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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
17/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	2025 On 06-May-21			Bond Future	150.30	150.5142	150.2960	150.5142	8,097.00
17/03/2021	2025 On 05-August-21			Bond Future	150.44	150.6596	150.4368	150.6596	0.00
17/03/2021	2025 On 04-November-21			Bond Future	152.16	152.3855	152.1586	152.3855	0.00
17/03/2021	2025 On 03-February-22			Bond Future	152.39	152.6153	152.3850	152.6153	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
17/03/2021	2029 On 06-May-21			Bond Future	107.48	107.4601	107.4768	107.4601	2,439.00
17/03/2021	2029 On 05-August-21			Bond Future	108.67	108.6566	108.6719	108.6566	0.00
17/03/2021	2029 On 04-November-21			Bond Future	108.77	108.7508	108.7651	108.7508	0.00
17/03/2021	2029 On 03-February-22			Bond Future	110.04	110.0264	110.0403	110.0264	0.00
17/03/2021	2030 On 06-May-21			Bond Future	9.45	94.5492	9.4519	94.5492	115,348.00
17/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	11455	12	11455	12	0.00
17/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	616	1	616	1	0.00
17/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	109	0	109	0	0.00
17/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	493	1	493	1	0.00
17/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	389	0	389	0	300.00
17/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	1105	1	1105	1	0.00
17/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	6894	8	6894	8	0.00
17/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	11409	12	11409	12	0.00
17/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	11362	12	11362	12	0.00
17/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	545	1	545	1	0.00
17/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	693	1	693	1	0.00
17/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	1171	1	1171	1	0.00
17/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	1412	2	1412	2	0.00
17/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	1217	1	1217	1	300.00
17/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	7882	9	7882	9	0.00
17/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	3294	4	3294	4	0.00
17/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	26	0	26	0	700.00
17/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	3781	4	3781	4	0.00
17/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	960	1	960	1	0.00
17/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	603	0	603	0	0.00
17/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	2648	2	2648	2	0.00
17/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	65	0	65	0	300.00
17/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	2230	2	2230	2	0.00
17/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	2296	2	2296	2	0.00
17/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	3235	3	3235	3	5,000.00
17/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	5	0	5	0	0.00
17/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	5	0	5	0	0.00
17/03/2021	2030 On 06-May-21	10.74	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
17/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	2399	2	2399	2	700.00
17/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	8713	8	8713	8	0.00
17/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	753	0	753	0	700.00
17/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	3663	3	3663	3	2,500.00
17/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	1977	1	1977	1	0.00
17/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	4261	3	4261	3	0.00
17/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	3842	3	3842	3	0.00
17/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	3445	3	3445	3	2,500.00
17/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	6411	6	6411	6	0.00
17/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	5	0	5	0	0.00
17/03/2021	2030 On 05-August-21			Bond Future	9.67	91.5732	9.6741	91.5732	0.00
17/03/2021	2030 On 05-August-21	9.75	Call	Bond Future	2935	3	2935	3	0.00
17/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	4744	5	4744	5	0.00
17/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	134	0	134	0	200.00
17/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	5223	6	5223	6	0.00
17/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1148	1	1148	1	600.00
17/03/2021	2030 On 05-August-21	8.83	Call	Bond Future	964	1	964	1	479.00
17/03/2021	2030 On 05-August-21	10.15	Call	Bond Future	4213	5	4213	5	0.00
17/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	894	1	894	1	200.00
17/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	2149	2	2149	2	600.00
17/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	11945	13	11945	13	0.00
17/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	5186	6	5186	6	0.00
17/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	5149	6	5149	6	0.00
17/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1330	1	1330	1	0.00
17/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1316	1	1316	1	0.00
17/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	117	0	117	0	600.00
17/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	11508	11	11508	11	0.00
17/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	1482	1	1482	1	200.00
17/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	5832	5	5832	5	0.00
17/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	3355	3	3355	3	0.00
17/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	1303	1	1303	1	0.00
17/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	5121	4	5121	4	0.00
17/03/2021	2030 On 05-August-21	9.75	Put	Bond Future	2531	2	2531	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
17/03/2021	2030 On 05-August-21	8.83	Put	Bond Future	5617	5	5617	5	0.00
17/03/2021	2030 On 05-August-21	10.15	Put	Bond Future	1719	1	1719	1	479.00
17/03/2021	2030 On 04-November-21			Bond Future	9.89	92.6016	9.8860	92.6016	0.00
17/03/2021	2030 On 04-November-21	9.90	Call	Bond Future	3463	4	3463	4	1,102.00
17/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1156	1	1156	1	300.00
17/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	8531	9	8531	9	0.00
17/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	5662	6	5662	6	0.00
17/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	5593	6	5593	6	0.00
17/03/2021	2030 On 04-November-21	9.20	Call	Bond Future	1859	2	1859	2	1,102.00
17/03/2021	2030 On 04-November-21	11.26	Call	Bond Future	7883	8	7883	8	0.00
17/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	5627	6	5627	6	0.00
17/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	645	1	645	1	300.00
17/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	7164	6	7164	6	0.00
17/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	951	1	951	1	300.00
17/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	2037	2	2037	2	0.00
