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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
24/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	2025 On 06-May-21			Bond Future	151.08	150.8808	151.0777	150.8808	8,205.00
24/03/2021	2025 On 05-August-21			Bond Future	151.18	150.9872	151.1843	150.9872	0.00
24/03/2021	2025 On 04-November-21			Bond Future	152.88	152.6807	152.8787	152.6807	0.00
24/03/2021	2025 On 03-February-22			Bond Future	153.07	152.8658	153.0655	152.8658	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
24/03/2021	2029 On 06-May-21			Bond Future	107.72	107.7061	107.7192	107.7061	3,018.00
24/03/2021	2029 On 05-August-21			Bond Future	108.89	108.8745	108.8864	108.8745	0.00
24/03/2021	2029 On 04-November-21			Bond Future	108.96	108.9452	108.9562	108.9452	0.00
24/03/2021	2029 On 03-February-22			Bond Future	110.20	110.1887	110.1995	110.1887	0.00
24/03/2021	2030 On 06-May-21			Bond Future	9.53	93.6562	9.5322	93.6562	115,160.00
24/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	11026	11	11026	11	0.00
24/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	687	1	687	1	0.00
24/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	165	0	165	0	0.00
24/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	566	0	566	0	0.00
24/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	462	0	462	0	300.00
24/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	1156	1	1156	1	0.00
24/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	6571	7	6571	7	0.00
24/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	10980	11	10980	11	0.00
24/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	10935	11	10935	11	0.00
24/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	618	0	618	0	0.00
24/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	762	1	762	1	0.00
24/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	1218	1	1218	1	0.00
24/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	1441	1	1441	1	0.00
24/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	1261	1	1261	1	300.00
24/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	7521	8	7521	8	0.00
24/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	3158	3	3158	3	0.00
24/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	52	0	52	0	700.00
24/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	3608	4	3608	4	0.00
24/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	1018	1	1018	1	0.00
24/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	873	1	873	1	0.00
24/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	3150	3	3150	3	0.00
24/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	147	0	147	0	300.00
24/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	2716	2	2716	2	0.00
24/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	2786	2	2786	2	0.00
24/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	3747	3	3747	3	5,000.00
24/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	20	0	20	0	0.00
24/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	19	0	19	0	0.00
24/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	238	0	238	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
24/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	2892	2	2892	2	700.00
24/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	9182	9	9182	9	0.00
24/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	1060	1	1060	1	700.00
24/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	4178	4	4178	4	2,500.00
24/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	2449	2	2449	2	0.00
24/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	4776	4	4776	4	0.00
24/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	4358	4	4358	4	0.00
24/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	3959	3	3959	3	2,500.00
24/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	6909	6	6909	6	0.00
24/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	19	0	19	0	0.00
24/03/2021	2030 On 05-August-21			Bond Future	9.76	90.6439	9.7632	90.6439	0.00
24/03/2021	2030 On 05-August-21	9.75	Call	Bond Future	3102	3	3102	3	0.00
24/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	4778	5	4778	5	0.00
24/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	251	0	251	0	200.00
24/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	5229	5	5229	5	0.00
24/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1378	1	1378	1	600.00
24/03/2021	2030 On 05-August-21	8.83	Call	Bond Future	1194	1	1194	1	479.00
24/03/2021	2030 On 05-August-21	10.15	Call	Bond Future	4282	4	4282	4	0.00
24/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	1123	1	1123	1	200.00
24/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	2358	2	2358	2	600.00
24/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	11623	12	11623	12	0.00
24/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	5194	5	5194	5	0.00
24/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	5159	5	5159	5	0.00
24/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1813	1	1813	1	0.00
24/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1798	1	1798	1	0.00
24/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	269	0	269	0	600.00
