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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
23/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	2025 On 06-May-21			Bond Future	150.88	150.4084	150.8808	150.4084	8,205.00
23/03/2021	2025 On 05-August-21			Bond Future	150.99	150.5494	150.9872	150.5494	0.00
23/03/2021	2025 On 04-November-21			Bond Future	152.68	152.2717	152.6807	152.2717	0.00
23/03/2021	2025 On 03-February-22			Bond Future	152.87	152.4990	152.8658	152.4990	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
23/03/2021	2029 On 06-May-21			Bond Future	107.71	107.5635	107.7061	107.5635	3,018.00
23/03/2021	2029 On 05-August-21			Bond Future	108.87	108.7588	108.8745	108.7588	0.00
23/03/2021	2029 On 04-November-21			Bond Future	108.95	108.8525	108.9452	108.8525	0.00
23/03/2021	2029 On 03-February-22			Bond Future	110.19	110.1284	110.1887	110.1284	0.00
23/03/2021	2030 On 06-May-21			Bond Future	9.46	93.8007	9.4579	93.8007	115,348.00
23/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	11420	12	11420	12	0.00
23/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	528	1	528	1	0.00
23/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	79	0	79	0	0.00
23/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	414	0	414	0	0.00
23/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	320	0	320	0	300.00
23/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	994	1	994	1	0.00
23/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	6831	7	6831	7	0.00
23/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	11373	12	11373	12	0.00
23/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	11327	11	11327	11	0.00
23/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	462	1	462	1	0.00
23/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	599	1	599	1	0.00
23/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	1059	1	1059	1	0.00
23/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	1294	1	1294	1	0.00
23/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	1103	1	1103	1	300.00
23/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	7830	8	7830	8	0.00
23/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	3180	3	3180	3	0.00
23/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	16	0	16	0	700.00
23/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	3672	4	3672	4	0.00
23/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	854	1	854	1	0.00
23/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	528	1	528	1	0.00
23/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	2576	3	2576	3	0.00
23/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	46	0	46	0	300.00
23/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	2149	2	2149	2	0.00
23/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	2217	2	2217	2	0.00
23/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	3175	3	3175	3	5,000.00
23/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	3	0	3	0	0.00
23/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	3	0	3	0	0.00
23/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	89	0	89	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
23/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	2321	2	2321	2	700.00
23/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	8736	9	8736	9	0.00
23/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	672	1	672	1	700.00
23/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	3613	4	3613	4	2,500.00
23/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	1893	2	1893	2	0.00
23/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	4225	4	4225	4	0.00
23/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	3796	4	3796	4	0.00
23/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	3390	3	3390	3	2,500.00
23/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	6414	6	6414	6	0.00
23/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	3	0	3	0	0.00
23/03/2021	2030 On 05-August-21			Bond Future	9.69	90.8146	9.6852	90.8146	0.00
23/03/2021	2030 On 05-August-21	9.75	Call	Bond Future	2845	3	2845	3	0.00
23/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	4649	5	4649	5	0.00
23/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	117	0	117	0	200.00
23/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1083	1	1083	1	600.00
23/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	5128	5	5128	5	0.00
23/03/2021	2030 On 05-August-21	8.83	Call	Bond Future	905	1	905	1	479.00
23/03/2021	2030 On 05-August-21	10.15	Call	Bond Future	4118	4	4118	4	0.00
23/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	837	1	837	1	200.00
23/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	2066	2	2066	2	600.00
23/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	11875	12	11875	12	0.00
23/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	5091	5	5091	5	0.00
23/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	5054	5	5054	5	0.00
23/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1293	1	1293	1	0.00
23/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1280	1	1280	1	0.00
23/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	107	0	107	0	600.00
23/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	11550	11	11550	11	0.00
23/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	1446	1	1446	1	200.00
23/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	5834	6	5834	6	0.00
23/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	1267	1	1267	1	0.00
23/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	3331	3	3331	3	0.00
23/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	5115	5	5115	5	0.00
23/03/2021	2030 On 05-August-21	9.75	Put	Bond Future	2500	2	2500	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
23/03/2021	2030 On 05-August-21	8.83	Put	Bond Future	5617	6	5617	6	0.00
23/03/2021	2030 On 05-August-21	10.15	Put	Bond Future	1683	2	1683	2	479.00
23/03/2021	2030 On 04-November-21			Bond Future	9.90	91.8330	9.9015	91.8330	0.00
23/03/2021	2030 On 04-November-21	9.90	Call	Bond Future	3377	4	3377	4	1,102.00
23/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1103	1	1103	1	300.00
23/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	8433	9	8433	9	0.00
23/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	5565	6	5565	6	0.00
23/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	5496	6	5496	6	0.00
23/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	607	1	607	1	300.00
23/03/2021	2030 On 04-November-21	9.20	Call	Bond Future	1792	2	1792	2	1,102.00
23/03/2021	2030 On 04-November-21	11.26	Call	Bond Future	7785	8	7785	8	0.00
23/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	5530	6	5530	6	0.00
23/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	2020	2	2020	2	0.00
23/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	2035	2	2035	2	0.00
23/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	9554	9	9554	9	0.00