17/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	2051	2	2051	2	0.00
17/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	9512	9	9512	9	0.00
17/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	2022	2	2022	2	0.00
17/03/2021	2030 On 04-November-21	9.20	Put	Bond Future	5493	5	5493	5	0.00
17/03/2021	2030 On 04-November-21	11.26	Put	Bond Future	1137	1	1137	1	1,102.00
17/03/2021	2030 On 04-November-21	9.90	Put	Bond Future	3391	3	3391	3	0.00
17/03/2021	2030 On 03-February-22			Bond Future	10.12	89.6625	10.1167	89.6625	0.00
17/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	3234	3	3234	3	0.00
17/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	2503	3	2503	3	0.00
17/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	2483	3	2483	3	0.00
17/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	997	1	997	1	101.00
17/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	2326	2	2326	2	0.00
17/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	2523	3	2523	3	0.00
17/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	5927	5	5927	5	0.00
17/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	6255	5	6255	5	101.00
17/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	10164	9	10164	9	0.00
17/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	5991	5	5991	5	0.00
17/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	5959	5	5959	5	0.00

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17/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	4932	4	4932	4	101.00
17/03/2021	2032 On 06-May-21			Bond Future	10.22	89.0785	10.2156	89.0785	137,650.00
17/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	10310	11	10310	11	0.00
17/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	10261	11	10261	11	0.00
17/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	2272	3	2272	3	736.00
17/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	10358	11	10358	11	0.00
17/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	12527	13	12527	13	0.00
17/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	30	0	30	0	0.00
17/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	32	0	32	0	0.00
17/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	7	0	7	0	736.00
17/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	1600	1	1600	1	0.00
17/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	31	0	31	0	0.00
17/03/2021	2032 On 05-August-21			Bond Future	10.44	90.0482	10.4364	90.0482	0.00
17/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	6357	7	6357	7	0.00
17/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	6394	7	6394	7	0.00
17/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	6432	7	6432	7	0.00
17/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	1304	1	1304	1	0.00
17/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	1318	1	1318	1	0.00
17/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	1333	1	1333	1	0.00
17/03/2021	2032 On 04-November-21			Bond Future	10.66	86.9134	10.6572	86.9134	0.00
17/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	11546	12	11546	12	0.00
17/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	1114	1	1114	1	700.00
17/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	7423	8	7423	8	0.00
17/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	7354	8	7354	8	0.00
17/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	7388	8	7388	8	0.00
17/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	1903	2	1903	2	700.00
17/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	1839	1	1839	1	0.00
17/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	1871	1	1871	1	0.00
17/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	8936	8	8936	8	0.00
17/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	1855	1	1855	1	0.00
17/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	651	0	651	0	700.00
17/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	6670	6	6670	6	0.00
17/03/2021	2032 On 03-February-22			Bond Future	10.89	87.9132	10.8914	87.9132	0.00

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17/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2735	3	2735	3	0.00
17/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	1180	1	1180	1	97.00
17/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	951	1	951	1	198.00
17/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	3416	3	3416	3	0.00
17/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	3440	4	3440	4	0.00
17/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	2086	2	2086	2	0.00
17/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	3965	4	3965	4	0.00
17/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	3368	3	3368	3	0.00
17/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	3392	3	3392	3	0.00
17/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	5924	5	5924	5	0.00
17/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	5956	5	5956	5	0.00
17/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	5860	5	5860	5	198.00
17/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	5222	4	5222	4	97.00
17/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	8185	7	8185	7	198.00
17/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	12586	12	12586	12	0.00
17/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	5892	5	5892	5	0.00
17/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	6912	6	6912	6	97.00
17/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	11358	10	11358	10	0.00
17/03/2021	2033 On 06-May-21			Bond Future	102.33	102.3041	102.3257	102.3041	9,583.00
17/03/2021	2033 On 05-August-21			Bond Future	103.46	103.4432	103.4634	103.4432	0.00
17/03/2021	2033 On 04-November-21			Bond Future	103.42	103.4032	103.4227	103.4032	0.00
17/03/2021	2033 On 03-February-22			Bond Future	104.64	104.6160	104.6352	104.6160	0.00
17/03/2021	2037 On 06-May-21			Bond Future	11.20	83.1887	11.1963	83.1887	131,410.00
17/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	7462	8	7462	8	0.00
17/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	7414	8	7414	8	0.00
17/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	7367	8	7367	8	0.00
17/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	275	0	275	0	0.00
17/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	287	0	287	0	0.00
17/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	281	0	281	0	0.00
17/03/2021	2037 On 05-August-21			Bond Future	11.43	79.8388	11.4273	79.8388	0.00
17/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	6574	7	6574	7	0.00
17/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	6611	7	6611	7	0.00
17/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	6648	7	6648	7	0.00

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17/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	1797	1	1797	1	0.00
17/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	1779	1	1779	1	0.00