24/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	12098	12	12098	12	0.00
24/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	1990	1	1990	1	200.00
24/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	6535	6	6535	6	0.00
24/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	4039	3	4039	3	0.00
24/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	1783	1	1783	1	0.00
24/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	5825	5	5825	5	0.00
24/03/2021	2030 On 05-August-21	9.75	Put	Bond Future	3172	2	3172	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
24/03/2021	2030 On 05-August-21	8.83	Put	Bond Future	6321	6	6321	6	0.00
24/03/2021	2030 On 05-August-21	10.15	Put	Bond Future	2262	2	2262	2	479.00
24/03/2021	2030 On 04-November-21			Bond Future	9.98	91.6401	9.9833	91.6401	0.00
24/03/2021	2030 On 04-November-21	9.90	Call	Bond Future	3544	3	3544	3	1,102.00
24/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1350	1	1350	1	300.00
24/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	8406	8	8406	8	0.00
24/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	5612	6	5612	6	0.00
24/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	5547	5	5547	5	0.00
24/03/2021	2030 On 04-November-21	9.20	Call	Bond Future	2010	2	2010	2	1,102.00
24/03/2021	2030 On 04-November-21	11.26	Call	Bond Future	7793	8	7793	8	0.00
24/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	5579	6	5579	6	0.00
24/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	814	1	814	1	300.00
24/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	7859	7	7859	7	0.00
24/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	1327	1	1327	1	300.00
24/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	2489	2	2489	2	0.00
24/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	2506	2	2506	2	0.00
24/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	10182	10	10182	10	0.00
24/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	2473	2	2473	2	0.00
24/03/2021	2030 On 04-November-21	9.20	Put	Bond Future	6144	6	6144	6	0.00
24/03/2021	2030 On 04-November-21	11.26	Put	Bond Future	1548	1	1548	1	1,102.00
24/03/2021	2030 On 04-November-21	9.90	Put	Bond Future	3972	3	3972	3	0.00
24/03/2021	2030 On 03-February-22			Bond Future	10.22	88.6610	10.2245	88.6610	0.00
24/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	2825	3	2825	3	0.00
24/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	2137	2	2137	2	0.00
24/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	2118	2	2118	2	0.00
24/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	815	1	815	1	101.00
24/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	1974	2	1974	2	0.00
24/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	2155	2	2155	2	0.00
24/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	6094	6	6094	6	0.00
24/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	6438	6	6438	6	101.00
24/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	10518	10	10518	10	0.00
24/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	6162	6	6162	6	0.00
24/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	6128	6	6128	6	0.00

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24/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	5058	5	5058	5	101.00
24/03/2021	2032 On 06-May-21			Bond Future	10.36	87.5946	10.3617	87.5946	137,539.00
24/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	9518	10	9518	10	0.00
24/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	9471	10	9471	10	0.00
24/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	2065	2	2065	2	736.00
24/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	9566	10	9566	10	0.00
24/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	11692	12	11692	12	0.00
24/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	95	0	95	0	0.00
24/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	100	0	100	0	0.00
24/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	30	0	30	0	736.00
24/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	2250	2	2250	2	0.00
24/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	97	0	97	0	0.00
24/03/2021	2032 On 05-August-21			Bond Future	10.59	88.5230	10.5933	88.5230	0.00
24/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	6124	6	6124	6	0.00
24/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	6161	6	6161	6	0.00
24/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	6199	6	6199	6	0.00
24/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	1962	1	1962	1	0.00
24/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	1977	1	1977	1	0.00
24/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	1992	1	1992	1	0.00
24/03/2021	2032 On 04-November-21			Bond Future	10.82	85.3501	10.8246	85.3501	0.00
24/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	11035	11	11035	11	0.00
24/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	1267	1	1267	1	700.00
24/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	7189	7	7189	7	0.00
24/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	7117	7	7117	7	0.00
24/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	7153	7	7153	7	0.00
