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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
16/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	2025 On 06-May-21			Bond Future	150.51	150.4878	150.5142	150.4878	7,797.00
16/03/2021	2025 On 05-August-21			Bond Future	150.66	150.6017	150.6596	150.6017	0.00
16/03/2021	2025 On 04-November-21			Bond Future	152.39	152.2918	152.3855	152.2918	0.00
16/03/2021	2025 On 03-February-22			Bond Future	152.62	152.4824	152.6153	152.4824	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
16/03/2021	2029 On 06-May-21			Bond Future	107.46	107.5165	107.4601	107.5165	2,439.00
16/03/2021	2029 On 05-August-21			Bond Future	108.66	108.6913	108.6566	108.6913	0.00
16/03/2021	2029 On 04-November-21			Bond Future	108.75	108.7606	108.7508	108.7606	0.00
16/03/2021	2029 On 03-February-22			Bond Future	110.03	110.0091	110.0264	110.0091	0.00
16/03/2021	2030 On 06-May-21			Bond Future	9.30	94.0622	9.2973	94.0622	115,346.00
16/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	750	1	750	1	0.00
16/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	7697	7	7697	7	0.00
16/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	602	0	602	0	0.00
16/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	143	0	143	0	0.00
16/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	476	0	476	0	300.00
16/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	12312	12	12312	12	0.00
16/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	1345	1	1345	1	0.00
16/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	665	1	665	1	0.00
16/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	842	1	842	1	0.00
16/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	1426	1	1426	1	0.00
16/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	1481	1	1481	1	300.00
16/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	8708	8	8708	8	0.00
16/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	1713	1	1713	1	0.00
16/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	12219	12	12219	12	0.00
16/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	12265	12	12265	12	0.00
16/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	1169	1	1169	1	0.00
16/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	4368	4	4368	4	0.00
16/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	34	0	34	0	700.00
16/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	3838	3	3838	3	0.00
16/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	1998	2	1998	2	0.00
16/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	331	0	331	0	0.00
16/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	2	0	2	0	0.00
16/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	1633	2	1633	2	0.00
16/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	32	0	32	0	300.00
16/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	2	0	2	0	0.00
16/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	1691	2	1691	2	0.00
16/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	2525	3	2525	3	5,000.00
16/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	437	1	437	1	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	62	0	62	0	0.00
16/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	2	0	2	0	0.00
16/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	3091	3	3091	3	0.00
16/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	2922	3	2922	3	2,500.00
16/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	1418	2	1418	2	0.00
16/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	3488	4	3488	4	0.00
16/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	7862	8	7862	8	0.00
16/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	1779	2	1779	2	700.00
16/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	2719	3	2719	3	2,500.00
16/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	5585	6	5585	6	0.00
16/03/2021	2030 On 05-August-21			Bond Future	9.51	91.0616	9.5120	91.0616	0.00
16/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	5733	5	5733	5	0.00
16/03/2021	2030 On 05-August-21	9.75	Call	Bond Future	3282	3	3282	3	0.00
16/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1286	1	1286	1	600.00
16/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	5222	5	5222	5	0.00
16/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	150	0	150	0	200.00
16/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	5693	5	5693	5	0.00
16/03/2021	2030 On 05-August-21	8.83	Call	Bond Future	1079	1	1079	1	479.00
16/03/2021	2030 On 05-August-21	10.15	Call	Bond Future	4653	4	4653	4	0.00
16/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	5654	5	5654	5	0.00
16/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	1000	1	1000	1	200.00
16/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	2412	2	2412	2	600.00
16/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	12769	12	12769	12	0.00
16/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	71	0	71	0	600.00
16/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	10654	11	10654	11	0.00
16/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	964	1	964	1	0.00
16/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	1089	1	1089	1	200.00
16/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	5068	5	5068	5	0.00
16/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	953	1	953	1	0.00
16/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	4388	5	4388	5	0.00
16/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	2748	3	2748	3	0.00
16/03/2021	2030 On 05-August-21	9.75	Put	Bond Future	2007	2	2007	2	479.00
16/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	943	1	943	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
16/03/2021	2030 On 05-August-21	8.83	Put	Bond Future	4862	5	4862	5	0.00
16/03/2021	2030 On 05-August-21	10.15	Put	Bond Future	1289	1	1289	1	479.00
16/03/2021	2030 On 04-November-21			Bond Future	9.72	92.0629	9.7164	92.0629	0.00
16/03/2021	2030 On 04-November-21	9.90	Call	Bond Future	3743	3	3743	3	1,102.00
16/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1253	1	1253	1	300.00
16/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	9178	9	9178	9	0.00
16/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	6079	6	6079	6	0.00
16/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	6006	6	6006	6	0.00
16/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	690	1	690	1	300.00
16/03/2021	2030 On 04-November-21	9.20	Call	Bond Future	1989	2	1989	2	1,102.00
16/03/2021	2030 On 04-November-21	11.26	Call	Bond Future	8499	8	8499	8	0.00
16/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	6043	6	6043	6	0.00
16/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	1571	2	1571	2	0.00
16/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	1584	2	1584	2	0.00
16/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	8676	9	8676	9	0.00
