.1450	0.00
15/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.88	96.1100	3.8800	96.1100	0.00
15/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	4.01	95.9800	4.0100	95.9800	0.00
15/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	4.04	95.9500	4.0400	95.9500	30,000.00
15/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.37	95.6050	4.3650	95.6050	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	JBAF On 16-March-22			Jibar Tradeable Future	4.55	95.4000	4.5500	95.4000	0.00
15/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.82	95.1200	4.8200	95.1200	471.00
15/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.02	94.9150	5.0150	94.9150	0.00
15/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.30	94.6150	5.2950	94.6150	0.00
15/03/2021	R023 On 06-May-21			Bond Future	5.42	105.3269	5.4225	105.3269	40,647.00
15/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3656	4	3656	4	0.00
15/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3640	4	3640	4	0.00
15/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3673	4	3673	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	5.6181	106.4520	0.00
15/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	268	0	268	0	0.00
15/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	262	0	262	0	0.00
15/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	256	0	256	0	0.00
15/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	750	1	750	1	0.00
15/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	741	1	741	1	0.00
15/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	732	1	732	1	0.00
15/03/2021	R023 On 04-November-21			Bond Future	5.85	103.7143	5.8494	103.7143	0.00
15/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	131	0	131	0	0.00
15/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	129	0	129	0	0.00
15/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	127	0	127	0	0.00
15/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1336	1	1336	1	0.00
15/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1326	1	1326	1	0.00
15/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1315	1	1315	1	0.00
15/03/2021	R023 On 03-February-22			Bond Future	6.19	104.8812	6.1897	104.8812	0.00
15/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	163	0	163	0	0.00
15/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	161	0	161	0	0.00
15/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	165	0	165	0	0.00
15/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1306	1	1306	1	0.00
15/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1322	1	1322	1	0.00
15/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1314	1	1314	1	0.00
15/03/2021	R035 On 06-May-21			Bond Future	10.86	87.2643	10.8613	87.2643	100,398.00

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	12.36	Call	Bond Future	8873	9	8873	9	0.00
15/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	8821	8	8821	8	0.00
15/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	2592	2	2592	2	0.00
15/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	736	1	736	1	600.00
15/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	2984	3	2984	3	600.00
15/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	11681	11	11681	11	0.00
15/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	3708	3	3708	3	0.00
15/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	1764	2	1764	2	1,650.00
15/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	7139	7	7139	7	0.00
15/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	8924	9	8924	9	0.00
15/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	1052	1	1052	1	0.00
15/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	267	0	267	0	500.00
15/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	4778	5	4778	5	0.00
15/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	10973	11	10973	11	0.00
15/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	476	0	476	0	223.00
15/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	31	0	31	0	1,650.00
15/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	4546	5	4546	5	0.00
15/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	573	1	573	1	1,650.00
15/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	3732	4	3732	4	0.00
15/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	20	0	20	0	600.00
15/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	3058	3	3058	3	500.00
15/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	5638	6	5638	6	0.00
15/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	102	0	102	0	0.00
15/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	99	0	99	0	0.00
15/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	235	0	235	0	223.00
15/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	872	1	872	1	223.00
15/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	2090	2	2090	2	0.00
15/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	1183	1	1183	1	0.00
15/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	1409	2	1409	2	500.00
15/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	96	0	96	0	0.00
15/03/2021	R035 On 05-August-21			Bond Future	11.09	88.1965	11.0886	88.1965	0.00
15/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	2303	2	2303	2	0.00
15/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	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	R035 On 05-August-21	10.02	Call	Bond Future	819	1	819	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	11.37	Call	Bond Future	4187	4	4187	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	49487	50	0.00
15/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	2484	3	2484	3	100.00
15/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	49603	50	49603	50	0.00
15/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	49720	50	49720	50	0.00
15/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	4293	5	4293	5	100.00
15/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	7769	8	7769	8	0.00