24/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	1990	2	1990	2	700.00
24/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	2528	2	2528	2	0.00
24/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	2557	2	2557	2	0.00
24/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	10013	9	10013	9	0.00
24/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	2542	2	2542	2	0.00
24/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	1063	1	1063	1	700.00
24/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	7679	7	7679	7	0.00
24/03/2021	2032 On 03-February-22			Bond Future	11.07	86.3049	11.0712	86.3049	0.00

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24/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2247	2	2247	2	0.00
24/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	931	1	931	1	97.00
24/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	740	1	740	1	198.00
24/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	2864	3	2864	3	0.00
24/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	2886	3	2886	3	0.00
24/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	1703	2	1703	2	0.00
24/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	3370	4	3370	4	0.00
24/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	2821	3	2821	3	0.00
24/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	2842	3	2842	3	0.00
24/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	6335	6	6335	6	0.00
24/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	6369	6	6369	6	0.00
24/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	6266	6	6266	6	198.00
24/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	5587	6	5587	6	97.00
24/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	8763	9	8763	9	198.00
24/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	13334	13	13334	13	0.00
24/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	6300	6	6300	6	0.00
24/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	7383	7	7383	7	97.00
24/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	12069	12	12069	12	0.00
24/03/2021	2033 On 06-May-21			Bond Future	104.15	102.4297	104.1538	102.4297	9,770.00
24/03/2021	2033 On 05-August-21			Bond Future	105.28	103.5408	105.2824	103.5408	0.00
24/03/2021	2033 On 04-November-21			Bond Future	105.24	103.4774	105.2376	103.4774	0.00
24/03/2021	2033 On 03-February-22			Bond Future	106.44	104.6585	106.4384	104.6585	0.00
24/03/2021	2037 On 06-May-21			Bond Future	11.34	82.1697	11.3416	82.1697	128,416.00
24/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	6813	7	6813	7	0.00
24/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	6768	7	6768	7	0.00
24/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	6724	7	6724	7	0.00
24/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	520	0	520	0	0.00
24/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	539	0	539	0	0.00
24/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	529	0	529	0	0.00
24/03/2021	2037 On 05-August-21			Bond Future	11.58	78.7852	11.5828	78.7852	0.00
24/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	6313	6	6313	6	0.00
24/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	6351	6	6351	6	0.00
24/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	6388	6	6388	6	0.00

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24/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	2463	2	2463	2	0.00
24/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	2446	2	2446	2	0.00
24/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	2429	2	2429	2	0.00
24/03/2021	2037 On 04-November-21			Bond Future	11.81	79.6514	11.8109	79.6514	0.00
24/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	8237	8	8237	8	0.00
24/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	8204	8	8204	8	0.00
24/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	8270	8	8270	8	0.00
24/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	2766	2	2766	2	0.00
24/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	2784	2	2784	2	0.00
24/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	2747	2	2747	2	0.00
24/03/2021	2037 On 03-February-22			Bond Future	12.06	76.2881	12.0577	76.2881	0.00
24/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	3455	4	3455	4	0.00
24/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	3431	4	3431	4	0.00
24/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	3407	4	3407	4	0.00
24/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	6831	7	6831	7	0.00
24/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	6901	7	6901	7	0.00
24/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	6866	7	6866	7	0.00
24/03/2021	2038 On 06-May-21			Bond Future	115.46	115.7477	115.4627	115.7477	7,969.00
24/03/2021	2038 On 05-August-21			Bond Future	114.99	115.2817	114.9921	115.2817	0.00
24/03/2021	2038 On 04-November-21			Bond Future	116.28	116.5749	116.2810	116.5749	0.00
24/03/2021	2038 On 03-February-22			Bond Future	115.86	116.1533	115.8557	116.1533	0.00
24/03/2021	2040 On 06-May-21			Bond Future	11.43	84.4743	11.4339	84.4743	84,652.00