16/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	6380	7	6380	7	0.00
16/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	717	1	717	1	300.00
16/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	1558	2	1558	2	0.00
16/03/2021	2030 On 04-November-21	9.20	Put	Bond Future	4741	5	4741	5	0.00
16/03/2021	2030 On 04-November-21	11.26	Put	Bond Future	872	1	872	1	1,102.00
16/03/2021	2030 On 04-November-21	9.90	Put	Bond Future	2789	3	2789	3	0.00
16/03/2021	2030 On 03-February-22			Bond Future	9.94	89.0947	9.9389	89.0947	0.00
16/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	3386	3	3386	3	0.00
16/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	2592	2	2592	2	0.00
16/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	2570	2	2570	2	0.00
16/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	1017	1	1017	1	101.00
16/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	2402	2	2402	2	0.00
16/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	2614	2	2614	2	0.00
16/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	5126	5	5126	5	0.00
16/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	5438	6	5438	6	101.00
16/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	9293	10	9293	10	0.00
16/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	5187	6	5187	6	0.00
16/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	5156	6	5156	6	0.00

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16/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	4193	4	4193	4	101.00
16/03/2021	2032 On 06-May-21			Bond Future	10.06	88.7425	10.0626	88.7425	136,354.00
16/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	11201	11	11201	11	0.00
16/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	2669	2	2669	2	736.00
16/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	11151	11	11151	11	0.00
16/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	11250	11	11250	11	0.00
16/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	13432	13	13432	13	0.00
16/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	12	0	12	0	0.00
16/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	1086	1	1086	1	0.00
16/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	2	0	2	0	736.00
16/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	12	0	12	0	0.00
16/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	12	0	12	0	0.00
16/03/2021	2032 On 05-August-21			Bond Future	10.28	89.6902	10.2767	89.6902	0.00
16/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	6949	7	6949	7	0.00
16/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	6906	7	6906	7	0.00
16/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	6992	7	6992	7	0.00
16/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	942	1	942	1	0.00
16/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	962	1	962	1	0.00
16/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	952	1	952	1	0.00
16/03/2021	2032 On 04-November-21			Bond Future	10.49	86.5308	10.4905	86.5308	0.00
16/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	12279	12	12279	12	0.00
16/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	1148	1	1148	1	700.00
16/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	7935	8	7935	8	0.00
16/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	1956	2	1956	2	700.00
16/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	7855	8	7855	8	0.00
16/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	7895	8	7895	8	0.00
16/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	1418	2	1418	2	0.00
16/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	1439	2	1439	2	0.00
16/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	8037	8	8037	8	0.00
16/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	1429	2	1429	2	0.00
16/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	451	0	451	0	700.00
16/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	5789	6	5789	6	0.00
16/03/2021	2032 On 03-February-22			Bond Future	10.72	87.5047	10.7172	87.5047	0.00

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16/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2744	3	2744	3	0.00
16/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	1145	1	1145	1	97.00
16/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	908	1	908	1	198.00
16/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	3477	3	3477	3	0.00
16/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	3503	3	3503	3	0.00
16/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	2089	2	2089	2	0.00
16/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	4068	4	4068	4	0.00
16/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	3426	3	3426	3	0.00
16/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	3451	3	3451	3	0.00
16/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	5039	5	5039	5	0.00
16/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	5070	5	5070	5	0.00
16/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	4979	5	4979	5	198.00
16/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	4381	5	4381	5	97.00
16/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	7245	8	7245	8	198.00
16/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	11599	12	11599	12	0.00
16/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	5009	5	5009	5	0.00
16/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	5976	6	5976	6	97.00
16/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	10379	11	10379	11	0.00
16/03/2021	2033 On 06-May-21			Bond Future	102.30	102.3872	102.3041	102.3872	9,583.00
16/03/2021	2033 On 05-August-21			Bond Future	103.44	103.5059	103.4432	103.5059	0.00
16/03/2021	2033 On 04-November-21			Bond Future	103.40	103.4427	103.4032	103.4427	0.00
16/03/2021	2033 On 03-February-22			Bond Future	104.62	104.6301	104.6160	104.6301	0.00
16/03/2021	2037 On 06-May-21			Bond Future	11.10	83.2558	11.0988	83.2558	131,410.00
16/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	7956	8	7956	8	0.00
16/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	7857	8	7857	8	0.00
16/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	7907	8	7907	8	0.00
16/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	160	0	160	0	0.00
16/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	164	0	164	0	0.00
16/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	168	0	168	0	0.00
16/03/2021	2037 On 05-August-21			Bond Future	11.33	79.8894	11.3253	79.8894	0.00
16/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	6764	7	6764	7	0.00
16/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	6806	7	6806	7	0.00
16/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	6849	7	6849	7	0.00

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16/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	1370	1	1370	1	0.00
16/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	1358	1	1358	1	0.00
16/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	1346	1	1346	1	0.00