17/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	1762	1	1762	1	0.00
17/03/2021	2037 On 04-November-21			Bond Future	11.65	80.7357	11.6458	80.7357	0.00
17/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	8484	9	8484	9	0.00
17/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	8449	9	8449	9	0.00
17/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	8519	9	8519	9	0.00
17/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	2057	2	2057	2	0.00
17/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	2073	2	2073	2	0.00
17/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	2041	2	2041	2	0.00
17/03/2021	2037 On 03-February-22			Bond Future	11.88	77.4101	11.8809	77.4101	0.00
17/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	4075	4	4075	4	0.00
17/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	4049	4	4049	4	0.00
17/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	4023	4	4023	4	0.00
17/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	6459	6	6459	6	0.00
17/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	6525	6	6525	6	0.00
17/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	6492	6	6492	6	0.00
17/03/2021	2038 On 06-May-21			Bond Future	115.44	115.4138	115.4409	115.4138	7,969.00
17/03/2021	2038 On 05-August-21			Bond Future	115.00	114.9769	115.0028	114.9769	0.00
17/03/2021	2038 On 04-November-21			Bond Future	116.32	116.2944	116.3193	116.2944	0.00
17/03/2021	2038 On 03-February-22			Bond Future	115.93	115.9063	115.9309	115.9063	0.00
17/03/2021	2040 On 06-May-21			Bond Future	11.32	85.1560	11.3241	85.1560	79,955.00
17/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	7180	8	7180	8	0.00
17/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	7131	8	7131	8	0.00
17/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	11972	13	11972	13	0.00
17/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	7230	8	7230	8	0.00
17/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	910	1	910	1	300.00
17/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	3201	3	3201	3	300.00
17/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	1541	1	1541	1	0.00
17/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	374	0	374	0	0.00
17/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	4272	4	4272	4	0.00
17/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	42	0	42	0	300.00
17/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	390	0	390	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
17/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	382	0	382	0	0.00
17/03/2021	2040 On 05-August-21			Bond Future	11.55	81.5771	11.5506	81.5771	0.00
17/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	3721	4	3721	4	900.00
17/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	17181	18	17181	18	0.00
17/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	7360	8	7360	8	0.00
17/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	2259	2	2259	2	900.00
17/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	7317	8	7317	8	0.00
17/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	7274	8	7274	8	0.00
17/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	1705	1	1705	1	0.00
17/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	5559	5	5559	5	0.00
17/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	1733	1	1733	1	0.00
17/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	102	0	102	0	900.00
17/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	1719	1	1719	1	0.00
17/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	3725	3	3725	3	0.00
17/03/2021	2040 On 04-November-21			Bond Future	11.76	82.4936	11.7648	82.4936	0.00
17/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	8831	9	8831	9	0.00
17/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	8795	9	8795	9	0.00
17/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	8758	9	8758	9	0.00
17/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	2249	2	2249	2	0.00
17/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	2231	2	2231	2	0.00
17/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	2214	2	2214	2	0.00
17/03/2021	2040 On 03-February-22			Bond Future	11.99	78.9380	11.9950	78.9380	0.00
17/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	4210	4	4210	4	0.00
17/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	4183	4	4183	4	0.00
17/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	4237	4	4237	4	0.00
17/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	6804	6	6804	6	0.00
17/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	6768	6	6768	6	0.00
17/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	6732	6	6732	6	0.00
17/03/2021	2044 On 06-May-21			Bond Future	11.37	81.7661	11.3746	81.7661	62,084.00
17/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	7022	7	7022	7	0.00
17/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	601	1	601	1	3,100.00
17/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	4399	5	4399	5	0.00
17/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	2190	2	2190	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
17/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	6925	7	6925	7	0.00
17/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	2360	2	2360	2	0.00
17/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	1443	1	1443	1	0.00
17/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	7266	8	7266	8	0.00
17/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	3906	4	3906	4	0.00
17/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	6974	7	6974	7	0.00
17/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	426	0	426	0	0.00
17/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	1236	1	1236	1	3,100.00
17/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	378	0	378	0	3,100.00
17/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	2192	2	2192	2	3,100.00
17/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	435	0	435	0	0.00
17/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	1048	1	1048	1	0.00
17/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	2353	2	2353	2	0.00
17/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	3297	3	3297	3	3,100.00
17/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	418	0	418	0	0.00
17/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	5291	5	5291	5	0.00
17/03/2021	2044 On 05-August-21			Bond Future	11.59	78.2755	11.5927	78.2755	0.00
17/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	7639	8	7639	8	0.00
17/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	7600	8	7600	8	0.00
17/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	7678	8	7678	8	0.00
17/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	1601	1	1601	1	0.00
17/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	1617	1	1617	1	0.00
17/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	1633	1	1633	1	0.00