23/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	7191	7	7191	7	0.00
23/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	934	1	934	1	300.00
23/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	2006	2	2006	2	0.00
23/03/2021	2030 On 04-November-21	9.20	Put	Bond Future	5506	5	5506	5	0.00
23/03/2021	2030 On 04-November-21	11.26	Put	Bond Future	1120	1	1120	1	1,102.00
23/03/2021	2030 On 04-November-21	9.90	Put	Bond Future	3385	3	3385	3	0.00
23/03/2021	2030 On 03-February-22			Bond Future	10.14	88.8843	10.1387	88.8843	0.00
23/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	3147	3	3147	3	0.00
23/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	2426	3	2426	3	0.00
23/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	2406	3	2406	3	0.00
23/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	2446	3	2446	3	0.00
23/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	951	1	951	1	101.00
23/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	2252	2	2252	2	0.00
23/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	6290	6	6290	6	101.00
23/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	5959	6	5959	6	0.00
23/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	10228	10	10228	10	0.00
23/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	6024	6	6024	6	0.00
23/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	5992	6	5992	6	0.00

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23/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	4955	5	4955	5	101.00
23/03/2021	2032 On 06-May-21			Bond Future	10.31	87.8653	10.3131	87.8653	137,539.00
23/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	9732	10	9732	10	0.00
23/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	9683	10	9683	10	0.00
23/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	1843	2	1843	2	736.00
23/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	9781	10	9781	10	0.00
23/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	11951	12	11951	12	0.00
23/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	26	0	26	0	0.00
23/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	28	0	28	0	0.00
23/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	5	0	5	0	736.00
23/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	1744	2	1744	2	0.00
23/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	27	0	27	0	0.00
23/03/2021	2032 On 05-August-21			Bond Future	10.54	88.8199	10.5423	88.8199	0.00
23/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	5853	6	5853	6	0.00
23/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	5890	6	5890	6	0.00
23/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	5927	6	5927	6	0.00
23/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	1402	1	1402	1	0.00
23/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	1418	1	1418	1	0.00
23/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	1434	1	1434	1	0.00
23/03/2021	2032 On 04-November-21			Bond Future	10.77	85.6697	10.7713	85.6697	0.00
23/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	10966	11	10966	11	0.00
23/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	947	1	947	1	700.00
23/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	6923	7	6923	7	0.00
23/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	1662	2	1662	2	700.00
23/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	6856	7	6856	7	0.00
23/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	6889	7	6889	7	0.00
23/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	1970	2	1970	2	0.00
23/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	2003	2	2003	2	0.00
23/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	9400	9	9400	9	0.00
23/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	1987	2	1987	2	0.00
23/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	701	1	701	1	700.00
23/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	7059	7	7059	7	0.00
23/03/2021	2032 On 03-February-22			Bond Future	11.02	86.6545	11.0155	86.6545	0.00

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23/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2452	3	2452	3	0.00
23/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	1022	1	1022	1	97.00
23/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	818	1	818	1	198.00
23/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	3091	3	3091	3	0.00
23/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	3114	3	3114	3	0.00
23/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	1848	2	1848	2	0.00
23/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	3610	4	3610	4	0.00
23/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	3069	3	3069	3	0.00
23/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	3046	3	3046	3	0.00
23/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	6299	6	6299	6	0.00
23/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	6199	6	6199	6	198.00
23/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	6265	6	6265	6	0.00
23/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	5532	5	5532	5	97.00
23/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	8612	8	8612	8	198.00
23/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	13117	13	13117	13	0.00
23/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	6232	6	6232	6	0.00
23/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	7293	7	7293	7	97.00
23/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	11865	12	11865	12	0.00
23/03/2021	2033 On 06-May-21			Bond Future	102.43	102.6539	102.4297	102.6539	9,770.00
23/03/2021	2033 On 05-August-21			Bond Future	103.54	103.7947	103.5408	103.7947	0.00
23/03/2021	2033 On 04-November-21			Bond Future	103.48	103.7573	103.4774	103.7573	0.00
23/03/2021	2033 On 03-February-22			Bond Future	104.66	104.9734	104.6585	104.9734	0.00
23/03/2021	2037 On 06-May-21			Bond Future	11.26	81.8236	11.2627	81.8236	128,416.00
23/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	7029	7	7029	7	0.00
23/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	6981	7	6981	7	0.00
23/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	6933	7	6933	7	0.00
23/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	252	0	252	0	0.00
23/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	264	0	264	0	0.00
23/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	258	0	258	0	0.00
23/03/2021	2037 On 05-August-21			Bond Future	11.50	78.4570	11.5002	78.4570	0.00
23/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	6193	6	6193	6	0.00
23/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	6229	6	6229	6	0.00
23/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	6266	6	6266	6	0.00

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23/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	1853	2	1853	2	0.00
23/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	1834	2	1834	2	0.00