24/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	6705	7	6705	7	0.00
24/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	6659	7	6659	7	0.00
24/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	11310	12	11310	12	0.00
24/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	6752	7	6752	7	0.00
24/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	938	1	938	1	300.00
24/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	3022	3	3022	3	300.00
24/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	2081	1	2081	1	0.00
24/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	615	0	615	0	0.00
24/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	5020	4	5020	4	0.00
24/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	98	0	98	0	300.00
24/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	637	0	637	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
24/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	626	0	626	0	0.00
24/03/2021	2040 On 05-August-21			Bond Future	11.67	80.8640	11.6691	80.8640	0.00
24/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	3790	4	3790	4	900.00
24/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	16552	17	16552	17	0.00
24/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	7237	7	7237	7	0.00
24/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	2392	2	2392	2	900.00
24/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	7196	7	7196	7	0.00
24/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	7156	7	7156	7	0.00
24/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	2333	2	2333	2	0.00
24/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	6442	6	6442	6	0.00
24/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	2365	2	2365	2	0.00
24/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	223	0	223	0	900.00
24/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	2349	2	2349	2	0.00
24/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	4545	4	4545	4	0.00
24/03/2021	2040 On 04-November-21			Bond Future	11.89	81.7531	11.8913	81.7531	0.00
24/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	8718	9	8718	9	0.00
24/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	8684	9	8684	9	0.00
24/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	8650	9	8650	9	0.00
24/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	2918	2	2918	2	0.00
24/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	2898	2	2898	2	0.00
24/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	2879	2	2879	2	0.00
24/03/2021	2040 On 03-February-22			Bond Future	12.13	78.1630	12.1313	78.1630	0.00
24/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	3751	4	3751	4	0.00
24/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	3726	4	3726	4	0.00
24/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	3777	4	3777	4	0.00
24/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	7159	7	7159	7	0.00
24/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	7122	7	7122	7	0.00
24/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	7084	7	7084	7	0.00
24/03/2021	2044 On 06-May-21			Bond Future	11.48	81.0779	11.4850	81.0779	62,159.00
24/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	6545	7	6545	7	0.00
24/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	604	0	604	0	3,100.00
24/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	4057	4	4057	4	0.00
24/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	2065	2	2065	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
24/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	6450	7	6450	7	0.00
24/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	2218	2	2218	2	0.00
24/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	1381	1	1381	1	0.00
24/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	6783	7	6783	7	0.00
24/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	3606	4	3606	4	0.00
24/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	6497	7	6497	7	0.00
24/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	674	0	674	0	0.00
24/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	1660	1	1660	1	3,100.00
24/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	619	0	619	0	3,100.00
24/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	2775	2	2775	2	3,100.00
24/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	684	0	684	0	0.00
24/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	1430	1	1430	1	0.00
24/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	2953	2	2953	2	0.00
24/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	3960	3	3960	3	3,100.00
24/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	664	0	664	0	0.00
24/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	6019	5	6019	5	0.00
24/03/2021	2044 On 05-August-21			Bond Future	11.71	77.5568	11.7115	77.5568	0.00
24/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	7495	7	7495	7	0.00
24/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	7458	7	7458	7	0.00
24/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	7531	8	7531	8	0.00
24/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	2209	2	2209	2	0.00
24/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	2228	2	2228	2	0.00