15/03/2021	R035 On 04-November-21			Bond Future	11.32	84.6910	11.3159	84.6910	0.00
15/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	13624	13	13624	13	0.00
15/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	5434	5	5434	5	0.00
15/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1422	1	1422	1	782.00
15/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	8425	8	8425	8	0.00
15/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	8387	8	8387	8	0.00
15/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1262	1	1262	1	400.00
15/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	2133	2	2133	2	400.00
15/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	3303	3	3303	3	0.00
15/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	8463	8	8463	8	0.00
15/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	1663	2	1663	2	0.00
15/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	4726	5	4726	5	782.00
15/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	8275	9	8275	9	0.00
15/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	2904	3	2904	3	782.00
15/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	6434	7	6434	7	0.00
15/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	8855	9	8855	9	0.00
15/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	1693	2	1693	2	0.00
15/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	1678	2	1678	2	0.00
15/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	465	1	465	1	400.00
15/03/2021	R035 On 03-February-22			Bond Future	11.56	85.6442	11.5606	85.6442	0.00
15/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	1007	1	1007	1	683.00
15/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	3761	4	3761	4	0.00
15/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	4177	4	4177	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	2360	2	2360	2	0.00
15/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	3734	4	3734	4	0.00
15/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	3707	4	3707	4	0.00
15/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	5707	6	5707	6	0.00
15/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	5675	6	5675	6	0.00
15/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	5170	5	5170	5	683.00
15/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	5642	6	5642	6	0.00
15/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	7869	8	7869	8	683.00
15/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	12848	13	12848	13	0.00
15/03/2021	R186 On 06-May-21			Bond Future	7.54	116.9567	7.5449	116.9567	107,394.00
15/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	14485	14	14485	14	0.00
15/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	682	1	682	1	0.00
15/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	14444	14	14444	14	0.00
15/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	14403	14	14403	14	0.00
15/03/2021	R186 On 06-May-21	7.60	Call	Bond Future	1334	1	1334	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	1066	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	1884	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	7.7452	112.9256	0.00
15/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	4586	4	4586	4	0.00
15/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	4550	4	4550	4	0.00
15/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	4514	4	4514	4	0.00
15/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	592	1	592	1	0.00
15/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	583	1	583	1	0.00
15/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	575	1	575	1	0.00
15/03/2021	R186 On 04-November-21			Bond Future	7.95	114.1673	7.9465	114.1673	0.00
15/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	2717	3	2717	3	0.00
15/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	2692	2	2692	2	0.00
15/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	2668	2	2668	2	0.00
15/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	2038	2	2038	2	0.00
15/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	2018	2	2018	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	R186 On 04-November-21	8.11	Put	Bond Future	1999	2	1999	2	0.00
15/03/2021	R186 On 03-February-22			Bond Future	8.17	110.1706	8.1693	110.1706	0.00
15/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1214	1	1214	1	0.00
15/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1226	1	1226	1	0.00
15/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1238	1	1238	1	0.00
15/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	4945	5	4945	5	0.00
15/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	4976	5	4976	5	0.00
15/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	5008	5	5008	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
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	10.7676	67.1854	27,123.00
15/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	7560	7	7560	7	0.00
15/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	1356	1	1356	1	0.00
15/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	673	1	673	1	5,325.00
15/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	3386	3	3386	3	0.00
15/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	4796	5	4796	5	0.00
15/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	191	0	191	0	5,050.00
15/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	2499	2	2499	2	0.00
15/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	370	0	370	0	0.00
15/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	7603	7	7603	7	0.00
15/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	90	0	90	0	2,150.00
15/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	837	1	837	1	500.00
15/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	7473	7	7473	7	0.00
15/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	7516	7	7516	7	0.00
15/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	121	0	121	0	0.00
15/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	124	0	124	0	0.00