16/03/2021	2037 On 04-November-21			Bond Future	11.54	80.7682	11.5396	80.7682	0.00
16/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	8679	9	8679	9	0.00
16/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	8642	9	8642	9	0.00
16/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	8716	9	8716	9	0.00
16/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	1628	2	1628	2	0.00
16/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	1642	2	1642	2	0.00
16/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	1613	2	1613	2	0.00
16/03/2021	2037 On 03-February-22			Bond Future	11.77	77.4228	11.7700	77.4228	0.00
16/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	3875	4	3875	4	0.00
16/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	3848	4	3848	4	0.00
16/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	3820	4	3820	4	0.00
16/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	5626	6	5626	6	0.00
16/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	5690	6	5690	6	0.00
16/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	5658	6	5658	6	0.00
16/03/2021	2038 On 06-May-21			Bond Future	115.41	115.3873	115.4138	115.3873	7,799.00
16/03/2021	2038 On 05-August-21			Bond Future	114.98	114.9264	114.9769	114.9264	0.00
16/03/2021	2038 On 04-November-21			Bond Future	116.29	116.2163	116.2944	116.2163	0.00
16/03/2021	2038 On 03-February-22			Bond Future	115.91	115.7983	115.9063	115.7983	0.00
16/03/2021	2040 On 06-May-21			Bond Future	11.23	85.3308	11.2314	85.3308	79,955.00
16/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	12561	13	12561	13	0.00
16/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	7587	8	7587	8	0.00
16/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	7638	8	7638	8	0.00
16/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	892	1	892	1	300.00
16/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	3402	4	3402	4	300.00
16/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	7690	8	7690	8	0.00
16/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	221	0	221	0	0.00
16/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	1128	1	1128	1	0.00
16/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	3641	4	3641	4	0.00
16/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	226	0	226	0	0.00
16/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	16	0	16	0	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
16/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	231	0	231	0	0.00
16/03/2021	2040 On 05-August-21			Bond Future	11.45	81.7363	11.4538	81.7363	0.00
16/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	7630	8	7630	8	0.00
16/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	3796	4	3796	4	900.00
16/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	17759	18	17759	18	0.00
16/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	7585	8	7585	8	0.00
16/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	7541	8	7541	8	0.00
16/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	2249	2	2249	2	900.00
16/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	4927	5	4927	5	0.00
16/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	1354	1	1354	1	0.00
16/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	58	0	58	0	900.00
16/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	1378	1	1378	1	0.00
16/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	3178	3	3178	3	0.00
16/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	1365	1	1365	1	0.00
16/03/2021	2040 On 04-November-21			Bond Future	11.66	82.6355	11.6638	82.6355	0.00
16/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	8971	9	8971	9	0.00
16/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	8933	9	8933	9	0.00
16/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	8894	9	8894	9	0.00
16/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	1754	2	1754	2	0.00
16/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	1739	2	1739	2	0.00
16/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	1724	2	1724	2	0.00
16/03/2021	2040 On 03-February-22			Bond Future	11.89	79.0609	11.8895	79.0609	0.00
16/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	4027	4	4027	4	0.00
16/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	3998	4	3998	4	0.00
16/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	4055	4	4055	4	0.00
16/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	5982	6	5982	6	0.00
16/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	5947	6	5947	6	0.00
16/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	5912	6	5912	6	0.00
16/03/2021	2044 On 06-May-21			Bond Future	11.29	81.9432	11.2867	81.9432	62,084.00
16/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	7438	8	7438	8	0.00
16/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	508	1	508	1	3,100.00
16/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	4616	5	4616	5	0.00
16/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	2231	2	2231	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
16/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	2417	3	2417	3	0.00
16/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	1406	1	1406	1	0.00
16/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	7700	8	7700	8	0.00
16/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	4086	4	4086	4	0.00
16/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	7334	8	7334	8	0.00
16/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	7386	8	7386	8	0.00
16/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	253	0	253	0	0.00
16/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	830	1	830	1	3,100.00
16/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	226	0	226	0	3,100.00
16/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	257	0	257	0	0.00
16/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	1664	2	1664	2	3,100.00
16/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	248	0	248	0	0.00
16/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	680	1	680	1	0.00
16/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	1809	2	1809	2	0.00
16/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	2675	3	2675	3	3,100.00
16/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	4613	4	4613	4	0.00
16/03/2021	2044 On 05-August-21			Bond Future	11.50	78.4377	11.5007	78.4377	0.00
16/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	7854	8	7854	8	0.00
16/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	7810	8	7810	8	0.00
16/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	7899	8	7899	8	0.00
16/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	1228	1	1228	1	0.00
16/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	1239	1	1239	1	0.00
16/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	1250	1	1250	1	0.00
16/03/2021	2044 On 04-November-21			Bond Future	11.70	79.3005	11.7026	79.3005	0.00