23/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	1816	2	1816	2	0.00
23/03/2021	2037 On 04-November-21			Bond Future	11.72	79.3371	11.7248	79.3371	0.00
23/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	8096	8	8096	8	0.00
23/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	8062	8	8062	8	0.00
23/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	8131	8	8131	8	0.00
23/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	2129	2	2129	2	0.00
23/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	2145	2	2145	2	0.00
23/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	2112	2	2112	2	0.00
23/03/2021	2037 On 03-February-22			Bond Future	11.97	75.9947	11.9677	75.9947	0.00
23/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	3807	4	3807	4	0.00
23/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	3782	4	3782	4	0.00
23/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	3757	4	3757	4	0.00
23/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	6680	7	6680	7	0.00
23/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	6749	7	6749	7	0.00
23/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	6714	7	6714	7	0.00
23/03/2021	2038 On 06-May-21			Bond Future	115.75	115.4543	115.7477	115.4543	7,969.00
23/03/2021	2038 On 05-August-21			Bond Future	115.28	115.0157	115.2817	115.0157	0.00
23/03/2021	2038 On 04-November-21			Bond Future	116.57	116.3317	116.5749	116.3317	0.00
23/03/2021	2038 On 03-February-22			Bond Future	116.15	115.9431	116.1533	115.9431	0.00
23/03/2021	2040 On 06-May-21			Bond Future	11.33	83.8047	11.3343	83.8047	84,652.00
23/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	7046	7	7046	7	0.00
23/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	11891	11	11891	11	0.00
23/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	6995	6	6995	6	0.00
23/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	7096	7	7096	7	0.00
23/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	781	1	781	1	300.00
23/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	3024	3	3024	3	300.00
23/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	1432	2	1432	2	0.00
23/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	308	0	308	0	0.00
23/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	4211	5	4211	5	0.00
23/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	322	0	322	0	0.00
23/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	28	0	28	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
23/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	315	0	315	0	0.00
23/03/2021	2040 On 05-August-21			Bond Future	11.56	80.2094	11.5649	80.2094	0.00
23/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	3594	3	3594	3	900.00
23/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	17080	16	17080	16	0.00
23/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	7222	7	7222	7	0.00
23/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	2151	2	2151	2	900.00
23/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	7179	7	7179	7	0.00
23/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	7136	7	7136	7	0.00
23/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	1658	2	1658	2	0.00
23/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	5542	6	5542	6	0.00
23/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	1686	2	1686	2	0.00
23/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	91	0	91	0	900.00
23/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	1672	2	1672	2	0.00
23/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	3689	4	3689	4	0.00
23/03/2021	2040 On 04-November-21			Bond Future	11.78	81.1092	11.7826	81.1092	0.00
23/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	8697	8	8697	8	0.00
23/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	8660	8	8660	8	0.00
23/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	8623	8	8623	8	0.00
23/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	2224	2	2224	2	0.00
23/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	2207	2	2207	2	0.00
23/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	2190	2	2190	2	0.00
23/03/2021	2040 On 03-February-22			Bond Future	12.02	77.5369	12.0178	77.5369	0.00
23/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	4098	4	4098	4	0.00
23/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	4071	4	4071	4	0.00
23/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	4125	4	4125	4	0.00
23/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	6830	7	6830	7	0.00
23/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	6794	7	6794	7	0.00
23/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	6757	7	6757	7	0.00
23/03/2021	2044 On 06-May-21			Bond Future	11.39	80.4396	11.3902	80.4396	62,159.00
23/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	6853	6	6853	6	0.00
23/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	490	0	490	0	3,100.00
23/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	4201	4	4201	4	0.00
23/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	1998	2	1998	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
23/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	6804	6	6804	6	0.00
23/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	6755	6	6755	6	0.00
23/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	2165	2	2165	2	0.00
23/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	1273	1	1273	1	0.00
23/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	7101	7	7101	7	0.00
23/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	3706	3	3706	3	0.00
23/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	1138	1	1138	1	3,100.00
23/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	315	0	315	0	3,100.00
23/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	2100	3	2100	3	3,100.00
23/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	366	1	366	1	0.00
23/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	359	1	359	1	0.00
23/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	952	1	952	1	0.00
23/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	2264	3	2264	3	0.00
23/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	3230	4	3230	4	3,100.00
23/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	351	0	351	0	0.00
23/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	5283	6	5283	6	0.00
23/03/2021	2044 On 05-August-21			Bond Future	11.61	76.9328	11.6123	76.9328	0.00
23/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	7475	7	7475	7	0.00
23/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	7436	7	7436	7	0.00
23/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	7515	7	7515	7	0.00
23/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	1563	2	1563	2	0.00
23/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	1579	2	1579	2	0.00
23/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	1595	2	1595	2	0.00