17/03/2021	2044 On 04-November-21			Bond Future	11.80	79.1550	11.7985	79.1550	0.00
17/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	8675	9	8675	9	0.00
17/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	8639	9	8639	9	0.00
17/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	8711	9	8711	9	0.00
17/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	2299	2	2299	2	0.00
17/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	2334	2	2334	2	0.00
17/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	2316	2	2316	2	0.00
17/03/2021	2044 On 03-February-22			Bond Future	12.02	75.6860	12.0195	75.6860	0.00
17/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	4256	4	4256	4	0.00
17/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	4201	4	4201	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
17/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	4228	4	4228	4	0.00
17/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	6831	6	6831	6	0.00
17/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	6867	6	6867	6	0.00
17/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	6794	6	6794	6	0.00
17/03/2021	2046 On 06-May-21			Bond Future	103.81	103.7861	103.8117	103.7861	14,893.00
17/03/2021	2046 On 05-August-21			Bond Future	104.97	104.9418	104.9661	104.9418	0.00
17/03/2021	2046 On 04-November-21			Bond Future	104.36	104.3364	104.3597	104.3364	0.00
17/03/2021	2046 On 03-February-22			Bond Future	105.58	105.5603	105.5834	105.5603	0.00
17/03/2021	2050 On 06-May-21			Bond Future	106.97	106.9442	106.9694	106.9442	10,904.00
17/03/2021	2050 On 05-August-21			Bond Future	106.23	106.2070	106.2312	106.2070	0.00
17/03/2021	2050 On 04-November-21			Bond Future	107.45	107.4241	107.4471	107.4241	0.00
17/03/2021	2050 On 03-February-22			Bond Future	106.76	106.7363	106.7591	106.7363	0.00
17/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	AL37 On 06-May-21			Index Future	778.39	781.3070	778.3890	781.3070	0.00
17/03/2021	AL37 On 05-August-21			Index Future	786.76	789.7150	786.7630	789.7150	0.00
17/03/2021	AL37 On 04-November-21			Index Future	795.67	798.6580	795.6710	798.6580	0.00
17/03/2021	AL37 On 03-February-22			Index Future	804.81	807.8340	804.8120	807.8340	0.00
17/03/2021	AL7T On 06-May-21			Index Future	859.00	867.5840	858.9980	867.5840	0.00
17/03/2021	AL7T On 05-August-21			Index Future	868.24	876.9210	868.2390	876.9210	0.00
17/03/2021	AL7T On 04-November-21			Index Future	878.07	886.8520	878.0700	886.8520	0.00
17/03/2021	AL7T On 03-February-22			Index Future	888.16	897.0410	888.1570	897.0410	0.00
17/03/2021	ALBI On 06-May-21			Index Future	753.83	758.9570	753.8280	758.9570	299.00
17/03/2021	ALBI On 05-August-21			Index Future	761.94	767.1250	761.9380	767.1250	0.00
17/03/2021	ALBI On 04-November-21			Index Future	770.57	775.8130	770.5650	775.8130	0.00
17/03/2021	ALBI On 03-February-22			Index Future	779.42	784.7260	779.4170	784.7260	0.00
17/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	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
17/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2021	ES33 On 06-May-21			Bond Future	11.88	73.6018	11.8751	73.6018	350.00
17/03/2021	ES33 On 05-August-21			Bond Future	12.15	74.4030	12.1454	74.4030	0.00
17/03/2021	ES33 On 04-November-21			Bond Future	12.42	71.4626	12.4180	71.4626	0.00
17/03/2021	ES33 On 03-February-22			Bond Future	12.71	72.2847	12.7110	72.2847	0.00
17/03/2021	ES42 On 06-May-21			Bond Future	12.38	72.0079	12.3844	72.0079	4,779.00
17/03/2021	ES42 On 05-August-21			Bond Future	12.64	72.7923	12.6418	72.7923	0.00
17/03/2021	ES42 On 04-November-21			Bond Future	12.90	69.3513	12.9038	69.3513	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
17/03/2021	ES42 On 03-February-22			Bond Future	13.18	70.1497	13.1757	70.1497	0.00
17/03/2021	GOVI On 06-May-21			GOVI	745.06	750.2050	745.0600	750.2050	985.00
17/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	663700	72	663700	72	0.00
17/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	663800	72	663800	72	0.00
17/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	663900	72	663900	72	0.00
17/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
17/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
17/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
17/03/2021	GOVI On 05-August-21			GOVI	753.08	758.2780	753.0750	758.2780	0.00
17/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	339250	39	339250	39	0.00
17/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	339350	39	339350	39	0.00
17/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	339450	39	339450	39	0.00
17/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
17/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
17/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
17/03/2021	GOVI On 04-November-21			GOVI	761.60	766.8660	761.6020	766.8660	0.00
17/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	331820	38	331820	38	0.00
17/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	331920	38	331920	38	0.00
17/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	332020	38	332020	38	0.00
17/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
17/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
17/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
17/03/2021	GOVI On 03-February-22			GOVI	770.35	775.6760	770.3510	775.6760	0.00
17/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
17/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
17/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
17/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	224090	17	224090	17	0.00
17/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	223890	17	223890	17	0.00
17/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	223990	17	223990	17	0.00
17/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/03/2021	IGOV On 06-May-21			Index Future	279.62	279.6590	279.6190	279.6590	897.00
17/03/2021	IGOV On 05-August-21			Index Future	282.70	282.7370	282.6960	282.7370	0.00
17/03/2021	IGOV On 04-November-21			Index Future	285.97	286.0080	285.9650	286.0080	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
17/03/2021	IGOV On 03-February-22			Index Future	289.32	289.3610	289.3180	289.3610	0.00
17/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
17/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.46	89.4600	89.4600	89.4600	0.00
17/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.81	90.7900	90.8100	90.7900	51.00
17/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.32	90.2900	90.3200	90.2900	0.00
17/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.57	90.5100	90.5700	90.5100	0.00
17/03/2021	IS05 On 20-September-22			Interest Rate Swap	93.83	93.7500	93.8300	93.7500	0.00
17/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.46	94.3500	94.4600	94.3500	0.00
