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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
18/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	2025 On 06-May-21			Bond Future	150.35	150.2960	150.3522	150.2960	8,205.00
18/03/2021	2025 On 05-August-21			Bond Future	150.49	150.4368	150.4931	150.4368	0.00
18/03/2021	2025 On 04-November-21			Bond Future	152.22	152.1586	152.2152	152.1586	0.00
18/03/2021	2025 On 03-February-22			Bond Future	152.44	152.3850	152.4420	152.3850	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
18/03/2021	2029 On 06-May-21			Bond Future	107.48	107.4768	107.4808	107.4768	2,879.00
18/03/2021	2029 On 05-August-21			Bond Future	108.68	108.6719	108.6756	108.6719	0.00
18/03/2021	2029 On 04-November-21			Bond Future	108.77	108.7651	108.7685	108.7651	0.00
18/03/2021	2029 On 03-February-22			Bond Future	110.04	110.0403	110.0437	110.0403	0.00
18/03/2021	2030 On 06-May-21			Bond Future	9.53	93.6894	9.5314	93.6894	115,348.00
18/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	499	1	499	1	0.00
18/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	394	0	394	0	0.00
18/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	80	0	80	0	0.00
18/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	307	0	307	0	300.00
18/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	11018	11	11018	11	0.00
18/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	6478	7	6478	7	0.00
18/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	929	1	929	1	0.00
18/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	439	1	439	1	0.00
18/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	566	1	566	1	0.00
18/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	988	1	988	1	0.00
18/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	1029	1	1029	1	300.00
18/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	7457	8	7457	8	0.00
18/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	1205	1	1205	1	0.00
18/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	10926	11	10926	11	0.00
18/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	10972	11	10972	11	0.00
18/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	800	1	800	1	0.00
18/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	3434	4	3434	4	0.00
18/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	18	0	18	0	700.00
18/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	2967	3	2967	3	0.00
18/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	2926	3	2926	3	0.00
18/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	695	1	695	1	0.00
18/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	6	0	6	0	0.00
18/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	2480	2	2480	2	0.00
18/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	78	0	78	0	300.00
18/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	7	0	7	0	0.00
18/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	2551	2	2551	2	0.00
18/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	3546	3	3546	3	5,000.00
18/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	864	1	864	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
18/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	9143	9	9143	9	0.00
18/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	2660	2	2660	2	700.00
18/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	141	0	141	0	0.00
18/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	6	0	6	0	0.00
18/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	4181	4	4181	4	0.00
18/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	3994	4	3994	4	2,500.00
18/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	2209	2	2209	2	0.00
18/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	4617	4	4617	4	0.00
18/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	3767	3	3767	3	2,500.00
18/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	6820	6	6820	6	0.00
18/03/2021	2030 On 05-August-21			Bond Future	9.76	90.7027	9.7575	90.7027	0.00
18/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1017	1	1017	1	600.00
18/03/2021	2030 On 05-August-21	9.75	Call	Bond Future	2692	3	2692	3	0.00
18/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	4433	5	4433	5	0.00
18/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	111	0	111	0	200.00
18/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	4899	5	4899	5	0.00
18/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	1948	2	1948	2	600.00
18/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	11517	12	11517	12	0.00
18/03/2021	2030 On 05-August-21	8.83	Call	Bond Future	849	1	849	1	479.00
18/03/2021	2030 On 05-August-21	10.15	Call	Bond Future	3919	4	3919	4	0.00
18/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	785	1	785	1	200.00
18/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	4826	5	4826	5	0.00
18/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	4862	5	4862	5	0.00
18/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1436	1	1436	1	0.00
18/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	11928	12	11928	12	0.00
18/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1450	1	1450	1	0.00
18/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	1615	1	1615	1	200.00
18/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	6167	6	6167	6	0.00
18/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	133	0	133	0	600.00
18/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	1422	1	1422	1	0.00
18/03/2021	2030 On 05-August-21	9.75	Put	Bond Future	2732	3	2732	3	479.00
18/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	3598	3	3598	3	0.00
18/03/2021	2030 On 05-August-21	8.83	Put	Bond Future	5945	6	5945	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2021	2030 On 05-August-21	10.15	Put	Bond Future	1868	2	1868	2	479.00
18/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	5433	5	5433	5	0.00
18/03/2021	2030 On 04-November-21			Bond Future	9.97	91.7203	9.9731	91.7203	0.00
18/03/2021	2030 On 04-November-21	9.90	Call	Bond Future	3226	3	3226	3	1,102.00
18/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1042	1	1042	1	300.00
18/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	8161	9	8161	9	0.00
18/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	5355	6	5355	6	0.00
18/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	5288	6	5288	6	0.00
18/03/2021	2030 On 04-November-21	9.20	Call	Bond Future	1700	2	1700	2	1,102.00
18/03/2021	2030 On 04-November-21	11.26	Call	Bond Future	7525	8	7525	8	0.00
18/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	5321	6	5321	6	0.00
18/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	573	1	573	1	300.00
18/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	7499	7	7499	7	0.00
18/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	1030	1	1030	1	300.00