23/03/2021	2044 On 04-November-21			Bond Future	11.82	77.7959	11.8218	77.7959	0.00
23/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	8515	8	8515	8	0.00
23/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	8479	8	8479	8	0.00
23/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	8551	8	8551	8	0.00
23/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	2284	2	2284	2	0.00
23/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	2319	3	2319	3	0.00
23/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	2301	3	2301	3	0.00
23/03/2021	2044 On 03-February-22			Bond Future	12.05	74.3108	12.0479	74.3108	0.00
23/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	4128	4	4128	4	0.00
23/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	4074	4	4074	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
23/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	4101	4	4101	4	0.00
23/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	6874	7	6874	7	0.00
23/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	6911	7	6911	7	0.00
23/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	6837	7	6837	7	0.00
23/03/2021	2046 On 06-May-21			Bond Future	103.37	103.3816	103.3697	103.3816	15,053.00
23/03/2021	2046 On 05-August-21			Bond Future	104.49	104.5305	104.4910	104.5305	0.00
23/03/2021	2046 On 04-November-21			Bond Future	103.86	103.9186	103.8554	103.9186	0.00
23/03/2021	2046 On 03-February-22			Bond Future	105.04	105.1368	105.0409	105.1368	0.00
23/03/2021	2050 On 06-May-21			Bond Future	107.37	107.3821	107.3696	107.3821	10,954.00
23/03/2021	2050 On 05-August-21			Bond Future	106.61	106.6476	106.6069	106.6476	0.00
23/03/2021	2050 On 04-November-21			Bond Future	107.80	107.8677	107.8027	107.8677	0.00
23/03/2021	2050 On 03-February-22			Bond Future	107.09	107.1845	107.0856	107.1845	0.00
23/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	AL37 On 06-May-21			Index Future	777.40	780.0690	777.4040	780.0690	0.00
23/03/2021	AL37 On 05-August-21			Index Future	785.55	788.4550	785.5500	788.4550	0.00
23/03/2021	AL37 On 04-November-21			Index Future	794.25	797.3780	794.2540	797.3780	0.00
23/03/2021	AL37 On 03-February-22			Index Future	803.13	806.5360	803.1280	806.5360	0.00
23/03/2021	AL7T On 06-May-21			Index Future	856.68	858.1770	856.6770	858.1770	0.00
23/03/2021	AL7T On 05-August-21			Index Future	865.65	867.4040	865.6530	867.4040	0.00
23/03/2021	AL7T On 04-November-21			Index Future	875.25	877.2200	875.2450	877.2200	0.00
23/03/2021	AL7T On 03-February-22			Index Future	885.02	887.2950	885.0240	887.2950	0.00
23/03/2021	ALBI On 06-May-21			Index Future	752.46	750.9710	752.4580	750.9710	299.00
23/03/2021	ALBI On 05-August-21			Index Future	760.34	759.0450	760.3420	759.0450	0.00
23/03/2021	ALBI On 04-November-21			Index Future	768.77	767.6350	768.7670	767.6350	0.00
23/03/2021	ALBI On 03-February-22			Index Future	777.36	776.4510	777.3560	776.4510	0.00
23/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	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
23/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2021	ES33 On 06-May-21			Bond Future	11.93	72.6521	11.9252	72.6521	350.00
23/03/2021	ES33 On 05-August-21			Bond Future	12.20	73.4414	12.2017	73.4414	0.00
23/03/2021	ES33 On 04-November-21			Bond Future	12.48	70.4890	12.4803	70.4890	0.00
23/03/2021	ES33 On 03-February-22			Bond Future	12.78	71.2993	12.7809	71.2993	0.00
23/03/2021	ES42 On 06-May-21			Bond Future	12.40	70.9030	12.4035	70.9030	4,779.00
23/03/2021	ES42 On 05-August-21			Bond Future	12.67	71.6738	12.6654	71.6738	0.00
23/03/2021	ES42 On 04-November-21			Bond Future	12.93	68.2191	12.9316	68.2191	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
23/03/2021	ES42 On 03-February-22			Bond Future	13.21	69.0039	13.2092	69.0039	0.00
23/03/2021	GOVI On 06-May-21			GOVI	743.72	742.3960	743.7160	742.3960	987.00
23/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	650260	64	650260	64	0.00
23/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	650360	64	650360	64	0.00
23/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	650460	64	650460	64	0.00
23/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
23/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
23/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
23/03/2021	GOVI On 05-August-21			GOVI	751.51	750.3780	751.5080	750.3780	0.00
23/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	323580	31	323580	31	0.00
23/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	323680	31	323680	31	0.00
23/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	323780	31	323780	31	0.00
23/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
23/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
23/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
23/03/2021	GOVI On 04-November-21			GOVI	759.84	758.8700	759.8350	758.8700	0.00
23/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	314150	30	314150	30	0.00
23/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	314250	30	314250	30	0.00
23/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	314350	30	314350	30	0.00
23/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
23/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
23/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
23/03/2021	GOVI On 03-February-22			GOVI	768.33	767.5860	768.3250	767.5860	0.00
23/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
23/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
23/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
23/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	244350	25	244350	25	0.00
23/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	244250	25	244250	25	0.00
23/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	244150	25	244150	25	0.00
23/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/03/2021	IGOV On 06-May-21			Index Future	280.23	279.8600	280.2300	279.8600	897.00
23/03/2021	IGOV On 05-August-21			Index Future	283.24	282.9380	283.2350	282.9380	0.00
23/03/2021	IGOV On 04-November-21			Index Future	286.44	286.2080	286.4420	286.2080	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
23/03/2021	IGOV On 03-February-22			Index Future	289.71	289.5630	289.7100	289.5630	0.00
23/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
23/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.48	89.4700	89.4800	89.4700	0.00
23/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.86	90.8300	90.8600	90.8300	51.00
23/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.43	90.3600	90.4300	90.3600	0.00
23/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.74	90.6400	90.7400	90.6400	0.00
23/03/2021	IS05 On 20-September-22			Interest Rate Swap	94.06	93.9100	94.0600	93.9100	0.00
23/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.76	94.5500	94.7600	94.5500	0.00