17/03/2021	IS05 On 22-March-23			Interest Rate Swap	87.00	86.8600	87.0000	86.8600	0.00
17/03/2021	IS05 On 20-June-23			Interest Rate Swap	92.67	92.4900	92.6700	92.4900	0.00
17/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/03/2021	IS10 On 17-December-25			Interest Rate Swap	81.92	81.3100	81.9200	81.3100	0.00
17/03/2021	IS10 On 16-March-26			Interest Rate Swap	78.60	77.9500	78.6000	77.9500	0.00
17/03/2021	IS10 On 15-June-26			Interest Rate Swap	77.14	76.4600	77.1400	76.4600	0.00
17/03/2021	IS10 On 21-September-26			Interest Rate Swap	79.27	78.5800	79.2700	78.5800	0.00
17/03/2021	IS10 On 21-December-26			Interest Rate Swap	83.35	82.6600	83.3500	82.6600	0.00
17/03/2021	IS10 On 15-March-27			Interest Rate Swap	81.95	81.2400	81.9500	81.2400	0.00
17/03/2021	IS10 On 21-June-27			Interest Rate Swap	84.12	83.4000	84.1200	83.4000	0.00
17/03/2021	IS10 On 20-September-27			Interest Rate Swap	89.99	89.2600	89.9900	89.2600	0.00
17/03/2021	IS10 On 20-December-27			Interest Rate Swap	90.49	89.7400	90.4900	89.7400	0.00
17/03/2021	IS10 On 22-March-28			Interest Rate Swap	83.66	82.8700	83.6600	82.8700	0.00
17/03/2021	IS10 On 20-June-28			Interest Rate Swap	91.55	90.7500	91.5500	90.7500	0.00
17/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/03/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.67	96.3250	3.6670	96.3250	0.00
17/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.78	96.2450	3.7750	96.2450	0.00
17/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.80	96.2300	3.8000	96.2300	0.00
17/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.87	96.1650	3.8650	96.1650	0.00
17/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.90	96.1300	3.9000	96.1300	0.00
17/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	4.00	96.0300	4.0000	96.0300	0.00
17/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	4.05	96.0000	4.0450	96.0000	30,000.00
17/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.36	95.6950	4.3600	95.6950	0.00
17/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.58	95.4900	4.5750	95.4900	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
17/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.85	95.2400	4.8500	95.2400	471.00
17/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.05	95.0450	5.0500	95.0450	0.00
17/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.32	94.7750	5.3150	94.7750	0.00
17/03/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.47	94.5300	5.4700	94.5300	0.00
17/03/2021	R023 On 06-May-21			Bond Future	5.41	105.4941	5.4135	105.4941	40,647.00
17/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3672	4	3672	4	0.00
17/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3656	4	3656	4	0.00
17/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3689	4	3689	4	0.00
17/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
17/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
17/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
17/03/2021	R023 On 05-August-21			Bond Future	5.59	106.6424	5.5939	106.6424	0.00
17/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	305	0	305	0	0.00
17/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	299	0	299	0	0.00
17/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	293	0	293	0	0.00
17/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	751	1	751	1	0.00
17/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	742	1	742	1	0.00
17/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	733	1	733	1	0.00
17/03/2021	R023 On 04-November-21			Bond Future	5.80	103.9307	5.8020	103.9307	0.00
17/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	137	0	137	0	0.00
17/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	134	0	134	0	0.00
17/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	131	0	131	0	0.00
17/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1280	1	1280	1	0.00
17/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1271	1	1271	1	0.00
17/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1261	1	1261	1	0.00
17/03/2021	R023 On 03-February-22			Bond Future	6.11	105.1259	6.1054	105.1259	0.00
17/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	181	0	181	0	0.00
17/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	177	0	177	0	0.00
17/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	183	0	183	0	0.00
17/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1238	1	1238	1	0.00
17/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1253	1	1253	1	0.00
17/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1246	1	1246	1	0.00
17/03/2021	R035 On 06-May-21			Bond Future	10.95	87.6007	10.9491	87.6007	101,540.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	8392	9	8392	9	0.00
17/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	8342	9	8342	9	0.00
17/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	2475	3	2475	3	0.00
17/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	777	1	777	1	600.00
17/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	2841	3	2841	3	600.00
17/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	11150	12	11150	12	0.00
17/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	1713	2	1713	2	1,650.00
17/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	6715	7	6715	7	0.00
17/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	3515	4	3515	4	0.00
17/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	8442	9	8442	9	0.00
17/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	1068	1	1068	1	0.00
17/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	313	0	313	0	500.00
17/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	4515	5	4515	5	0.00
17/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	10450	11	10450	11	0.00
17/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	530	0	530	0	223.00
17/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	62	0	62	0	1,650.00
17/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	5154	5	5154	5	0.00
17/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	863	1	863	1	1,650.00
17/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	4326	4	4326	4	0.00
17/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	42	0	42	0	600.00
17/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	3627	3	3627	3	500.00
17/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	6238	6	6238	6	0.00
17/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	176	0	176	0	0.00
17/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	172	0	172	0	0.00
17/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	1233	1	1233	1	223.00
17/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	365	0	365	0	223.00
17/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	2593	2	2593	2	0.00
17/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	1594	1	1594	1	0.00
17/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	1846	1	1846	1	500.00