24/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	2247	2	2247	2	0.00
24/03/2021	2044 On 04-November-21			Bond Future	11.93	78.4096	11.9253	78.4096	0.00
24/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	8568	9	8568	9	0.00
24/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	8535	8	8535	8	0.00
24/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	8602	9	8602	9	0.00
24/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	2972	2	2972	2	0.00
24/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	3012	2	3012	2	0.00
24/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	2992	2	2992	2	0.00
24/03/2021	2044 On 03-February-22			Bond Future	12.16	74.9073	12.1561	74.9073	0.00
24/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	3789	4	3789	4	0.00
24/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	3737	4	3737	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
24/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	3763	4	3763	4	0.00
24/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	7181	7	7181	7	0.00
24/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	7219	7	7219	7	0.00
24/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	7143	7	7143	7	0.00
24/03/2021	2046 On 06-May-21			Bond Future	103.39	103.3697	103.3891	103.3697	15,053.00
24/03/2021	2046 On 05-August-21			Bond Future	104.51	104.4910	104.5094	104.4910	0.00
24/03/2021	2046 On 04-November-21			Bond Future	103.87	103.8554	103.8732	103.8554	0.00
24/03/2021	2046 On 03-February-22			Bond Future	105.06	105.0409	105.0585	105.0409	0.00
24/03/2021	2050 On 06-May-21			Bond Future	109.83	107.3696	109.8312	107.3696	10,954.00
24/03/2021	2050 On 05-August-21			Bond Future	109.09	106.6069	109.0939	106.6069	0.00
24/03/2021	2050 On 04-November-21			Bond Future	110.32	107.8027	110.3167	107.8027	0.00
24/03/2021	2050 On 03-February-22			Bond Future	109.63	107.0856	109.6278	107.0856	0.00
24/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	AL37 On 06-May-21			Index Future	776.82	777.4040	776.8190	777.4040	0.00
24/03/2021	AL37 On 05-August-21			Index Future	784.96	785.5500	784.9550	785.5500	0.00
24/03/2021	AL37 On 04-November-21			Index Future	793.65	794.2540	793.6500	794.2540	0.00
24/03/2021	AL37 On 03-February-22			Index Future	802.52	803.1280	802.5170	803.1280	0.00
24/03/2021	AL7T On 06-May-21			Index Future	853.15	856.6770	853.1510	856.6770	0.00
24/03/2021	AL7T On 05-August-21			Index Future	862.09	865.6530	862.0870	865.6530	0.00
24/03/2021	AL7T On 04-November-21			Index Future	871.64	875.2450	871.6370	875.2450	0.00
24/03/2021	AL7T On 03-February-22			Index Future	881.38	885.0240	881.3750	885.0240	0.00
24/03/2021	ALBI On 06-May-21			Index Future	749.17	752.4580	749.1700	752.4580	299.00
24/03/2021	ALBI On 05-August-21			Index Future	757.02	760.3420	757.0170	760.3420	0.00
24/03/2021	ALBI On 04-November-21			Index Future	765.40	768.7670	765.4030	768.7670	0.00
24/03/2021	ALBI On 03-February-22			Index Future	773.95	777.3560	773.9540	777.3560	0.00
24/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	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
24/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2021	ES33 On 06-May-21			Bond Future	12.00	72.9112	12.0013	72.9112	350.00
24/03/2021	ES33 On 05-August-21			Bond Future	12.28	73.6840	12.2777	73.6840	0.00
24/03/2021	ES33 On 04-November-21			Bond Future	12.56	70.7184	12.5562	70.7184	0.00
24/03/2021	ES33 On 03-February-22			Bond Future	12.86	71.5095	12.8567	71.5095	0.00
24/03/2021	ES42 On 06-May-21			Bond Future	12.49	71.4177	12.4901	71.4177	4,779.00
24/03/2021	ES42 On 05-August-21			Bond Future	12.75	72.1752	12.7530	72.1752	0.00
24/03/2021	ES42 On 04-November-21			Bond Future	13.02	68.7101	13.0202	68.7101	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
24/03/2021	ES42 On 03-February-22			Bond Future	13.30	69.4792	13.2988	69.4792	0.00
24/03/2021	GOVI On 06-May-21			GOVI	740.50	743.7160	740.4970	743.7160	987.00
24/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	618070	65	618070	65	0.00
24/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	618170	65	618170	65	0.00
24/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	618270	65	618270	65	0.00
24/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
24/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
24/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
24/03/2021	GOVI On 05-August-21			GOVI	748.25	751.5080	748.2530	751.5080	0.00
24/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	291030	32	291030	32	0.00
24/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	291130	32	291130	32	0.00
24/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	291230	32	291230	32	0.00
24/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
24/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
24/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
24/03/2021	GOVI On 04-November-21			GOVI	756.54	759.8350	756.5420	759.8350	0.00
24/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	281220	31	281220	31	0.00
24/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	281320	31	281320	31	0.00