16/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	8746	9	8746	9	0.00
16/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	8705	9	8705	9	0.00
16/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	8788	9	8788	9	0.00
16/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	1776	2	1776	2	0.00
16/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	1799	2	1799	2	0.00
16/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	1787	2	1787	2	0.00
16/03/2021	2044 On 03-February-22			Bond Future	11.92	75.8136	11.9193	75.8136	0.00
16/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	4060	4	4060	4	0.00
16/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	4003	4	4003	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
16/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	4031	4	4031	4	0.00
16/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	6026	6	6026	6	0.00
16/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	6061	6	6061	6	0.00
16/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	5991	6	5991	6	0.00
16/03/2021	2046 On 06-May-21			Bond Future	103.79	104.0288	103.7861	104.0288	14,893.00
16/03/2021	2046 On 05-August-21			Bond Future	104.94	105.1656	104.9418	105.1656	0.00
16/03/2021	2046 On 04-November-21			Bond Future	104.34	104.5383	104.3364	104.5383	0.00
16/03/2021	2046 On 03-February-22			Bond Future	105.56	105.7387	105.5603	105.7387	0.00
16/03/2021	2050 On 06-May-21			Bond Future	106.94	106.5216	106.9442	106.5216	10,904.00
16/03/2021	2050 On 05-August-21			Bond Future	106.21	105.7578	106.2070	105.7578	0.00
16/03/2021	2050 On 04-November-21			Bond Future	107.42	106.9449	107.4241	106.9449	0.00
16/03/2021	2050 On 03-February-22			Bond Future	106.74	106.2250	106.7363	106.2250	0.00
16/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	AL37 On 06-May-21			Index Future	781.31	776.8460	781.3070	776.8460	0.00
16/03/2021	AL37 On 05-August-21			Index Future	789.72	785.0470	789.7150	785.0470	0.00
16/03/2021	AL37 On 04-November-21			Index Future	798.66	793.7510	798.6580	793.7510	0.00
16/03/2021	AL37 On 03-February-22			Index Future	807.83	802.6720	807.8340	802.6720	0.00
16/03/2021	AL7T On 06-May-21			Index Future	867.58	863.6760	867.5840	863.6760	0.00
16/03/2021	AL7T On 05-August-21			Index Future	876.92	872.7930	876.9210	872.7930	0.00
16/03/2021	AL7T On 04-November-21			Index Future	886.85	882.4710	886.8520	882.4710	0.00
16/03/2021	AL7T On 03-February-22			Index Future	897.04	892.3890	897.0410	892.3890	0.00
16/03/2021	ALBI On 06-May-21			Index Future	758.96	757.6320	758.9570	757.6320	299.00
16/03/2021	ALBI On 05-August-21			Index Future	767.13	765.6300	767.1250	765.6300	0.00
16/03/2021	ALBI On 04-November-21			Index Future	775.81	774.1190	775.8130	774.1190	0.00
16/03/2021	ALBI On 03-February-22			Index Future	784.73	782.8200	784.7260	782.8200	0.00
16/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	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
16/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2021	ES33 On 06-May-21			Bond Future	11.79	73.5748	11.7893	73.5748	350.00
16/03/2021	ES33 On 05-August-21			Bond Future	12.06	74.3604	12.0556	74.3604	0.00
16/03/2021	ES33 On 04-November-21			Bond Future	12.32	71.4027	12.3241	71.4027	0.00
16/03/2021	ES33 On 03-February-22			Bond Future	12.61	72.2062	12.6127	72.2062	0.00
16/03/2021	ES42 On 06-May-21			Bond Future	12.30	72.0661	12.2985	72.0661	4,779.00
16/03/2021	ES42 On 05-August-21			Bond Future	12.55	72.8363	12.5518	72.8363	0.00
16/03/2021	ES42 On 04-November-21			Bond Future	12.81	69.3790	12.8093	69.3790	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
16/03/2021	ES42 On 03-February-22			Bond Future	13.08	70.1603	13.0767	70.1603	0.00
16/03/2021	GOVI On 06-May-21			GOVI	750.21	748.8310	750.2050	748.8310	985.00
16/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	715150	70	715150	70	0.00
16/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	715350	70	715350	70	0.00
16/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	715250	70	715250	70	0.00
16/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
16/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
16/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
16/03/2021	GOVI On 05-August-21			GOVI	758.28	756.7360	758.2780	756.7360	0.00
16/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	391280	38	391280	38	0.00
16/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	391380	38	391380	38	0.00
16/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	391480	38	391480	38	0.00
16/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
16/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
16/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
16/03/2021	GOVI On 04-November-21			GOVI	766.87	765.1270	766.8660	765.1270	0.00
16/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	384460	37	384460	37	0.00
16/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	384660	37	384660	37	0.00
16/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	384560	37	384560	37	0.00
16/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
16/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
16/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
16/03/2021	GOVI On 03-February-22			GOVI	775.68	773.7260	775.6760	773.7260	0.00
16/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
16/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
16/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
16/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	170840	19	170840	19	0.00
16/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	170640	19	170640	19	0.00
16/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	170740	19	170740	19	0.00
16/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/03/2021	IGOV On 06-May-21			Index Future	279.66	279.4600	279.6590	279.4600	897.00
16/03/2021	IGOV On 05-August-21			Index Future	282.74	282.4790	282.7370	282.4790	0.00
16/03/2021	IGOV On 04-November-21			Index Future	286.01	285.6790	286.0080	285.6790	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
16/03/2021	IGOV On 03-February-22			Index Future	289.36	288.9570	289.3610	288.9570	0.00
16/03/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
16/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
16/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.46	89.4600	89.4600	89.4600	0.00
16/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.79	90.8000	90.7900	90.8000	51.00
16/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.29	90.3100	90.2900	90.3100	0.00
16/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.51	90.5400	90.5100	90.5400	0.00
16/03/2021	IS05 On 20-September-22			Interest Rate Swap	93.75	93.8000	93.7500	93.8000	0.00
16/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.35	94.4100	94.3500	94.4100	0.00