23/03/2021	IS05 On 22-March-23			Interest Rate Swap	87.37	87.1200	87.3700	87.1200	0.00
23/03/2021	IS05 On 20-June-23			Interest Rate Swap	93.08	92.7900	93.0800	92.7900	0.00
23/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/03/2021	IS10 On 17-December-25			Interest Rate Swap	82.50	81.7700	82.5000	81.7700	0.00
23/03/2021	IS10 On 16-March-26			Interest Rate Swap	79.19	78.4300	79.1900	78.4300	0.00
23/03/2021	IS10 On 15-June-26			Interest Rate Swap	77.75	76.9700	77.7500	76.9700	0.00
23/03/2021	IS10 On 21-September-26			Interest Rate Swap	79.88	79.1000	79.8800	79.1000	0.00
23/03/2021	IS10 On 21-December-26			Interest Rate Swap	83.97	83.2000	83.9700	83.2000	0.00
23/03/2021	IS10 On 15-March-27			Interest Rate Swap	82.60	81.8100	82.6000	81.8100	0.00
23/03/2021	IS10 On 21-June-27			Interest Rate Swap	84.80	83.9800	84.8000	83.9800	0.00
23/03/2021	IS10 On 20-September-27			Interest Rate Swap	90.70	89.8500	90.7000	89.8500	0.00
23/03/2021	IS10 On 20-December-27			Interest Rate Swap	91.24	90.3500	91.2400	90.3500	0.00
23/03/2021	IS10 On 22-March-28			Interest Rate Swap	84.47	83.5200	84.4700	83.5200	0.00
23/03/2021	IS10 On 20-June-28			Interest Rate Swap	92.37	91.4000	92.3700	91.4000	0.00
23/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.82	96.2050	3.8150	96.2050	0.00
23/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.86	96.1700	3.8600	96.1700	0.00
23/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.95	96.1150	3.9450	96.1150	0.00
23/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	4.00	96.0500	4.0000	96.0500	0.00
23/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	4.14	95.9400	4.1400	95.9400	0.00
23/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	4.21	95.9050	4.2050	95.9050	30,000.00
23/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.57	95.5600	4.5700	95.5600	0.00
23/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.76	95.4250	4.7600	95.4250	0.00
23/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.12	95.0800	5.1200	95.0800	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
23/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.33	94.8700	5.3250	94.8700	0.00
23/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.60	94.6050	5.5950	94.6050	0.00
23/03/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.77	94.4750	5.7700	94.4750	0.00
23/03/2021	R023 On 06-May-21			Bond Future	5.53	105.3265	5.5310	105.3265	40,647.00
23/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3468	4	3468	4	0.00
23/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3451	4	3451	4	0.00
23/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3484	4	3484	4	0.00
23/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
23/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
23/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
23/03/2021	R023 On 05-August-21			Bond Future	5.75	106.4707	5.7510	106.4707	0.00
23/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	219	0	219	0	0.00
23/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	214	0	214	0	0.00
23/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	209	0	209	0	0.00
23/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	902	1	902	1	0.00
23/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	892	1	892	1	0.00
23/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	881	1	881	1	0.00
23/03/2021	R023 On 04-November-21			Bond Future	6.01	103.7554	6.0095	103.7554	0.00
23/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	89	0	89	0	0.00
23/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	87	0	87	0	0.00
23/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	85	0	85	0	0.00
23/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1496	1	1496	1	0.00
23/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1486	1	1486	1	0.00
23/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1475	1	1475	1	0.00
23/03/2021	R023 On 03-February-22			Bond Future	6.40	104.9477	6.3973	104.9477	0.00
23/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	119	0	119	0	0.00
23/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	117	0	117	0	0.00
23/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	121	0	121	0	0.00
23/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1473	1	1473	1	0.00
23/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1489	1	1489	1	0.00
23/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1481	1	1481	1	0.00
23/03/2021	R035 On 06-May-21			Bond Future	10.99	86.5706	10.9901	86.5706	98,315.00
23/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	8107	8	8107	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
23/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	8056	8	8056	8	0.00
23/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	2202	2	2202	2	0.00
23/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	615	1	615	1	600.00
23/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	2557	2	2557	2	600.00
23/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	10882	11	10882	11	0.00
23/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	1473	1	1473	1	1,650.00
23/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	6417	6	6417	6	0.00
23/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	3218	3	3218	3	0.00
23/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	8157	8	8157	8	0.00
23/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	875	1	875	1	0.00
23/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	223	0	223	0	500.00
23/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	4210	4	4210	4	0.00
23/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	10179	10	10179	10	0.00
23/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	402	0	402	0	223.00
23/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	47	0	47	0	1,650.00
23/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	5283	6	5283	6	0.00
23/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	815	1	815	1	1,650.00
23/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	4422	5	4422	5	0.00
23/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	31	0	31	0	600.00
23/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	3691	4	3691	4	500.00
23/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	6405	7	6405	7	0.00
23/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	147	0	147	0	0.00
23/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	143	0	143	0	0.00
23/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	1193	1	1193	1	223.00
23/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	324	0	324	0	223.00
23/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	2609	3	2609	3	0.00
23/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	1567	2	1567	2	0.00
23/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	1829	2	1829	2	500.00
23/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	140	0	140	0	0.00