17/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	168	0	168	0	0.00
17/03/2021	R035 On 05-August-21			Bond Future	11.18	88.5542	11.1774	88.5542	0.00
17/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	2355	2	2355	2	0.00
17/03/2021	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
17/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	876	1	876	1	100.00
17/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
17/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	4146	4	4146	4	0.00
17/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
17/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	50030	50	50030	50	0.00
17/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	2986	2	2986	2	100.00
17/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	50146	50	50146	50	0.00
17/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	50263	50	50263	50	0.00
17/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	4888	4	4888	4	100.00
17/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	8369	8	8369	8	0.00
17/03/2021	R035 On 04-November-21			Bond Future	11.41	85.0724	11.4052	85.0724	0.00
17/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	13292	14	13292	14	0.00
17/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	5518	5	5518	5	0.00
17/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1574	1	1574	1	782.00
17/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	8302	8	8302	8	0.00
17/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	8266	8	8266	8	0.00
17/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1413	1	1413	1	400.00
17/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	2334	2	2334	2	400.00
17/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	3465	3	3465	3	0.00
17/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	8338	8	8338	8	0.00
17/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	2068	2	2068	2	0.00
17/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	5418	5	5418	5	782.00
17/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	8957	8	8957	8	0.00
17/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	3518	3	3518	3	782.00
17/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	7165	6	7165	6	0.00
17/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	9535	9	9535	9	0.00
17/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	2102	2	2102	2	0.00
17/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	2085	2	2085	2	0.00
17/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	664	0	664	0	400.00
17/03/2021	R035 On 03-February-22			Bond Future	11.65	86.0510	11.6503	86.0510	0.00
17/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	1204	1	1204	1	683.00
17/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	4007	4	4007	4	0.00
17/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	4410	4	4410	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
17/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	2618	2	2618	2	0.00
17/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	3981	4	3981	4	0.00
17/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	3955	4	3955	4	0.00
17/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	6471	6	6471	6	0.00
17/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	6437	6	6437	6	0.00
17/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	5919	5	5919	5	683.00
17/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	6403	6	6403	6	0.00
17/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	8643	8	8643	8	683.00
17/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	13560	13	13560	13	0.00
17/03/2021	R186 On 06-May-21			Bond Future	7.49	118.0353	7.4939	118.0353	107,144.00
17/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	14734	15	14734	15	0.00
17/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	793	1	793	1	0.00
17/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	14693	15	14693	15	0.00
17/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	14652	15	14652	15	0.00
17/03/2021	R186 On 06-May-21	7.60	Call	Bond Future	1495	2	1495	2	5,000.00
17/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
17/03/2021	R186 On 06-May-21	7.60	Put	Bond Future	978	1	978	1	5,000.00
17/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
17/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	1747	1	1747	1	15,177.00
17/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
17/03/2021	R186 On 05-August-21			Bond Future	7.69	114.0390	7.6862	114.0390	0.00
17/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	4878	5	4878	5	0.00
17/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	4843	5	4843	5	0.00
17/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	4809	5	4809	5	0.00
17/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	613	0	613	0	0.00
17/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	603	0	603	0	0.00
17/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	594	0	594	0	0.00
17/03/2021	R186 On 04-November-21			Bond Future	7.88	115.3192	7.8781	115.3192	0.00
17/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	3050	3	3050	3	0.00
17/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	3024	3	3024	3	0.00
17/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	2998	3	2998	3	0.00
17/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	2066	2	2066	2	0.00
17/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	2048	2	2048	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
17/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	2030	2	2030	2	0.00
17/03/2021	R186 On 03-February-22			Bond Future	8.09	111.3634	8.0898	111.3634	0.00
17/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1447	1	1447	1	0.00
17/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1462	1	1462	1	0.00
17/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1476	1	1476	1	0.00
17/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	4850	4	4850	4	0.00
17/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	4879	4	4879	4	0.00
17/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	4908	4	4908	4	0.00
17/03/2021	R197 On 06-May-21			Bond Future	319.46	319.3916	319.4574	319.3916	2,774.00
17/03/2021	R197 On 05-August-21			Bond Future	315.01	314.9434	315.0054	314.9434	0.00
17/03/2021	R197 On 04-November-21			Bond Future	318.61	318.5520	318.6114	318.5520	0.00
17/03/2021	R197 On 03-February-22			Bond Future	314.25	314.1884	314.2469	314.1884	0.00
17/03/2021	R202 On 06-May-21			Bond Future	228.26	228.2147	228.2642	228.2147	9,157.00
17/03/2021	R202 On 05-August-21			Bond Future	226.55	226.5041	226.5509	226.5041	0.00
17/03/2021	R202 On 04-November-21			Bond Future	229.14	229.0990	229.1440	229.0990	0.00
17/03/2021	R202 On 03-February-22			Bond Future	227.53	227.4836	227.5282	227.4836	0.00
17/03/2021	R209 On 06-May-21			Bond Future	10.85	67.5583	10.8504	67.5583	26,595.00