16/03/2021	IS05 On 22-March-23			Interest Rate Swap	86.86	86.9400	86.8600	86.9400	0.00
16/03/2021	IS05 On 20-June-23			Interest Rate Swap	92.49	92.6000	92.4900	92.6000	0.00
16/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/03/2021	IS10 On 17-December-25			Interest Rate Swap	81.31	81.6400	81.3100	81.6400	0.00
16/03/2021	IS10 On 16-March-26			Interest Rate Swap	77.95	78.3100	77.9500	78.3100	0.00
16/03/2021	IS10 On 15-June-26			Interest Rate Swap	76.46	76.8400	76.4600	76.8400	0.00
16/03/2021	IS10 On 21-September-26			Interest Rate Swap	78.58	78.9800	78.5800	78.9800	0.00
16/03/2021	IS10 On 21-December-26			Interest Rate Swap	82.66	83.0800	82.6600	83.0800	0.00
16/03/2021	IS10 On 15-March-27			Interest Rate Swap	81.24	81.6800	81.2400	81.6800	0.00
16/03/2021	IS10 On 21-June-27			Interest Rate Swap	83.40	83.8500	83.4000	83.8500	0.00
16/03/2021	IS10 On 20-September-27			Interest Rate Swap	89.26	89.7300	89.2600	89.7300	0.00
16/03/2021	IS10 On 20-December-27			Interest Rate Swap	89.74	90.2200	89.7400	90.2200	0.00
16/03/2021	IS10 On 22-March-28			Interest Rate Swap	82.87	83.3700	82.8700	83.3700	0.00
16/03/2021	IS10 On 20-June-28			Interest Rate Swap	90.75	91.2400	90.7500	91.2400	0.00
16/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/03/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.68	96.3350	3.6750	96.3350	0.00
16/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.76	96.2450	3.7550	96.2450	0.00
16/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.77	96.2300	3.7700	96.2300	0.00
16/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.84	96.1450	3.8350	96.1450	0.00
16/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.87	96.1200	3.8700	96.1200	0.00
16/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.97	95.9900	3.9700	95.9900	0.00
16/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	4.00	95.9600	4.0000	95.9600	30,000.00
16/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.31	95.6350	4.3050	95.6350	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
16/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.51	95.4500	4.5100	95.4500	0.00
16/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.76	95.1800	4.7600	95.1800	471.00
16/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.96	94.9850	4.9550	94.9850	0.00
16/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.23	94.7050	5.2250	94.7050	0.00
16/03/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.47	5.4700	5.4700	5.4700	0.00
16/03/2021	R023 On 06-May-21			Bond Future	5.40	105.4539	5.3995	105.4539	40,647.00
16/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3680	4	3680	4	0.00
16/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3697	4	3697	4	0.00
16/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3713	4	3713	4	0.00
16/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
16/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
16/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
16/03/2021	R023 On 05-August-21			Bond Future	5.58	106.5799	5.5764	106.5799	0.00
16/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	289	0	289	0	0.00
16/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	282	0	282	0	0.00
16/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	276	0	276	0	0.00
16/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	708	1	708	1	0.00
16/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	699	1	699	1	0.00
16/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	690	1	690	1	0.00
16/03/2021	R023 On 04-November-21			Bond Future	5.78	103.8432	5.7802	103.8432	0.00
16/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	148	0	148	0	0.00
16/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	145	0	145	0	0.00
16/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	143	0	143	0	0.00
16/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1264	1	1264	1	0.00
16/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1254	1	1254	1	0.00
16/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1244	1	1244	1	0.00
16/03/2021	R023 On 03-February-22			Bond Future	6.08	105.0114	6.0776	105.0114	0.00
16/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	188	0	188	0	0.00
16/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	185	0	185	0	0.00
16/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	190	0	190	0	0.00
16/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1216	1	1216	1	0.00
16/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1232	1	1232	1	0.00
16/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1224	1	1224	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
16/03/2021	R035 On 06-May-21			Bond Future	10.87	87.6677	10.8719	87.6677	101,959.00
16/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	3643	4	3643	4	0.00
16/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	7069	7	7069	7	0.00
16/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	2533	3	2533	3	0.00
16/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	704	1	704	1	600.00
16/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	2923	3	2923	3	600.00
16/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	11613	12	11613	12	0.00
16/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	1713	2	1713	2	1,650.00
16/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	8752	9	8752	9	0.00
16/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	8804	9	8804	9	0.00
16/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	451	0	451	0	223.00
16/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	1013	1	1013	1	0.00
16/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	4711	5	4711	5	0.00
16/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	10905	11	10905	11	0.00
16/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	8855	9	8855	9	0.00
16/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	250	0	250	0	500.00
16/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	97	0	97	0	0.00
16/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	30	0	30	0	1,650.00
16/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	100	0	100	0	0.00
16/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	572	1	572	1	1,650.00
16/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	3767	4	3767	4	0.00
16/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	19	0	19	0	600.00
16/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	3085	3	3085	3	500.00
16/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	5688	6	5688	6	0.00
16/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	4589	5	4589	5	0.00
16/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	94	0	94	0	0.00
16/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	2106	2	2106	2	0.00
16/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	1189	1	1189	1	0.00
16/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	1417	1	1417	1	500.00
16/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	232	0	232	0	223.00