18/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	2179	2	2179	2	0.00
18/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	2195	2	2195	2	0.00
18/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	9888	10	9888	10	0.00
18/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	2164	2	2164	2	0.00
18/03/2021	2030 On 04-November-21	9.20	Put	Bond Future	5783	5	5783	5	0.00
18/03/2021	2030 On 04-November-21	11.26	Put	Bond Future	1228	1	1228	1	1,102.00
18/03/2021	2030 On 04-November-21	9.90	Put	Bond Future	3603	3	3603	3	0.00
18/03/2021	2030 On 03-February-22			Bond Future	10.21	88.7706	10.2081	88.7706	0.00
18/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	3025	3	3025	3	0.00
18/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	2326	3	2326	3	0.00
18/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	2307	2	2307	2	0.00
18/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	906	1	906	1	101.00
18/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	2158	2	2158	2	0.00
18/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	2345	3	2345	3	0.00
18/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	6203	6	6203	6	0.00
18/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	6540	6	6540	6	101.00
18/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	10527	10	10527	10	0.00
18/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	6269	6	6269	6	0.00
18/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	6236	6	6236	6	0.00

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18/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	5178	5	5178	5	101.00
18/03/2021	2032 On 06-May-21			Bond Future	10.36	88.1683	10.3613	88.1683	137,650.00
18/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	9420	10	9420	10	0.00
18/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	9469	10	9469	10	0.00
18/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	1799	2	1799	2	736.00
18/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	9517	10	9517	10	0.00
18/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	11675	13	11675	13	0.00
18/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	44	0	44	0	0.00
18/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	1982	2	1982	2	0.00
18/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	11	0	11	0	736.00
18/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	47	0	47	0	0.00
18/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	45	0	45	0	0.00
18/03/2021	2032 On 05-August-21			Bond Future	10.59	89.1267	10.5885	89.1267	0.00
18/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	5751	6	5751	6	0.00
18/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	5715	6	5715	6	0.00
18/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	5787	6	5787	6	0.00
18/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	1524	1	1524	1	0.00
18/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	1540	1	1540	1	0.00
18/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	1557	1	1557	1	0.00
18/03/2021	2032 On 04-November-21			Bond Future	10.82	85.9804	10.8159	85.9804	0.00
18/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	6789	7	6789	7	0.00
18/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	926	1	926	1	700.00
18/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	10778	12	10778	12	0.00
18/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	6722	7	6722	7	0.00
18/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	1623	2	1623	2	700.00
18/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	6756	7	6756	7	0.00
18/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	2080	2	2080	2	0.00
18/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	758	1	758	1	700.00
18/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	9624	9	9624	9	0.00
18/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	2115	2	2115	2	0.00
18/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	7265	7	7265	7	0.00
18/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	2098	2	2098	2	0.00
18/03/2021	2032 On 03-February-22			Bond Future	11.06	86.9691	11.0571	86.9691	0.00

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18/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2406	3	2406	3	0.00
18/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	1004	1	1004	1	97.00
18/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	804	1	804	1	198.00
18/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	3034	3	3034	3	0.00
18/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	3056	3	3056	3	0.00
18/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	1813	2	1813	2	0.00
18/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	3545	4	3545	4	0.00
18/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	2990	3	2990	3	0.00
18/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	3012	3	3012	3	0.00
18/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	6429	6	6429	6	0.00
18/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	6463	6	6463	6	0.00
18/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	6362	6	6362	6	198.00
18/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	5687	5	5687	5	97.00
18/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	8798	8	8798	8	198.00
18/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	13323	13	13323	13	0.00
18/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	6395	6	6395	6	0.00
18/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	7468	7	7468	7	97.00
18/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	12067	11	12067	11	0.00
18/03/2021	2033 On 06-May-21			Bond Future	102.54	102.3257	102.5426	102.3257	9,770.00
18/03/2021	2033 On 05-August-21			Bond Future	103.68	103.4634	103.6825	103.4634	0.00
18/03/2021	2033 On 04-November-21			Bond Future	103.64	103.4227	103.6440	103.4227	0.00
18/03/2021	2033 On 03-February-22			Bond Future	104.86	104.6352	104.8590	104.6352	0.00
18/03/2021	2037 On 06-May-21			Bond Future	11.40	82.5798	11.4034	82.5798	129,815.00
18/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	6327	7	6327	7	0.00
18/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	6236	7	6236	7	0.00
18/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	6282	7	6282	7	0.00
18/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	410	0	410	0	0.00
18/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	418	0	418	0	0.00
18/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	426	0	426	0	0.00
18/03/2021	2037 On 05-August-21			Bond Future	11.64	79.2220	11.6433	79.2220	0.00
18/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	5671	7	5671	7	0.00
18/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	5740	7	5740	7	0.00
18/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	5705	7	5705	7	0.00

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18/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	2157	2	2157	2	0.00