17/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	7167	8	7167	8	0.00
17/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	1301	1	1301	1	0.00
17/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	669	1	669	1	5,325.00
17/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	3197	3	3197	3	0.00
17/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	4532	5	4532	5	0.00
17/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	194	0	194	0	4,050.00
17/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	2358	2	2358	2	0.00
17/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	376	0	376	0	0.00
17/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	7210	8	7210	8	0.00
17/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	96	0	96	0	2,150.00
17/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	822	1	822	1	500.00
17/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	7083	7	7083	7	0.00
17/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	7125	8	7125	8	0.00
17/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	183	0	183	0	0.00
17/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	187	0	187	0	0.00
17/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	8083	8	8083	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
17/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	6603	6	6603	6	0.00
17/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	175	0	175	0	8,350.00
17/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	1550	1	1550	1	3,500.00
17/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	5254	5	5254	5	0.00
17/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	622	0	622	0	3,750.00
17/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	4061	4	4061	4	0.00
17/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	1069	1	1069	1	9,150.00
17/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	2686	2	2686	2	5,250.00
17/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	179	0	179	0	0.00
17/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	3633	3	3633	3	0.00
17/03/2021	R209 On 05-August-21			Bond Future	11.05	68.2938	11.0508	68.2938	0.00
17/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	5459	6	5459	6	0.00
17/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	5424	6	5424	6	0.00
17/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	5494	6	5494	6	0.00
17/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	1638	1	1638	1	0.00
17/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	1665	1	1665	1	0.00
17/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	1651	1	1651	1	0.00
17/03/2021	R209 On 04-November-21			Bond Future	11.25	65.9197	11.2497	65.9197	2,255.00
17/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	827	1	827	1	4,750.00
17/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	6728	7	6728	7	0.00
17/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	2180	2	2180	2	0.00
17/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	6133	6	6133	6	0.00
17/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	6761	7	6761	7	0.00
17/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	6694	7	6694	7	0.00
17/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	2151	2	2151	2	0.00
17/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	2415	2	2415	2	6,500.00
17/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	2164	2	2164	2	0.00
17/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	2177	2	2177	2	0.00
17/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	6229	6	6229	6	6,500.00
17/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	10858	10	10858	10	0.00
17/03/2021	R209 On 03-February-22			Bond Future	11.46	66.6781	11.4583	66.6781	0.00
17/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	3666	3	3666	3	0.00
17/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	3620	3	3620	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
17/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	3643	3	3643	3	0.00
17/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	5853	5	5853	5	0.00
17/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	5883	5	5883	5	0.00
17/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	5823	5	5823	5	0.00
17/03/2021	R210 On 06-May-21			Bond Future	199.06	199.0382	199.0649	199.0382	1,217.00
17/03/2021	R210 On 05-August-21			Bond Future	201.28	201.2544	201.2785	201.2544	0.00
17/03/2021	R210 On 04-November-21			Bond Future	200.84	200.8194	200.8416	200.8194	0.00
17/03/2021	R210 On 03-February-22			Bond Future	203.20	203.1751	203.1966	203.1751	0.00
17/03/2021	R212 On 06-May-21			Bond Future	171.32	171.3217	171.3171	171.3217	2,933.00
17/03/2021	R212 On 05-August-21			Bond Future	170.89	170.8973	170.8902	170.8973	0.00
17/03/2021	R212 On 04-November-21			Bond Future	172.85	172.8553	172.8464	172.8553	0.00
17/03/2021	R213 On 06-May-21			Bond Future	9.82	84.6483	9.8250	84.6483	9,543.00
17/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	10412	11	10412	11	0.00
17/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	10367	11	10367	11	0.00
17/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	10457	11	10457	11	0.00
17/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	13	0	13	0	0.00
17/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	14	0	14	0	0.00
17/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	14	0	14	0	0.00
17/03/2021	R213 On 05-August-21			Bond Future	10.03	85.5697	10.0348	85.5697	0.00
17/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	5204	6	5204	6	0.00
17/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	3090	3	3090	3	0.00
17/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	5500	6	5500	6	0.00
17/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1263	1	1263	1	0.00
17/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	5463	6	5463	6	0.00
17/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	5426	6	5426	6	0.00
17/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	1297	1	1297	1	0.00
17/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	1284	1	1284	1	0.00
17/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	2535	2	2535	2	0.00
17/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	5059	4	5059	4	0.00
17/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	1272	1	1272	1	0.00
17/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	1373	1	1373	1	0.00
17/03/2021	R213 On 04-November-21			Bond Future	10.25	82.9999	10.2455	82.9999	0.00
17/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	6202	7	6202	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	6171	7	6171	7	0.00
17/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	6234	7	6234	7	0.00
17/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	1973	2	1973	2	0.00
17/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	1957	2	1957	2	0.00
17/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	1940	1	1940	1	0.00