16/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	875	1	875	1	223.00
16/03/2021	R035 On 05-August-21			Bond Future	11.10	88.6038	11.0967	88.6038	0.00
16/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	2272	2	2272	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
16/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
16/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	802	1	802	1	100.00
16/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
16/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	4146	4	4146	4	0.00
16/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
16/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	49537	49	49537	49	0.00
16/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	2493	2	2493	2	100.00
16/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	49653	50	49653	50	0.00
16/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	49770	50	49770	50	0.00
16/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	4311	4	4311	4	100.00
16/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	7802	8	7802	8	0.00
16/03/2021	R035 On 04-November-21			Bond Future	11.32	85.1027	11.3210	85.1027	0.00
16/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	13592	14	13592	14	0.00
16/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	5407	5	5407	5	0.00
16/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1407	1	1407	1	782.00
16/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	8395	8	8395	8	0.00
16/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	8357	8	8357	8	0.00
16/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1249	1	1249	1	400.00
16/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	2114	2	2114	2	400.00
16/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	8432	8	8432	8	0.00
16/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	3281	3	3281	3	0.00
16/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	4734	5	4734	5	782.00
16/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	8291	8	8291	8	0.00
16/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	1663	2	1663	2	0.00
16/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	2908	3	2908	3	782.00
16/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	6446	6	6446	6	0.00
16/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	8871	9	8871	9	0.00
16/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	1693	2	1693	2	0.00
16/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	464	0	464	0	400.00
16/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	1678	2	1678	2	0.00
16/03/2021	R035 On 03-February-22			Bond Future	11.56	86.0604	11.5622	86.0604	0.00
16/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	1001	1	1001	1	683.00
16/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	3750	4	3750	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
16/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	4165	4	4165	4	0.00
16/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	2350	2	2350	2	0.00
16/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	3723	4	3723	4	0.00
16/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	3696	4	3696	4	0.00
16/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	5705	6	5705	6	0.00
16/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	5673	6	5673	6	0.00
16/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	5168	5	5168	5	683.00
16/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	5640	6	5640	6	0.00
16/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	7869	8	7869	8	683.00
16/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	12851	13	12851	13	0.00
16/03/2021	R186 On 06-May-21			Bond Future	7.41	117.3712	7.4092	117.3712	107,144.00
16/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	15149	14	15149	14	0.00
16/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	929	1	929	1	0.00
16/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	15067	14	15067	14	0.00
16/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	15108	14	15108	14	0.00
16/03/2021	R186 On 06-May-21	7.60	Call	Bond Future	1711	1	1711	1	5,000.00
16/03/2021	R186 On 06-May-21	7.60	Put	Bond Future	779	1	779	1	5,000.00
16/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
16/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
16/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	1468	2	1468	2	15,177.00
16/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
16/03/2021	R186 On 05-August-21			Bond Future	7.60	113.3440	7.5959	113.3440	0.00
16/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	5150	5	5150	5	0.00
16/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	5112	5	5112	5	0.00
16/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	5074	5	5074	5	0.00
16/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	457	1	457	1	0.00
16/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	451	1	451	1	0.00
16/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	444	1	444	1	0.00
16/03/2021	R186 On 04-November-21			Bond Future	7.78	114.5899	7.7817	114.5899	0.00
16/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	3137	3	3137	3	0.00
16/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	3110	3	3110	3	0.00
16/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	3084	3	3084	3	0.00
16/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	1724	2	1724	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
16/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	1707	2	1707	2	0.00
16/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	1690	2	1690	2	0.00
16/03/2021	R186 On 03-February-22			Bond Future	7.99	110.5978	7.9868	110.5978	0.00
16/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1454	1	1454	1	0.00
16/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1467	1	1467	1	0.00
16/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1481	1	1481	1	0.00
16/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	4422	5	4422	5	0.00
16/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	4452	5	4452	5	0.00
16/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	4482	5	4482	5	0.00
16/03/2021	R197 On 06-May-21			Bond Future	319.39	319.3407	319.3916	319.3407	2,074.00
16/03/2021	R197 On 05-August-21			Bond Future	314.94	314.8272	314.9434	314.8272	0.00
16/03/2021	R197 On 04-November-21			Bond Future	318.55	318.3608	318.5520	318.3608	0.00
16/03/2021	R197 On 03-February-22			Bond Future	314.19	313.9168	314.1884	313.9168	0.00
16/03/2021	R202 On 06-May-21			Bond Future	228.21	227.4806	228.2147	227.4806	9,157.00
16/03/2021	R202 On 05-August-21			Bond Future	226.50	225.7154	226.5041	225.7154	0.00
16/03/2021	R202 On 04-November-21			Bond Future	229.10	228.2486	229.0990	228.2486	0.00
16/03/2021	R202 On 03-February-22			Bond Future	227.48	226.5669	227.4836	226.5669	0.00
16/03/2021	R209 On 06-May-21			Bond Future	10.76	67.5343	10.7633	67.5343	27,175.00