23/03/2021	R035 On 05-August-21			Bond Future	11.22	87.5110	11.2241	87.5110	0.00
23/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	2171	2	2171	2	0.00
23/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
23/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	773	1	773	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
23/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
23/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	3910	4	3910	4	0.00
23/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
23/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	50313	51	50313	51	0.00
23/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	3034	3	3034	3	100.00
23/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	50430	51	50430	51	0.00
23/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	50546	51	50546	51	0.00
23/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	4987	5	4987	5	100.00
23/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	8549	9	8549	9	0.00
23/03/2021	R035 On 04-November-21			Bond Future	11.46	84.0162	11.4571	84.0162	0.00
23/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	12991	13	12991	13	0.00
23/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	5280	5	5280	5	0.00
23/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1451	1	1451	1	782.00
23/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	8028	8	8028	8	0.00
23/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	7993	8	7993	8	0.00
23/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1298	1	1298	1	400.00
23/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	2178	2	2178	2	400.00
23/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	8064	8	8064	8	0.00
23/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	3272	3	3272	3	0.00
23/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	5531	6	5531	6	782.00
23/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	9140	9	9140	9	0.00
23/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	2100	2	2100	2	0.00
23/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	3586	4	3586	4	782.00
23/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	7315	8	7315	8	0.00
23/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	9726	10	9726	10	0.00
23/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	2134	2	2134	2	0.00
23/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	2117	2	2117	2	0.00
23/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	669	1	669	1	400.00
23/03/2021	R035 On 03-February-22			Bond Future	11.71	84.9819	11.7091	84.9819	0.00
23/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	1111	1	1111	1	683.00
23/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	3810	4	3810	4	0.00
23/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	4203	4	4203	4	0.00
23/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	2463	2	2463	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
23/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	3785	4	3785	4	0.00
23/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	3759	4	3759	4	0.00
23/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	6610	7	6610	7	0.00
23/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	6576	7	6576	7	0.00
23/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	6047	6	6047	6	683.00
23/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	6542	7	6542	7	0.00
23/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	8823	9	8823	9	683.00
23/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	13803	14	13803	14	0.00
23/03/2021	R186 On 06-May-21			Bond Future	7.53	117.8684	7.5329	117.8684	107,380.00
23/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	14543	15	14543	15	0.00
23/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	654	1	654	1	0.00
23/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	14502	15	14502	15	0.00
23/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	14461	15	14461	15	0.00
23/03/2021	R186 On 06-May-21	7.60	Call	Bond Future	1314	2	1314	2	5,000.00
23/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
23/03/2021	R186 On 06-May-21	7.60	Put	Bond Future	987	1	987	1	5,000.00
23/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
23/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	1797	2	1797	2	15,177.00
23/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
23/03/2021	R186 On 05-August-21			Bond Future	7.73	113.8678	7.7344	113.8678	0.00
23/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	4668	5	4668	5	0.00
23/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	4633	5	4633	5	0.00
23/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	4599	5	4599	5	0.00
23/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	627	1	627	1	0.00
23/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	617	1	617	1	0.00
23/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	607	1	607	1	0.00
23/03/2021	R186 On 04-November-21			Bond Future	7.94	115.1442	7.9352	115.1442	0.00
23/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	2875	3	2875	3	0.00
23/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	2849	3	2849	3	0.00
23/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	2824	3	2824	3	0.00
23/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	2144	2	2144	2	0.00
23/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	2126	2	2126	2	0.00
23/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	2107	2	2107	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
23/03/2021	R186 On 03-February-22			Bond Future	8.16	111.1855	8.1591	111.1855	0.00
23/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1332	2	1332	2	0.00
23/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1346	2	1346	2	0.00
23/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1359	2	1359	2	0.00
23/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	5023	5	5023	5	0.00
23/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	5053	5	5053	5	0.00
23/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	5083	5	5083	5	0.00
23/03/2021	R197 On 06-May-21			Bond Future	320.27	320.1697	320.2694	320.1697	2,993.00
23/03/2021	R197 On 05-August-21			Bond Future	315.74	315.7234	315.7413	315.7234	0.00
23/03/2021	R197 On 04-November-21			Bond Future	319.28	319.3360	319.2832	319.3360	0.00
23/03/2021	R197 On 03-February-22			Bond Future	314.83	314.9792	314.8290	314.9792	0.00
23/03/2021	R202 On 06-May-21			Bond Future	228.72	228.2889	228.7172	228.2889	9,289.00
23/03/2021	R202 On 05-August-21			Bond Future	226.95	226.5744	226.9479	226.5744	0.00
23/03/2021	R202 On 04-November-21			Bond Future	229.49	229.1667	229.4934	229.1667	0.00
23/03/2021	R202 On 03-February-22			Bond Future	227.81	227.5505	227.8112	227.5505	0.00
23/03/2021	R209 On 06-May-21			Bond Future	10.90	66.5250	10.9020	66.5250	26,715.00
23/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	6862	7	6862	7	0.00