17/03/2021	R213 On 03-February-22			Bond Future	10.47	83.9544	10.4732	83.9544	0.00
17/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	3673	4	3673	4	0.00
17/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2592	3	2592	3	0.00
17/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	3436	4	3436	4	0.00
17/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	2246	2	2246	2	0.00
17/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	3031	3	3031	3	0.00
17/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	3009	3	3009	3	0.00
17/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	982	1	982	1	200.00
17/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	3052	3	3052	3	0.00
17/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	1148	1	1148	1	102.00
17/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	6861	6	6861	6	200.00
17/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	10889	10	10889	10	0.00
17/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	5560	5	5560	5	0.00
17/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	10077	9	10077	9	0.00
17/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	5620	5	5620	5	0.00
17/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	5590	5	5590	5	0.00
17/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	5068	4	5068	4	200.00
17/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	6250	5	6250	5	102.00
17/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	4796	4	4796	4	102.00
17/03/2021	R214 On 06-May-21			Bond Future	11.24	64.4032	11.2398	64.4032	14,035.00
17/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	5677	6	5677	6	0.00
17/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	5637	6	5637	6	0.00
17/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	5598	6	5598	6	0.00
17/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	447	0	447	0	0.00
17/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	439	0	439	0	0.00
17/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	431	0	431	0	0.00
17/03/2021	R214 On 05-August-21			Bond Future	11.44	65.1042	11.4397	65.1042	0.00
17/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	5017	5	5017	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
17/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	5050	5	5050	5	0.00
17/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	4984	5	4984	5	0.00
17/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	2039	2	2039	2	0.00
17/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	2071	2	2071	2	0.00
17/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	2055	2	2055	2	0.00
17/03/2021	R214 On 04-November-21			Bond Future	11.64	62.5569	11.6379	62.5569	0.00
17/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	6582	7	6582	7	0.00
17/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	6550	7	6550	7	0.00
17/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	6518	7	6518	7	0.00
17/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	2498	2	2498	2	0.00
17/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	2469	2	2469	2	0.00
17/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	2484	2	2484	2	0.00
17/03/2021	R214 On 03-February-22			Bond Future	11.85	63.2765	11.8493	63.2765	0.00
17/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	3724	4	3724	4	0.00
17/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	3701	3	3701	3	0.00
17/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	3747	4	3747	4	0.00
17/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	6080	5	6080	5	0.00
17/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	6049	5	6049	5	0.00
17/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	6019	5	6019	5	0.00
17/03/2021	R248 On 06-May-21			Bond Future	11.30	80.9319	11.2965	80.9319	137,173.00
17/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	7049	7	7049	7	0.00
17/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	7000	7	7000	7	0.00
17/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	7099	8	7099	8	0.00
17/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	141	0	141	0	1,200.00
17/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	888	1	888	1	1,200.00
17/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	4398	4	4398	4	0.00
17/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	420	0	420	0	0.00
17/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	437	0	437	0	0.00
17/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	8273	8	8273	8	0.00
17/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	428	0	428	0	0.00
17/03/2021	R248 On 05-August-21			Bond Future	11.50	81.8129	11.5005	81.8129	0.00
17/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	7751	8	7751	8	0.00
17/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	530	0	530	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
17/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	7791	8	7791	8	0.00
17/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	851	1	851	1	1,300.00
17/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	2004	2	2004	2	1,300.00
17/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1323	1	1323	1	1,300.00
17/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	7832	8	7832	8	0.00
17/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	1637	1	1637	1	0.00
17/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	1621	1	1621	1	0.00
17/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	7683	7	7683	7	0.00
17/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	6146	5	6146	5	0.00
17/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	1605	1	1605	1	0.00
17/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	9537	9	9537	9	0.00
17/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	11657	11	11657	11	0.00
17/03/2021	R248 On 04-November-21			Bond Future	11.70	78.3185	11.7029	78.3185	0.00
17/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	8937	9	8937	9	0.00
17/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	8900	9	8900	9	0.00
17/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	8974	9	8974	9	0.00
17/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	2235	2	2235	2	0.00
17/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	2270	2	2270	2	0.00
17/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	2252	2	2252	2	0.00
17/03/2021	R248 On 03-February-22			Bond Future	11.92	79.2195	11.9195	79.2195	0.00
17/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	4244	4	4244	4	0.00
17/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	4216	4	4216	4	0.00
17/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	4188	4	4188	4	0.00
17/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	6984	6	6984	6	0.00
17/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	7060	6	7060	6	0.00
17/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	7022	6	7022	6	0.00