16/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	7577	8	7577	8	0.00
16/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	1350	1	1350	1	0.00
16/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	4805	5	4805	5	0.00
16/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	665	1	665	1	5,325.00
16/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	3388	3	3388	3	0.00
16/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	7534	8	7534	8	0.00
16/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	87	0	87	0	2,150.00
16/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	829	1	829	1	500.00
16/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	186	0	186	0	5,050.00
16/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	2497	2	2497	2	0.00
16/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	363	0	363	0	0.00
16/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	7621	8	7621	8	0.00
16/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	7490	7	7490	7	0.00
16/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	115	0	115	0	0.00
16/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	118	0	118	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
16/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	109	0	109	0	9,150.00
16/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	1211	1	1211	1	3,500.00
16/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	4764	5	4764	5	0.00
16/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	6118	6	6118	6	0.00
16/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	7597	8	7597	8	0.00
16/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	783	1	783	1	9,150.00
16/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	417	0	417	0	3,750.00
16/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	3580	4	3580	4	0.00
16/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	2257	2	2257	2	6,250.00
16/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	3162	3	3162	3	0.00
16/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	112	0	112	0	0.00
16/03/2021	R209 On 05-August-21			Bond Future	10.96	68.2556	10.9602	68.2556	0.00
16/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	5581	6	5581	6	0.00
16/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	5544	6	5544	6	0.00
16/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	5618	6	5618	6	0.00
16/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	1277	1	1277	1	0.00
16/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	1301	1	1301	1	0.00
16/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	1289	1	1289	1	0.00
16/03/2021	R209 On 04-November-21			Bond Future	11.16	65.8654	11.1555	65.8654	1,795.00
16/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	742	1	742	1	3,750.00
16/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	6859	7	6859	7	0.00
16/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	2111	2	2111	2	0.00
16/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	6240	6	6240	6	0.00
16/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	6893	7	6893	7	0.00
16/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	6824	7	6824	7	0.00
16/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	1794	2	1794	2	0.00
16/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	2032	2	2032	2	5,500.00
16/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	1805	2	1805	2	0.00
16/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	1817	2	1817	2	0.00
16/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	5670	6	5670	6	5,500.00
16/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	10284	10	10284	10	0.00
16/03/2021	R209 On 03-February-22			Bond Future	11.36	66.6067	11.3603	66.6067	0.00
16/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	3484	3	3484	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
16/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	3460	3	3460	3	0.00
16/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	3436	3	3436	3	0.00
16/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	5203	5	5203	5	0.00
16/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	5174	5	5174	5	0.00
16/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	5145	5	5145	5	0.00
16/03/2021	R210 On 06-May-21			Bond Future	199.04	198.9977	199.0382	198.9977	1,217.00
16/03/2021	R210 On 05-August-21			Bond Future	201.25	201.1721	201.2544	201.1721	0.00
16/03/2021	R210 On 04-November-21			Bond Future	200.82	200.6895	200.8194	200.6895	0.00
16/03/2021	R210 On 03-February-22			Bond Future	203.18	202.9936	203.1751	202.9936	0.00
16/03/2021	R212 On 06-May-21			Bond Future	171.32	171.2973	171.3217	171.2973	2,980.00
16/03/2021	R212 On 05-August-21			Bond Future	170.90	170.8372	170.8973	170.8372	0.00
16/03/2021	R212 On 04-November-21			Bond Future	172.86	172.7545	172.8553	172.7545	0.00
16/03/2021	R213 On 06-May-21			Bond Future	9.68	84.2824	9.6753	84.2824	9,543.00
16/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	11182	11	11182	11	0.00
16/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	11227	11	11227	11	0.00
16/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	11273	11	11273	11	0.00
16/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	5	0	5	0	0.00
16/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	5	0	5	0	0.00
16/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	5	0	5	0	0.00
16/03/2021	R213 On 05-August-21			Bond Future	9.88	85.1823	9.8786	85.1823	0.00
16/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	5651	5	5651	5	0.00
16/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	3386	3	3386	3	0.00
16/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	5966	6	5966	6	0.00
16/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1368	1	1368	1	0.00
16/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	5926	6	5926	6	0.00
16/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	5886	6	5886	6	0.00
16/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	923	1	923	1	0.00
16/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	913	1	913	1	0.00
16/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	1996	2	1996	2	0.00
16/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	4330	5	4330	5	0.00
16/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	903	1	903	1	0.00
16/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	986	1	986	1	0.00
16/03/2021	R213 On 04-November-21			Bond Future	10.08	82.5888	10.0825	82.5888	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
16/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	6600	6	6600	6	0.00
16/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	6564	6	6564	6	0.00
16/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	6637	6	6637	6	0.00
16/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	1521	2	1521	2	0.00
16/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	1510	2	1510	2	0.00
16/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	1498	2	1498	2	0.00