18/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	2178	2	2178	2	0.00
18/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	2137	2	2137	2	0.00
18/03/2021	2037 On 04-November-21			Bond Future	11.87	80.1111	11.8708	80.1111	0.00
18/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	7542	8	7542	8	0.00
18/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	7508	8	7508	8	0.00
18/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	7575	9	7575	9	0.00
18/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	2412	2	2412	2	0.00
18/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	2431	2	2431	2	0.00
18/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	2394	2	2394	2	0.00
18/03/2021	2037 On 03-February-22			Bond Future	12.12	76.7778	12.1157	76.7778	0.00
18/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	3490	4	3490	4	0.00
18/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	3466	4	3466	4	0.00
18/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	3443	4	3443	4	0.00
18/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	7187	6	7187	6	0.00
18/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	7258	7	7258	7	0.00
18/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	7222	6	7222	6	0.00
18/03/2021	2038 On 06-May-21			Bond Future	115.52	115.4409	115.5242	115.4409	7,969.00
18/03/2021	2038 On 05-August-21			Bond Future	115.09	115.0028	115.0867	115.0028	0.00
18/03/2021	2038 On 04-November-21			Bond Future	116.40	116.3193	116.4038	116.3193	0.00
18/03/2021	2038 On 03-February-22			Bond Future	116.02	115.9309	116.0163	115.9309	0.00
18/03/2021	2040 On 06-May-21			Bond Future	11.54	84.5416	11.5363	84.5416	81,831.00
18/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	10621	12	10621	12	0.00
18/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	5938	7	5938	7	0.00
18/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	5984	7	5984	7	0.00
18/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	564	1	564	1	300.00
18/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	2377	3	2377	3	300.00
18/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	6031	7	6031	7	0.00
18/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	556	0	556	0	0.00
18/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	2097	2	2097	2	0.00
18/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	5306	4	5306	4	0.00
18/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	566	0	566	0	0.00
18/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	70	0	70	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
18/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	577	0	577	0	0.00
18/03/2021	2040 On 05-August-21			Bond Future	11.77	80.9548	11.7723	80.9548	0.00
18/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	3021	4	3021	4	900.00
18/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	15825	17	15825	17	0.00
18/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	6348	7	6348	7	0.00
18/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	1756	2	1756	2	900.00
18/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	6268	7	6268	7	0.00
18/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	6308	7	6308	7	0.00
18/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	2089	2	2089	2	0.00
18/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	6451	6	6451	6	0.00
18/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	2105	2	2105	2	0.00
18/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	141	0	141	0	900.00
18/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	2122	2	2122	2	0.00
18/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	4420	4	4420	4	0.00
18/03/2021	2040 On 04-November-21			Bond Future	12.00	81.8634	11.9957	81.8634	0.00
18/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	7813	9	7813	9	0.00
18/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	7779	9	7779	9	0.00
18/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	7744	9	7744	9	0.00
18/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	2646	2	2646	2	0.00
18/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	2627	2	2627	2	0.00
18/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	2607	2	2607	2	0.00
18/03/2021	2040 On 03-February-22			Bond Future	12.24	78.3001	12.2361	78.3001	0.00
18/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	3578	4	3578	4	0.00
18/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	3553	4	3553	4	0.00
18/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	3603	4	3603	4	0.00
18/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	7602	7	7602	7	0.00
18/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	7563	7	7563	7	0.00
18/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	7525	7	7525	7	0.00
18/03/2021	2044 On 06-May-21			Bond Future	11.58	81.1805	11.5819	81.1805	62,084.00
18/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	356	1	356	1	3,100.00
18/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	5861	7	5861	7	0.00
18/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	3446	4	3446	4	0.00
18/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	1553	2	1553	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
18/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	3008	4	3008	4	0.00
18/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	966	1	966	1	0.00
18/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	5816	7	5816	7	0.00
18/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	6091	7	6091	7	0.00
18/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	5770	7	5770	7	0.00
18/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	1691	2	1691	2	0.00
18/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	2875	2	2875	2	3,100.00
18/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	620	0	620	0	0.00
18/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	554	0	554	0	3,100.00
18/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	631	0	631	0	0.00
18/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	1691	1	1691	1	3,100.00
18/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	1447	1	1447	1	0.00
18/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	3068	2	3068	2	0.00
18/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	4172	3	4172	3	3,100.00
18/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	608	0	608	0	0.00
18/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	6398	5	6398	5	0.00
18/03/2021	2044 On 05-August-21			Bond Future	11.81	77.6823	11.8093	77.6823	0.00
18/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	6593	8	6593	8	0.00
18/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	6629	8	6629	8	0.00
18/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	6666	8	6666	8	0.00
18/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	1975	2	1975	2	0.00
18/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	1956	2	1956	2	0.00