23/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	1081	1	1081	1	0.00
23/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	516	1	516	1	5,325.00
23/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	2896	3	2896	3	0.00
23/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	4219	4	4219	4	0.00
23/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	6777	7	6777	7	0.00
23/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	6820	7	6820	7	0.00
23/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	129	0	129	0	4,050.00
23/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	2080	2	2080	2	0.00
23/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	271	0	271	0	0.00
23/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	6905	7	6905	7	0.00
23/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	58	0	58	0	2,150.00
23/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	650	1	650	1	500.00
23/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	6819	7	6819	7	0.00
23/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	151	0	151	0	8,350.00
23/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	1552	2	1552	2	3,500.00
23/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	5429	6	5429	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
23/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	158	0	158	0	0.00
23/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	162	0	162	0	0.00
23/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	8326	9	8326	9	0.00
23/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	589	1	589	1	3,750.00
23/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	4189	4	4189	4	0.00
23/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	1049	1	1049	1	9,150.00
23/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	2747	3	2747	3	5,250.00
23/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	155	0	155	0	0.00
23/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	3740	4	3740	4	0.00
23/03/2021	R209 On 05-August-21			Bond Future	11.11	67.2476	11.1079	67.2476	0.00
23/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	5187	5	5187	5	0.00
23/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	5152	5	5152	5	0.00
23/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	5221	5	5221	5	0.00
23/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	1666	2	1666	2	0.00
23/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	1695	2	1695	2	0.00
23/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	1680	2	1680	2	0.00
23/03/2021	R209 On 04-November-21			Bond Future	11.31	64.8607	11.3118	64.8607	2,255.00
23/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	742	1	742	1	4,750.00
23/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	6456	6	6456	6	0.00
23/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	2020	2	2020	2	0.00
23/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	5870	6	5870	6	0.00
23/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	6489	6	6489	6	0.00
23/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	6424	6	6424	6	0.00
23/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	2200	2	2200	2	0.00
23/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	2472	3	2472	3	6,500.00
23/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	2213	2	2213	2	0.00
23/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	2227	2	2227	2	0.00
23/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	6389	7	6389	7	6,500.00
23/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	11094	11	11094	11	0.00
23/03/2021	R209 On 03-February-22			Bond Future	11.53	65.6063	11.5269	65.6063	0.00
23/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	3467	3	3467	3	0.00
23/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	3422	3	3422	3	0.00
23/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	3445	3	3445	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
23/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	5999	6	5999	6	0.00
23/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	6029	6	6029	6	0.00
23/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	5968	6	5968	6	0.00
23/03/2021	R210 On 06-May-21			Bond Future	199.68	199.1408	199.6813	199.1408	1,557.00
23/03/2021	R210 On 05-August-21			Bond Future	201.85	201.3538	201.8475	201.3538	0.00
23/03/2021	R210 On 04-November-21			Bond Future	201.37	200.9169	201.3712	200.9169	0.00
23/03/2021	R210 On 03-February-22			Bond Future	203.67	203.2722	203.6697	203.2722	0.00
23/03/2021	R212 On 06-May-21			Bond Future	171.71	171.4302	171.7050	171.4302	2,930.00
23/03/2021	R212 On 05-August-21			Bond Future	171.24	171.0033	171.2359	171.0033	0.00
23/03/2021	R212 On 04-November-21			Bond Future	173.16	172.9599	173.1567	172.9599	0.00
23/03/2021	R213 On 06-May-21			Bond Future	9.91	83.5980	9.9076	83.5980	9,143.00
23/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	9959	10	9959	10	0.00
23/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	9913	10	9913	10	0.00
23/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	10004	10	10004	10	0.00
23/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	11	0	11	0	0.00
23/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	12	0	12	0	0.00
23/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	11	0	11	0	0.00
23/03/2021	R213 On 05-August-21			Bond Future	10.13	84.5062	10.1253	84.5062	0.00
23/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	4812	5	4812	5	0.00
23/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	2774	3	2774	3	0.00
23/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	5100	5	5100	5	0.00
23/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1075	1	1075	1	0.00
23/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	5064	5	5064	5	0.00
23/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	5027	5	5027	5	0.00
23/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	1376	1	1376	1	0.00
23/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	1363	1	1363	1	0.00
23/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	2697	3	2697	3	0.00
23/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	5349	5	5349	5	0.00
23/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	1350	1	1350	1	0.00
23/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	1459	1	1459	1	0.00
23/03/2021	R213 On 04-November-21			Bond Future	10.34	81.9231	10.3435	81.9231	0.00
23/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	5813	6	5813	6	0.00
23/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	5782	6	5782	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
23/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	5844	6	5844	6	0.00
23/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	2087	2	2087	2	0.00
23/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	2069	2	2069	2	0.00
23/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	2052	2	2052	2	0.00