24/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	281420	31	281420	31	0.00
24/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
24/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
24/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
24/03/2021	GOVI On 03-February-22			GOVI	764.99	768.3250	764.9940	768.3250	0.00
24/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
24/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
24/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
24/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	277660	24	277660	24	0.00
24/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	277460	24	277460	24	0.00
24/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	277560	24	277560	24	0.00
24/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/03/2021	IGOV On 06-May-21			Index Future	282.10	280.2300	282.1000	280.2300	897.00
24/03/2021	IGOV On 05-August-21			Index Future	285.13	283.2350	285.1250	283.2350	0.00
24/03/2021	IGOV On 04-November-21			Index Future	288.35	286.4420	288.3520	286.4420	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
24/03/2021	IGOV On 03-February-22			Index Future	291.64	289.7100	291.6410	289.7100	0.00
24/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
24/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.47	89.4800	89.4700	89.4800	0.00
24/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.86	90.8600	90.8600	90.8600	51.00
24/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.40	90.4300	90.4000	90.4300	0.00
24/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.69	90.7400	90.6900	90.7400	0.00
24/03/2021	IS05 On 20-September-22			Interest Rate Swap	93.99	94.0600	93.9900	94.0600	0.00
24/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.67	94.7600	94.6700	94.7600	0.00
24/03/2021	IS05 On 22-March-23			Interest Rate Swap	87.27	87.3700	87.2700	87.3700	0.00
24/03/2021	IS05 On 20-June-23			Interest Rate Swap	92.96	93.0800	92.9600	93.0800	0.00
24/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/03/2021	IS10 On 17-December-25			Interest Rate Swap	82.08	82.5000	82.0800	82.5000	0.00
24/03/2021	IS10 On 16-March-26			Interest Rate Swap	78.75	79.1900	78.7500	79.1900	0.00
24/03/2021	IS10 On 15-June-26			Interest Rate Swap	77.29	77.7500	77.2900	77.7500	0.00
24/03/2021	IS10 On 21-September-26			Interest Rate Swap	79.42	79.8800	79.4200	79.8800	0.00
24/03/2021	IS10 On 21-December-26			Interest Rate Swap	83.51	83.9700	83.5100	83.9700	0.00
24/03/2021	IS10 On 15-March-27			Interest Rate Swap	82.12	82.6000	82.1200	82.6000	0.00
24/03/2021	IS10 On 21-June-27			Interest Rate Swap	84.30	84.8000	84.3000	84.8000	0.00
24/03/2021	IS10 On 20-September-27			Interest Rate Swap	90.18	90.7000	90.1800	90.7000	0.00
24/03/2021	IS10 On 20-December-27			Interest Rate Swap	90.69	91.2400	90.6900	91.2400	0.00
24/03/2021	IS10 On 22-March-28			Interest Rate Swap	83.89	84.4700	83.8900	84.4700	0.00
24/03/2021	IS10 On 20-June-28			Interest Rate Swap	91.78	92.3700	91.7800	92.3700	0.00
24/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.79	96.1850	3.7850	96.1850	0.00
24/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.82	96.1400	3.8200	96.1400	0.00
24/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.91	96.0550	3.9050	96.0550	0.00
24/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.95	96.0000	3.9500	96.0000	0.00
24/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	4.08	95.8600	4.0800	95.8600	0.00
24/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	4.12	95.7950	4.1150	95.7950	30,000.00
24/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.48	95.4300	4.4800	95.4300	0.00
24/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.63	95.2400	4.6300	95.2400	0.00
24/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.01	94.8800	5.0100	94.8800	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
24/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.17	94.6750	5.1650	94.6750	0.00
24/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.52	94.4050	5.5150	94.4050	0.00
24/03/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.65	94.2300	5.6450	94.2300	0.00
24/03/2021	R023 On 06-May-21			Bond Future	5.47	105.2650	5.4706	105.2650	40,647.00
24/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3573	3	3573	3	0.00
24/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3556	3	3556	3	0.00
24/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3589	3	3589	3	0.00
24/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
24/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
24/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
24/03/2021	R023 On 05-August-21			Bond Future	5.68	106.3807	5.6809	106.3807	0.00
24/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	178	0	178	0	0.00
24/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	172	0	172	0	0.00
24/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	166	0	166	0	0.00
24/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	754	1	754	1	0.00
24/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	745	1	745	1	0.00
24/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	736	1	736	1	0.00