18/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	1993	2	1993	2	0.00
18/03/2021	2044 On 04-November-21			Bond Future	12.02	78.5542	12.0242	78.5542	0.00
18/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	7686	9	7686	9	0.00
18/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	7652	9	7652	9	0.00
18/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	7720	9	7720	9	0.00
18/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	2691	2	2691	2	0.00
18/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	2730	2	2730	2	0.00
18/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	2710	2	2710	2	0.00
18/03/2021	2044 On 03-February-22			Bond Future	12.26	75.0780	12.2554	75.0780	0.00
18/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	3631	4	3631	4	0.00
18/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	3582	4	3582	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
18/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	3607	4	3607	4	0.00
18/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	7607	7	7607	7	0.00
18/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	7647	7	7647	7	0.00
18/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	7568	7	7568	7	0.00
18/03/2021	2046 On 06-May-21			Bond Future	103.82	103.8117	103.8177	103.8117	14,893.00
18/03/2021	2046 On 05-August-21			Bond Future	104.97	104.9661	104.9719	104.9661	0.00
18/03/2021	2046 On 04-November-21			Bond Future	104.37	104.3597	104.3652	104.3597	0.00
18/03/2021	2046 On 03-February-22			Bond Future	105.59	105.5834	105.5890	105.5834	0.00
18/03/2021	2050 On 06-May-21			Bond Future	107.38	106.9694	107.3758	106.9694	10,904.00
18/03/2021	2050 On 05-August-21			Bond Future	106.64	106.2312	106.6417	106.2312	0.00
18/03/2021	2050 On 04-November-21			Bond Future	107.86	107.4471	107.8620	107.4471	0.00
18/03/2021	2050 On 03-February-22			Bond Future	107.18	106.7591	107.1789	106.7591	0.00
18/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	AL37 On 06-May-21			Index Future	778.83	778.3890	778.8330	778.3890	0.00
18/03/2021	AL37 On 05-August-21			Index Future	787.21	786.7630	787.2090	786.7630	0.00
18/03/2021	AL37 On 04-November-21			Index Future	796.12	795.6710	796.1200	795.6710	0.00
18/03/2021	AL37 On 03-February-22			Index Future	805.27	804.8120	805.2650	804.8120	0.00
18/03/2021	AL7T On 06-May-21			Index Future	853.16	858.9980	853.1590	858.9980	0.00
18/03/2021	AL7T On 05-August-21			Index Future	862.33	868.2390	862.3340	868.2390	0.00
18/03/2021	AL7T On 04-November-21			Index Future	872.10	878.0700	872.0950	878.0700	0.00
18/03/2021	AL7T On 03-February-22			Index Future	882.11	888.1570	882.1130	888.1570	0.00
18/03/2021	ALBI On 06-May-21			Index Future	747.19	753.8280	747.1940	753.8280	299.00
18/03/2021	ALBI On 05-August-21			Index Future	755.23	761.9380	755.2300	761.9380	0.00
18/03/2021	ALBI On 04-November-21			Index Future	763.78	770.5650	763.7790	770.5650	0.00
18/03/2021	ALBI On 03-February-22			Index Future	772.55	779.4170	772.5520	779.4170	0.00
18/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	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
18/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2021	ES33 On 06-May-21			Bond Future	12.06	73.1646	12.0562	73.1646	350.00
18/03/2021	ES33 On 05-August-21			Bond Future	12.33	73.9599	12.3346	73.9599	0.00
18/03/2021	ES33 On 04-November-21			Bond Future	12.62	71.0138	12.6156	71.0138	0.00
18/03/2021	ES33 On 03-February-22			Bond Future	12.92	71.8303	12.9177	71.8303	0.00
18/03/2021	ES42 On 06-May-21			Bond Future	12.59	71.5246	12.5915	71.5246	4,779.00
18/03/2021	ES42 On 05-August-21			Bond Future	12.86	72.3026	12.8587	72.3026	0.00
18/03/2021	ES42 On 04-November-21			Bond Future	13.13	68.8554	13.1311	68.8554	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
18/03/2021	ES42 On 03-February-22			Bond Future	13.41	69.6477	13.4140	69.6477	0.00
18/03/2021	GOVI On 06-May-21			GOVI	738.65	745.0600	738.6530	745.0600	987.00
18/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	599630	66	599630	66	0.00
18/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	599830	66	599830	66	0.00
18/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	599730	66	599730	66	0.00
18/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
18/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
18/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
18/03/2021	GOVI On 05-August-21			GOVI	746.60	753.0750	746.5970	753.0750	0.00
18/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	274470	34	274470	34	0.00
18/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	274570	34	274570	34	0.00
18/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	274670	34	274670	34	0.00
18/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
18/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
18/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
18/03/2021	GOVI On 04-November-21			GOVI	755.05	761.6020	755.0480	761.6020	0.00
18/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	266280	33	266280	33	0.00
18/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	266480	33	266480	33	0.00
18/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	266380	33	266380	33	0.00
18/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
18/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
18/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
18/03/2021	GOVI On 03-February-22			GOVI	763.72	770.3510	763.7210	770.3510	0.00
18/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
18/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
18/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
18/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	290390	22	290390	22	0.00
18/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	290190	22	290190	22	0.00
18/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	290290	22	290290	22	0.00
18/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/03/2021	IGOV On 06-May-21			Index Future	279.90	279.6190	279.8990	279.6190	897.00
18/03/2021	IGOV On 05-August-21			Index Future	282.98	282.6960	282.9790	282.6960	0.00
18/03/2021	IGOV On 04-November-21			Index Future	286.25	285.9650	286.2500	285.9650	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
18/03/2021	IGOV On 03-February-22			Index Future	289.61	289.3180	289.6050	289.3180	0.00
18/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
18/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.46	89.4600	89.4600	89.4600	0.00
18/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.81	90.8100	90.8100	90.8100	51.00
18/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.32	90.3200	90.3200	90.3200	0.00
18/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.58	90.5700	90.5800	90.5700	0.00
18/03/2021	IS05 On 20-September-22			Interest Rate Swap	93.84	93.8300	93.8400	93.8300	0.00