16/03/2021	R213 On 03-February-22			Bond Future	10.30	83.5180	10.3029	83.5180	0.00
16/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	3769	4	3769	4	0.00
16/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2606	2	2606	2	0.00
16/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	3514	3	3514	3	0.00
16/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	3054	3	3054	3	0.00
16/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	2236	2	2236	2	0.00
16/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	3077	3	3077	3	0.00
16/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	1123	1	1123	1	102.00
16/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	950	1	950	1	200.00
16/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	3101	3	3101	3	0.00
16/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	4753	5	4753	5	0.00
16/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	5997	6	5997	6	200.00
16/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	10003	10	10003	10	0.00
16/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	9198	10	9198	10	0.00
16/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	4782	5	4782	5	0.00
16/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	4810	5	4810	5	0.00
16/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	4291	5	4291	5	200.00
16/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	5410	6	5410	6	102.00
16/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	4036	4	4036	4	102.00
16/03/2021	R214 On 06-May-21			Bond Future	11.15	64.5221	11.1513	64.5221	14,035.00
16/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	6030	6	6030	6	0.00
16/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	5947	6	5947	6	0.00
16/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	5988	6	5988	6	0.00
16/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	304	0	304	0	0.00
16/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	310	0	310	0	0.00
16/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	297	0	297	0	0.00
16/03/2021	R214 On 05-August-21			Bond Future	11.35	65.2111	11.3475	65.2111	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
16/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	5092	5	5092	5	0.00
16/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	5127	5	5127	5	0.00
16/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	5058	5	5058	5	0.00
16/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	1623	2	1623	2	0.00
16/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	1652	2	1652	2	0.00
16/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	1638	2	1638	2	0.00
16/03/2021	R214 On 04-November-21			Bond Future	11.54	62.6503	11.5420	62.6503	0.00
16/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	6600	7	6600	7	0.00
16/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	6567	7	6567	7	0.00
16/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	6533	7	6533	7	0.00
16/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	2014	2	2014	2	0.00
16/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	1988	2	1988	2	0.00
16/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	2001	2	2001	2	0.00
16/03/2021	R214 On 03-February-22			Bond Future	11.75	63.3553	11.7494	63.3553	0.00
16/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	3516	4	3516	4	0.00
16/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	3492	4	3492	4	0.00
16/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	3540	4	3540	4	0.00
16/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	5365	5	5365	5	0.00
16/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	5336	5	5336	5	0.00
16/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	5307	5	5307	5	0.00
16/03/2021	R248 On 06-May-21			Bond Future	11.21	81.1155	11.2080	81.1155	137,179.00
16/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	7430	8	7430	8	0.00
16/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	7482	8	7482	8	0.00
16/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	7534	8	7534	8	0.00
16/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	106	0	106	0	1,200.00
16/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	853	1	853	1	1,200.00
16/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	3757	4	3757	4	0.00
16/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	249	0	249	0	0.00
16/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	7632	7	7632	7	0.00
16/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	255	0	255	0	0.00
16/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	261	0	261	0	0.00
16/03/2021	R248 On 05-August-21			Bond Future	11.41	81.9817	11.4079	81.9817	0.00
16/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	462	0	462	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
16/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	8062	8	8062	8	0.00
16/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	8019	8	8019	8	0.00
16/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	776	1	776	1	1,300.00
16/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	1963	2	1963	2	1,300.00
16/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1255	1	1255	1	1,300.00
16/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	8104	8	8104	8	0.00
16/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	1292	1	1292	1	0.00
16/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	1278	1	1278	1	0.00
16/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	7002	7	7002	7	0.00
16/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	5491	5	5491	5	0.00
16/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	1263	1	1263	1	0.00
16/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	8848	9	8848	9	0.00
16/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	10974	11	10974	11	0.00
16/03/2021	R248 On 04-November-21			Bond Future	11.61	78.4709	11.6062	78.4709	0.00
16/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	9046	9	9046	9	0.00
16/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	9007	9	9007	9	0.00
16/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	9085	9	9085	9	0.00
16/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	1725	2	1725	2	0.00
16/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	1755	2	1755	2	0.00
16/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	1740	2	1740	2	0.00
16/03/2021	R248 On 03-February-22			Bond Future	11.82	79.3539	11.8184	79.3539	0.00
16/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	3965	4	3965	4	0.00
16/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	3936	4	3936	4	0.00
16/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	3907	4	3907	4	0.00
16/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	6076	6	6076	6	0.00
16/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	6150	6	6150	6	0.00
16/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	6113	6	6113	6	0.00