24/03/2021	R023 On 04-November-21			Bond Future	5.93	103.6413	5.9261	103.6413	0.00
24/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	64	0	64	0	0.00
24/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	63	0	63	0	0.00
24/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	61	0	61	0	0.00
24/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1368	1	1368	1	0.00
24/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1356	1	1356	1	0.00
24/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1345	1	1345	1	0.00
24/03/2021	R023 On 03-February-22			Bond Future	6.29	104.8002	6.2931	104.8002	0.00
24/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	169	0	169	0	0.00
24/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	167	0	167	0	0.00
24/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	171	0	171	0	0.00
24/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1417	1	1417	1	0.00
24/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1434	1	1434	1	0.00
24/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1426	1	1426	1	0.00
24/03/2021	R035 On 06-May-21			Bond Future	11.05	86.8571	11.0539	86.8571	98,315.00
24/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	7889	8	7889	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
24/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	7842	8	7842	8	0.00
24/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	2351	2	2351	2	0.00
24/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	793	1	793	1	600.00
24/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	2677	3	2677	3	600.00
24/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	10556	11	10556	11	0.00
24/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	1663	1	1663	1	1,650.00
24/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	6302	6	6302	6	0.00
24/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	3285	3	3285	3	0.00
24/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	7937	8	7937	8	0.00
24/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	1066	1	1066	1	0.00
24/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	355	0	355	0	500.00
24/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	4203	4	4203	4	0.00
24/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	9873	10	9873	10	0.00
24/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	559	0	559	0	223.00
24/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	139	0	139	0	1,650.00
24/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	5838	5	5838	5	0.00
24/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	1205	1	1205	1	1,650.00
24/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	4997	4	4997	4	0.00
24/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	102	0	102	0	600.00
24/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	4280	4	4280	4	500.00
24/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	6934	6	6934	6	0.00
24/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	330	0	330	0	0.00
24/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	324	0	324	0	0.00
24/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	1657	1	1657	1	223.00
24/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	606	0	606	0	223.00
24/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	3197	3	3197	3	0.00
24/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	2084	2	2084	2	0.00
24/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	2375	2	2375	2	500.00
24/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	317	0	317	0	0.00
24/03/2021	R035 On 05-August-21			Bond Future	11.29	87.7777	11.2908	87.7777	0.00
24/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	2478	2	2478	2	0.00
24/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
24/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	1055	1	1055	1	100.00

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24/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
24/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	4173	4	4173	4	0.00
24/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
24/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	50716	50	50716	50	0.00
24/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	3699	3	3699	3	100.00
24/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	50832	50	50832	50	0.00
24/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	50949	51	50949	51	0.00
24/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	5697	5	5697	5	100.00
24/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	9234	9	9234	9	0.00
24/03/2021	R035 On 04-November-21			Bond Future	11.53	84.2671	11.5269	84.2671	0.00
24/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	12926	13	12926	13	0.00
24/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	5483	5	5483	5	0.00
24/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1749	1	1749	1	782.00
24/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	8215	8	8215	8	0.00
24/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	8181	8	8181	8	0.00
24/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1588	1	1588	1	400.00