18/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.47	94.4600	94.4700	94.4600	0.00
18/03/2021	IS05 On 22-March-23			Interest Rate Swap	87.02	87.0000	87.0200	87.0000	0.00
18/03/2021	IS05 On 20-June-23			Interest Rate Swap	92.69	92.6700	92.6900	92.6700	0.00
18/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/03/2021	IS10 On 17-December-25			Interest Rate Swap	82.09	81.9200	82.0900	81.9200	0.00
18/03/2021	IS10 On 16-March-26			Interest Rate Swap	78.79	78.6000	78.7900	78.6000	0.00
18/03/2021	IS10 On 15-June-26			Interest Rate Swap	77.35	77.1400	77.3500	77.1400	0.00
18/03/2021	IS10 On 21-September-26			Interest Rate Swap	79.49	79.2700	79.4900	79.2700	0.00
18/03/2021	IS10 On 21-December-26			Interest Rate Swap	83.59	83.3500	83.5900	83.3500	0.00
18/03/2021	IS10 On 15-March-27			Interest Rate Swap	82.22	81.9500	82.2200	81.9500	0.00
18/03/2021	IS10 On 21-June-27			Interest Rate Swap	84.41	84.1200	84.4100	84.1200	0.00
18/03/2021	IS10 On 20-September-27			Interest Rate Swap	90.32	89.9900	90.3200	89.9900	0.00
18/03/2021	IS10 On 20-December-27			Interest Rate Swap	90.85	90.4900	90.8500	90.4900	0.00
18/03/2021	IS10 On 22-March-28			Interest Rate Swap	84.08	83.6600	84.0800	83.6600	0.00
18/03/2021	IS10 On 20-June-28			Interest Rate Swap	92.01	91.5500	92.0100	91.5500	0.00
18/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.77	96.2250	3.7650	96.2250	0.00
18/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.80	96.2000	3.8000	96.2000	0.00
18/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.85	96.1350	3.8450	96.1350	0.00
18/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.88	96.1000	3.8800	96.1000	0.00
18/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.98	96.0000	3.9800	96.0000	0.00
18/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	4.02	95.9550	4.0150	95.9550	30,000.00
18/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.32	95.6400	4.3200	95.6400	0.00
18/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.47	95.4250	4.4650	95.4250	0.00
18/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.81	95.1500	4.8100	95.1500	471.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.01	94.9500	5.0100	94.9500	0.00
18/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.30	94.6850	5.2950	94.6850	0.00
18/03/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.44	94.5300	5.4400	94.5300	0.00
18/03/2021	R023 On 06-May-21			Bond Future	5.42	105.4697	5.4223	105.4697	40,647.00
18/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3657	4	3657	4	0.00
18/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3640	4	3640	4	0.00
18/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3673	4	3673	4	0.00
18/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
18/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
18/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
18/03/2021	R023 On 05-August-21			Bond Future	5.60	106.6162	5.6045	106.6162	0.00
18/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	298	0	298	0	0.00
18/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	286	0	286	0	0.00
18/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	292	0	292	0	0.00
18/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	750	1	750	1	0.00
18/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	760	1	760	1	0.00
18/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	741	1	741	1	0.00
18/03/2021	R023 On 04-November-21			Bond Future	5.82	103.9031	5.8150	103.9031	0.00
18/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	133	0	133	0	0.00
18/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	130	0	130	0	0.00
18/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	127	0	127	0	0.00
18/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1293	1	1293	1	0.00
18/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1283	1	1283	1	0.00
18/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1273	1	1273	1	0.00
18/03/2021	R023 On 03-February-22			Bond Future	6.12	105.0974	6.1219	105.0974	0.00
18/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	176	0	176	0	0.00
18/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	173	0	173	0	0.00
18/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	179	0	179	0	0.00
18/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1250	1	1250	1	0.00
18/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1265	1	1265	1	0.00
18/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1258	1	1258	1	0.00
18/03/2021	R035 On 06-May-21			Bond Future	11.13	87.1140	11.1305	87.1140	99,782.00
18/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	1871	2	1871	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
18/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	510	1	510	1	600.00
18/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	2185	3	2185	3	600.00
18/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	10047	11	10047	11	0.00
18/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	7295	8	7295	8	0.00
18/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	7344	8	7344	8	0.00
18/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	2777	4	2777	4	0.00
18/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	1237	2	1237	2	1,650.00
18/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	5736	7	5736	7	0.00
18/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	728	1	728	1	0.00
18/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	184	0	184	0	500.00
18/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	7392	8	7392	8	0.00
18/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	332	1	332	1	223.00
18/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	3682	5	3682	5	0.00
18/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	9356	10	9356	10	0.00
18/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	95	0	95	0	1,650.00
18/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	1157	1	1157	1	1,650.00
18/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	6084	5	6084	5	0.00
18/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	251	0	251	0	0.00
18/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	257	0	257	0	0.00
18/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	5187	4	5187	4	0.00
18/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	66	0	66	0	600.00
18/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	4415	4	4415	4	500.00
18/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	7237	6	7237	6	0.00
18/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	3244	3	3244	3	0.00
18/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	513	0	513	0	223.00
18/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	1623	1	1623	1	223.00
18/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	246	0	246	0	0.00
18/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	2065	2	2065	2	0.00
18/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	2369	2	2369	2	500.00