15/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	7624	8	7624	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	R209 On 06-May-21	9.75	Put	Bond Future	6147	6	6147	6	0.00
15/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	115	0	115	0	9,150.00
15/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	1237	1	1237	1	3,500.00
15/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	4794	5	4794	5	0.00
15/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	432	1	432	1	3,750.00
15/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	3612	4	3612	4	0.00
15/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	805	1	805	1	9,150.00
15/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	2288	3	2288	3	6,250.00
15/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	118	0	118	0	0.00
15/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	3194	3	3194	3	0.00
15/03/2021	R209 On 05-August-21			Bond Future	10.97	67.9033	10.9673	67.9033	0.00
15/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	5562	5	5562	5	0.00
15/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	5525	5	5525	5	0.00
15/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	5598	5	5598	5	0.00
15/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	1296	1	1296	1	0.00
15/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	1320	1	1320	1	0.00
15/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	1308	1	1308	1	0.00
15/03/2021	R209 On 04-November-21			Bond Future	11.17	65.5095	11.1658	65.5095	1,795.00
15/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	738	1	738	1	3,750.00
15/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	6826	7	6826	7	0.00
15/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	2098	2	2098	2	0.00
15/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	6209	6	6209	6	0.00
15/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	6861	7	6861	7	0.00
15/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	6792	7	6792	7	0.00
15/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	1815	2	1815	2	0.00
15/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	2056	2	2056	2	5,500.00
15/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	1827	2	1827	2	0.00
15/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	1839	2	1839	2	0.00
15/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	5711	6	5711	6	5,500.00
15/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	10334	11	10334	11	0.00
15/03/2021	R209 On 03-February-22			Bond Future	11.37	66.2469	11.3743	66.2469	0.00
15/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	3457	3	3457	3	0.00
15/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	3410	3	3410	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
15/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	3434	3	3434	3	0.00
15/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	5218	5	5218	5	0.00
15/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	5248	5	5248	5	0.00
15/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	5189	5	5189	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
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	9.7415	83.8479	9,543.00
15/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	10864	10	10864	10	0.00
15/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	10818	10	10818	10	0.00
15/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	10909	10	10909	10	0.00
15/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	7	0	7	0	0.00
15/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	8	0	8	0	0.00
15/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	7	0	7	0	0.00
15/03/2021	R213 On 05-August-21			Bond Future	9.95	84.7436	9.9509	84.7436	0.00
15/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	5365	5	5365	5	0.00
15/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	3168	3	3168	3	0.00
15/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	5673	5	5673	5	0.00
15/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1249	1	1249	1	0.00
15/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	5634	5	5634	5	0.00
15/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	5595	5	5595	5	0.00
15/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	1019	1	1019	1	0.00
15/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	1009	1	1009	1	0.00
15/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	2165	2	2165	2	0.00
15/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	4599	5	4599	5	0.00
15/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	998	1	998	1	0.00
15/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	1087	1	1087	1	0.00
15/03/2021	R213 On 04-November-21			Bond Future	10.16	82.1456	10.1616	82.1456	0.00
15/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	6306	6	6306	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
15/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	6270	6	6270	6	0.00
15/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	6342	6	6342	6	0.00
15/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	1639	2	1639	2	0.00
15/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	1627	2	1627	2	0.00
15/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	1615	2	1615	2	0.00
15/03/2021	R213 On 03-February-22			Bond Future	10.39	83.0699	10.3896	83.0699	0.00
15/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	3555	3	3555	3	0.00
15/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2438	2	2438	2	0.00
15/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	3309	3	3309	3	0.00
15/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	2084	2	2084	2	0.00
15/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	2889	3	2889	3	0.00
15/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	2867	3	2867	3	0.00
15/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	872	1	872	1	200.00
15/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	2912	3	2912	3	0.00
15/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	1034	1	1034	1	102.00
15/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	6282	7	6282	7	200.00