23/03/2021	R213 On 03-February-22			Bond Future	10.58	82.8646	10.5808	82.8646	0.00
23/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	3382	4	3382	4	0.00
23/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2355	2	2355	2	0.00
23/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	3156	3	3156	3	0.00
23/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	2030	2	2030	2	0.00
23/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	2771	3	2771	3	0.00
23/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	2750	3	2750	3	0.00
23/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	861	1	861	1	200.00
23/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	2791	3	2791	3	0.00
23/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	1012	1	1012	1	102.00
23/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	7179	7	7179	7	200.00
23/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	11301	11	11301	11	0.00
23/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	5832	6	5832	6	0.00
23/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	10475	10	10475	10	0.00
23/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	5894	6	5894	6	0.00
23/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	5863	6	5863	6	0.00
23/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	5322	5	5322	5	200.00
23/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	6547	6	6547	6	102.00
23/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	5038	5	5038	5	102.00
23/03/2021	R214 On 06-May-21			Bond Future	11.26	63.3042	11.2609	63.3042	14,688.00
23/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	5502	5	5502	5	0.00
23/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	5462	5	5462	5	0.00
23/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	5422	5	5422	5	0.00
23/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	386	1	386	1	0.00
23/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	379	1	379	1	0.00
23/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	371	1	371	1	0.00
23/03/2021	R214 On 05-August-21			Bond Future	11.46	63.9919	11.4649	63.9919	0.00
23/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	4861	5	4861	5	0.00
23/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	4894	5	4894	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
23/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	4828	5	4828	5	0.00
23/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	2017	2	2017	2	0.00
23/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	2049	2	2049	2	0.00
23/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	2033	2	2033	2	0.00
23/03/2021	R214 On 04-November-21			Bond Future	11.67	61.4312	11.6668	61.4312	0.00
23/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	6430	6	6430	6	0.00
23/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	6398	6	6398	6	0.00
23/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	6366	6	6366	6	0.00
23/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	2495	3	2495	3	0.00
23/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	2466	3	2466	3	0.00
23/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	2481	3	2481	3	0.00
23/03/2021	R214 On 03-February-22			Bond Future	11.88	62.1374	11.8833	62.1374	0.00
23/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	3603	3	3603	3	0.00
23/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	3580	3	3580	3	0.00
23/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	3625	3	3625	3	0.00
23/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	6129	6	6129	6	0.00
23/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	6098	6	6098	6	0.00
23/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	6068	6	6068	6	0.00
23/03/2021	R248 On 06-May-21			Bond Future	11.30	79.5634	11.3023	79.5634	137,361.00
23/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	6935	6	6935	6	0.00
23/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	6885	6	6885	6	0.00
23/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	6985	6	6985	6	0.00
23/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	102	0	102	0	1,200.00
23/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	767	1	767	1	1,200.00
23/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	4316	5	4316	5	0.00
23/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	345	0	345	0	0.00
23/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	361	1	361	1	0.00
23/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	8273	9	8273	9	0.00
23/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	353	1	353	1	0.00
23/03/2021	R248 On 05-August-21			Bond Future	11.51	80.4278	11.5098	80.4278	0.00
23/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	484	0	484	0	1,300.00
23/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	7675	7	7675	7	0.00
23/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	7635	7	7635	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
23/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	790	1	790	1	1,300.00
23/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	1911	2	1911	2	1,300.00
23/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1246	1	1246	1	1,300.00
23/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	7716	7	7716	7	0.00
23/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	1582	2	1582	2	0.00
23/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	1566	2	1566	2	0.00
23/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	7667	8	7667	8	0.00
23/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	6114	7	6114	7	0.00
23/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	1550	2	1550	2	0.00
23/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	9537	10	9537	10	0.00
23/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	11672	12	11672	12	0.00
23/03/2021	R248 On 04-November-21			Bond Future	11.72	76.9167	11.7153	76.9167	0.00
23/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	8824	8	8824	8	0.00
23/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	8787	8	8787	8	0.00
23/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	8861	8	8861	8	0.00
23/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	2201	2	2201	2	0.00
23/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	2236	2	2236	2	0.00
23/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	2219	2	2219	2	0.00
23/03/2021	R248 On 03-February-22			Bond Future	11.94	77.8009	11.9364	77.8009	0.00
23/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	4146	4	4146	4	0.00
23/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	4118	4	4118	4	0.00
23/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	4091	4	4091	4	0.00
23/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	6991	7	6991	7	0.00
23/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	7068	7	7068	7	0.00
23/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	7029	7	7029	7	0.00