18/03/2021	R035 On 05-August-21			Bond Future	11.37	88.0610	11.3667	88.0610	0.00
18/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
18/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	1912	2	1912	2	0.00
18/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	661	1	661	1	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
18/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
18/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
18/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	3510	4	3510	4	0.00
18/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	3491	3	3491	3	100.00
18/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	51170	50	51170	50	0.00
18/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	51286	50	51286	50	0.00
18/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	5584	5	5584	5	100.00
18/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	9294	8	9294	8	0.00
18/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	51403	50	51403	50	0.00
18/03/2021	R035 On 04-November-21			Bond Future	11.60	84.5727	11.6025	84.5727	0.00
18/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	12271	13	12271	13	0.00
18/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	4843	6	4843	6	0.00
18/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1281	2	1281	2	782.00
18/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	7469	8	7469	8	0.00
18/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	7435	8	7435	8	0.00
18/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1144	1	1144	1	400.00
18/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	1945	2	1945	2	400.00
18/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	2956	3	2956	3	0.00
18/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	7503	8	7503	8	0.00
18/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	2387	2	2387	2	0.00
18/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	6062	5	6062	5	782.00
18/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	9817	9	9817	9	0.00
18/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	3996	4	3996	4	782.00
18/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	7929	7	7929	7	0.00
18/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	10419	10	10419	10	0.00
18/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	2424	2	2424	2	0.00
18/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	2405	2	2405	2	0.00
18/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	796	1	796	1	400.00
18/03/2021	R035 On 03-February-22			Bond Future	11.86	85.5451	11.8563	85.5451	0.00
18/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	991	1	991	1	683.00
18/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	3490	4	3490	4	0.00
18/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	3860	4	3860	4	0.00
18/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	3443	4	3443	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
18/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	2230	3	2230	3	0.00
18/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	3467	4	3467	4	0.00
18/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	7089	6	7089	6	0.00
18/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	7125	6	7125	6	0.00
18/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	6535	6	6535	6	683.00
18/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	7053	6	7053	6	0.00
18/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	9421	9	9421	9	683.00
18/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	14514	14	14514	14	0.00
18/03/2021	R186 On 06-May-21			Bond Future	7.48	117.6203	7.4814	117.6203	107,234.00
18/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	805	1	805	1	0.00
18/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	14795	15	14795	15	0.00
18/03/2021	R186 On 06-May-21	7.60	Call	Bond Future	1518	1	1518	1	5,000.00
18/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	14713	15	14713	15	0.00
18/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	14754	15	14754	15	0.00
18/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
18/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
18/03/2021	R186 On 06-May-21	7.60	Put	Bond Future	940	1	940	1	5,000.00
18/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	1698	2	1698	2	15,177.00
18/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
18/03/2021	R186 On 05-August-21			Bond Future	7.67	113.6178	7.6731	113.6178	0.00
18/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	4922	5	4922	5	0.00
18/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	4852	5	4852	5	0.00
18/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	4887	5	4887	5	0.00
18/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	586	1	586	1	0.00
18/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	595	1	595	1	0.00
18/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	577	1	577	1	0.00
18/03/2021	R186 On 04-November-21			Bond Future	7.86	114.8920	7.8642	114.8920	0.00
18/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	3080	3	3080	3	0.00
18/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	3054	3	3054	3	0.00
18/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	3028	3	3028	3	0.00
18/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	2035	2	2035	2	0.00
18/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	2017	2	2017	2	0.00
18/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	1999	2	1999	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
18/03/2021	R186 On 03-February-22			Bond Future	8.07	110.9308	8.0750	110.9308	0.00
18/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1463	1	1463	1	0.00
18/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1478	1	1478	1	0.00
18/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1493	1	1493	1	0.00
18/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	4805	5	4805	5	0.00
18/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	4834	5	4834	5	0.00
18/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	4862	5	4862	5	0.00
18/03/2021	R197 On 06-May-21			Bond Future	319.85	319.4574	319.8538	319.4574	3,013.00
18/03/2021	R197 On 05-August-21			Bond Future	315.41	315.0054	315.4050	315.0054	0.00
18/03/2021	R197 On 04-November-21			Bond Future	319.01	318.6114	319.0147	318.6114	0.00
18/03/2021	R197 On 03-February-22			Bond Future	314.65	314.2469	314.6546	314.2469	0.00
18/03/2021	R202 On 06-May-21			Bond Future	228.28	228.2642	228.2766	228.2642	9,241.00
18/03/2021	R202 On 05-August-21			Bond Future	226.56	226.5509	226.5627	226.5509	0.00
18/03/2021	R202 On 04-November-21			Bond Future	229.16	229.1440	229.1554	229.1440	0.00
18/03/2021	R202 On 03-February-22			Bond Future	227.54	227.5282	227.5394	227.5282	0.00
18/03/2021	R209 On 06-May-21			Bond Future	11.03	67.0810	11.0317	67.0810	26,715.00