15/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	10361	11	10361	11	0.00
15/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	5001	5	5001	5	0.00
15/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	9545	10	9545	10	0.00
15/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	5060	5	5060	5	0.00
15/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	5030	5	5030	5	0.00
15/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	4523	5	4523	5	200.00
15/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	5678	6	5678	6	102.00
15/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	4259	5	4259	5	102.00
15/03/2021	R214 On 06-May-21			Bond Future	11.13	64.2840	11.1298	64.2840	14,035.00
15/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	6145	6	6145	6	0.00
15/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	6103	6	6103	6	0.00
15/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	6062	6	6062	6	0.00
15/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	306	0	306	0	0.00
15/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	300	0	300	0	0.00
15/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	294	0	294	0	0.00
15/03/2021	R214 On 05-August-21			Bond Future	11.33	64.9706	11.3277	64.9706	0.00
15/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	5177	5	5177	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
15/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	5212	5	5212	5	0.00
15/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	5142	5	5142	5	0.00
15/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	1601	2	1601	2	0.00
15/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	1629	2	1629	2	0.00
15/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	1615	2	1615	2	0.00
15/03/2021	R214 On 04-November-21			Bond Future	11.52	62.4074	11.5242	62.4074	0.00
15/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	6674	7	6674	7	0.00
15/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	6640	6	6640	6	0.00
15/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	6607	6	6607	6	0.00
15/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	1994	2	1994	2	0.00
15/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	1969	2	1969	2	0.00
15/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	1981	2	1981	2	0.00
15/03/2021	R214 On 03-February-22			Bond Future	11.73	63.1098	11.7339	63.1098	0.00
15/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	3559	3	3559	3	0.00
15/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	3535	3	3535	3	0.00
15/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	3583	3	3583	3	0.00
15/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	5330	5	5330	5	0.00
15/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	5301	5	5301	5	0.00
15/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	5272	5	5272	5	0.00
15/03/2021	R248 On 06-May-21			Bond Future	11.18	80.8530	11.1814	80.8530	137,179.00
15/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	7658	7	7658	7	0.00
15/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	7606	7	7606	7	0.00
15/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	7711	8	7711	8	0.00
15/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	122	0	122	0	1,200.00
15/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	924	1	924	1	1,200.00
15/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	3644	4	3644	4	0.00
15/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	242	0	242	0	0.00
15/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	254	0	254	0	0.00
15/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	7465	8	7465	8	0.00
15/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	248	0	248	0	0.00
15/03/2021	R248 On 05-August-21			Bond Future	11.38	81.7167	11.3827	81.7167	0.00
15/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	8162	8	8162	8	0.00
15/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	488	0	488	0	1,300.00

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	Call	Bond Future	8205	8	8205	8	0.00
15/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	815	1	815	1	1,300.00
15/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	2036	2	2036	2	1,300.00
15/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1310	1	1310	1	1,300.00
15/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	8247	8	8247	8	0.00
15/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	1266	1	1266	1	0.00
15/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	1252	1	1252	1	0.00
15/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	6888	7	6888	7	0.00
15/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	5395	6	5395	6	0.00
15/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	1238	1	1238	1	0.00
15/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	8719	9	8719	9	0.00
15/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	10832	11	10832	11	0.00
15/03/2021	R248 On 04-November-21			Bond Future	11.58	78.2032	11.5828	78.2032	0.00
15/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	9171	9	9171	9	0.00
15/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	9132	9	9132	9	0.00
15/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	9210	9	9210	9	0.00
15/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	1697	2	1697	2	0.00
15/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	1727	2	1727	2	0.00
15/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	1712	2	1712	2	0.00
15/03/2021	R248 On 03-February-22			Bond Future	11.80	79.0834	11.7970	79.0834	0.00
15/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	4035	4	4035	4	0.00
15/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	4006	4	4006	4	0.00
15/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	3976	4	3976	4	0.00
15/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	6012	6	6012	6	0.00
15/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	6085	6	6085	6	0.00
15/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	6048	6	6048	6	0.00