18/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	931	1	931	1	0.00
18/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	3768	5	3768	5	0.00
18/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	444	1	444	1	5,325.00
18/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	2547	3	2547	3	0.00
18/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	6267	7	6267	7	0.00
18/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	113	0	113	0	4,050.00
18/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	1810	2	1810	2	0.00
18/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	234	0	234	0	0.00
18/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	6185	7	6185	7	0.00
18/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	6226	7	6226	7	0.00
18/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	6308	7	6308	7	0.00
18/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	52	0	52	0	2,150.00
18/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	559	1	559	1	500.00
18/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	7500	7	7500	7	0.00
18/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	9017	8	9017	8	0.00
18/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	251	0	251	0	8,350.00
18/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	262	0	262	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
18/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	267	0	267	0	0.00
18/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	1980	2	1980	2	3,500.00
18/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	6090	5	6090	5	0.00
18/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	4814	4	4814	4	0.00
18/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	1397	1	1397	1	9,150.00
18/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	835	1	835	1	3,750.00
18/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	256	0	256	0	0.00
18/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	3294	3	3294	3	5,250.00
18/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	4346	4	4346	4	0.00
18/03/2021	R209 On 05-August-21			Bond Future	11.24	67.8102	11.2391	67.8102	0.00
18/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	4741	5	4741	5	0.00
18/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	4774	5	4774	5	0.00
18/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	4807	5	4807	5	0.00
18/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	1939	2	1939	2	0.00
18/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	1954	2	1954	2	0.00
18/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	1970	2	1970	2	0.00
18/03/2021	R209 On 04-November-21			Bond Future	11.45	65.4299	11.4452	65.4299	2,255.00
18/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	660	1	660	1	4,750.00
18/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	6034	7	6034	7	0.00
18/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	1827	2	1827	2	0.00
18/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	5469	6	5469	6	0.00
18/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	6066	7	6066	7	0.00
18/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	6003	7	6003	7	0.00
18/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	2456	2	2456	2	0.00
18/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	2751	2	2751	2	6,500.00
18/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	2471	2	2471	2	0.00
18/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	2485	2	2485	2	0.00
18/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	6876	6	6876	6	6,500.00
18/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	11691	11	11691	11	0.00
18/03/2021	R209 On 03-February-22			Bond Future	11.66	66.1822	11.6614	66.1822	0.00
18/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	3211	4	3211	4	0.00
18/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	3189	4	3189	4	0.00
18/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	3168	4	3168	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
18/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	6442	6	6442	6	0.00
18/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	6410	6	6410	6	0.00
18/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	6378	6	6378	6	0.00
18/03/2021	R210 On 06-May-21			Bond Future	199.13	199.0649	199.1345	199.0649	1,454.00
18/03/2021	R210 On 05-August-21			Bond Future	201.35	201.2785	201.3481	201.2785	0.00
18/03/2021	R210 On 04-November-21			Bond Future	200.91	200.8416	200.9115	200.8416	0.00
18/03/2021	R210 On 03-February-22			Bond Future	203.27	203.1966	203.2671	203.1966	0.00
18/03/2021	R212 On 06-May-21			Bond Future	171.38	171.3171	171.3847	171.3171	2,933.00
18/03/2021	R212 On 05-August-21			Bond Future	170.96	170.8902	170.9579	170.8902	0.00
18/03/2021	R212 On 04-November-21			Bond Future	172.91	172.8464	172.9144	172.8464	0.00
18/03/2021	R213 On 06-May-21			Bond Future	9.95	83.8243	9.9504	83.8243	9,543.00
18/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	9690	10	9690	10	0.00
18/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	9735	10	9735	10	0.00
18/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	9780	10	9780	10	0.00
18/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	19	0	19	0	0.00
18/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	20	0	20	0	0.00
18/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	20	0	20	0	0.00
18/03/2021	R213 On 05-August-21			Bond Future	10.17	84.7356	10.1657	84.7356	0.00
18/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	4995	5	4995	5	0.00
18/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	4712	5	4712	5	0.00
18/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	2715	3	2715	3	0.00
18/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	4924	5	4924	5	0.00
18/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	4959	5	4959	5	0.00
18/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1057	1	1057	1	0.00
18/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	2850	3	2850	3	0.00
18/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	5543	5	5543	5	0.00
18/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	1471	1	1471	1	0.00
18/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	1485	1	1485	1	0.00
18/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	1571	1	1571	1	0.00
18/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	1457	1	1457	1	0.00
18/03/2021	R213 On 04-November-21			Bond Future	10.38	82.1555	10.3819	82.1555	0.00
18/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	5717	6	5717	6	0.00
18/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	5687	6	5687	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	5748	6	5748	6	0.00
18/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	2188	2	2188	2	0.00
18/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	2170	2	2170	2	0.00
18/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	2152	2	2152	2	0.00
18/03/2021	R213 On 03-February-22			Bond Future	10.62	83.0999	10.6158	83.0999	0.00
18/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	3335	4	3335	4	0.00
18/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2322	3	2322	3	0.00
18/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	3112	3	3112	3	0.00
18/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	2711	3	2711	3	0.00
18/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	2001	2	2001	2	0.00
18/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	2732	3	2732	3	0.00
18/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	1000	1	1000	1	102.00
18/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	851	1	851	1	200.00
18/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	2752	3	2752	3	0.00
18/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	5966	6	5966	6	0.00
18/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	7323	7	7323	7	200.00
18/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	11464	11	11464	11	0.00
18/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	10635	10	10635	10	0.00
18/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	5997	6	5997	6	0.00
18/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	6029	6	6029	6	0.00
18/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	5450	5	5450	5	200.00
18/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	6687	6	6687	6	102.00
18/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	5164	5	5164	5	102.00
18/03/2021	R214 On 06-May-21			Bond Future	11.45	63.9166	11.4468	63.9166	14,643.00
18/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	4740	6	4740	6	0.00
18/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	4666	6	4666	6	0.00
18/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	4703	6	4703	6	0.00
18/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	619	0	619	0	0.00
18/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	630	0	630	0	0.00
18/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	609	0	609	0	0.00
18/03/2021	R214 On 05-August-21			Bond Future	11.66	64.6115	11.6552	64.6115	0.00
18/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	4286	5	4286	5	0.00
18/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	4317	5	4317	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
18/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	4255	5	4255	5	0.00
18/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	2433	2	2433	2	0.00
18/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	2469	2	2469	2	0.00
18/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	2451	2	2451	2	0.00
18/03/2021	R214 On 04-November-21			Bond Future	11.86	62.0580	11.8619	62.0580	0.00
18/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	5816	7	5816	7	0.00
18/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	5786	7	5786	7	0.00
18/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	5756	7	5756	7	0.00
18/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	2875	2	2875	2	0.00
18/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	2843	2	2843	2	0.00
18/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	2859	2	2859	2	0.00
18/03/2021	R214 On 03-February-22			Bond Future	12.08	62.7715	12.0827	62.7715	0.00
18/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	3208	4	3208	4	0.00
18/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	3187	4	3187	4	0.00
18/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	3229	4	3229	4	0.00
18/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	6719	6	6719	6	0.00
18/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	6687	6	6687	6	0.00
18/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	6655	6	6655	6	0.00
18/03/2021	R248 On 06-May-21			Bond Future	11.51	80.3259	11.5090	80.3259	137,273.00
18/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	5787	7	5787	7	0.00
18/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	5833	7	5833	7	0.00
18/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	66	0	66	0	1,200.00
18/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	542	1	542	1	1,200.00
18/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	5879	7	5879	7	0.00
18/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	621	0	621	0	0.00
18/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	5472	4	5472	4	0.00
18/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	633	0	633	0	0.00
18/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	9620	8	9620	8	0.00
18/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	645	0	645	0	0.00
18/03/2021	R248 On 05-August-21			Bond Future	11.72	81.1990	11.7224	81.1990	0.00
18/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	6729	8	6729	8	0.00
18/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	6692	8	6692	8	0.00
18/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	365	1	365	1	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
18/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	6767	8	6767	8	0.00
18/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	606	1	606	1	1,300.00
18/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	1533	2	1533	2	1,300.00
18/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	975	1	975	1	1,300.00
18/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	8773	8	8773	8	0.00
18/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	7112	6	7112	6	0.00
18/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	2015	2	2015	2	0.00
18/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	1996	2	1996	2	0.00
18/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	10729	10	10729	10	0.00
18/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	12929	12	12929	12	0.00
18/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	1977	2	1977	2	0.00
18/03/2021	R248 On 04-November-21			Bond Future	11.93	77.6969	11.9344	77.6969	0.00
18/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	7887	9	7887	9	0.00
18/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	7853	9	7853	9	0.00
18/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	7922	9	7922	9	0.00
18/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	2636	2	2636	2	0.00
18/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	2676	2	2676	2	0.00
18/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	2656	2	2656	2	0.00
18/03/2021	R248 On 03-February-22			Bond Future	12.16	78.5903	12.1617	78.5903	0.00
18/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	3598	4	3598	4	0.00
18/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	3572	4	3572	4	0.00
18/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	3547	4	3547	4	0.00
18/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	7808	7	7808	7	0.00
18/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	7890	7	7890	7	0.00
18/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	7849	7	7849	7	0.00