24/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	2442	2	2442	2	400.00
24/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	3541	3	3541	3	0.00
24/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	8249	8	8249	8	0.00
24/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	2693	2	2693	2	0.00
24/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	6208	6	6208	6	782.00
24/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	9846	9	9846	9	0.00
24/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	4197	4	4197	4	782.00
24/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	7987	7	7987	7	0.00
24/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	10424	10	10424	10	0.00
24/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	2731	2	2731	2	0.00
24/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	2712	2	2712	2	0.00
24/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	1011	1	1011	1	400.00
24/03/2021	R035 On 03-February-22			Bond Future	11.78	85.2096	11.7820	85.2096	0.00
24/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	984	1	984	1	683.00
24/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	3489	4	3489	4	0.00
24/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	3868	4	3868	4	0.00
24/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	3439	4	3439	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
24/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	2221	2	2221	2	0.00
24/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	3464	4	3464	4	0.00
24/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	6668	7	6668	7	0.00
24/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	6703	7	6703	7	0.00
24/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	6125	6	6125	6	683.00
24/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	6633	7	6633	7	0.00
24/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	8994	9	8994	9	683.00
24/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	14088	14	14088	14	0.00
24/03/2021	R186 On 06-May-21			Bond Future	7.55	117.4297	7.5467	117.4297	107,274.00
24/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	14476	15	14476	15	0.00
24/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	871	1	871	1	0.00
24/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	14435	15	14435	15	0.00
24/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	14394	14	14394	14	0.00
24/03/2021	R186 On 06-May-21	7.60	Call	Bond Future	1533	1	1533	1	5,000.00
24/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
24/03/2021	R186 On 06-May-21	7.60	Put	Bond Future	1273	1	1273	1	5,000.00
24/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
24/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	2083	2	2083	2	15,177.00
24/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
24/03/2021	R186 On 05-August-21			Bond Future	7.75	113.3940	7.7494	113.3940	0.00
24/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	4862	5	4862	5	0.00
24/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	4827	5	4827	5	0.00
24/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	4793	5	4793	5	0.00
24/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	891	1	891	1	0.00
24/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	881	1	881	1	0.00
24/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	871	1	871	1	0.00
24/03/2021	R186 On 04-November-21			Bond Future	7.95	114.6397	7.9515	114.6397	0.00
24/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	3054	3	3054	3	0.00
24/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	3030	3	3030	3	0.00
24/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	3006	3	3006	3	0.00
24/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	2397	2	2397	2	0.00
24/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	2378	2	2378	2	0.00
24/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	2358	2	2358	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
24/03/2021	R186 On 03-February-22			Bond Future	8.18	110.6406	8.1765	110.6406	0.00
24/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1216	1	1216	1	0.00
24/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1229	1	1229	1	0.00
24/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1243	1	1243	1	0.00
24/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	4979	5	4979	5	0.00
24/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	5009	5	5009	5	0.00
24/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	5040	5	5040	5	0.00
24/03/2021	R197 On 06-May-21			Bond Future	321.14	320.2694	321.1380	320.2694	2,993.00
24/03/2021	R197 On 05-August-21			Bond Future	316.62	315.7413	316.6151	315.7413	0.00
24/03/2021	R197 On 04-November-21			Bond Future	320.16	319.2832	320.1641	319.2832	0.00
24/03/2021	R197 On 03-February-22			Bond Future	315.72	314.8290	315.7187	314.8290	0.00
24/03/2021	R202 On 06-May-21			Bond Future	231.74	228.7172	231.7439	228.7172	9,289.00
24/03/2021	R202 On 05-August-21			Bond Future	230.00	226.9479	230.0044	226.9479	0.00
24/03/2021	R202 On 04-November-21			Bond Future	232.58	229.4934	232.5820	229.4934	0.00
24/03/2021	R202 On 03-February-22			Bond Future	230.93	227.8112	230.9343	227.8112	0.00
24/03/2021	R209 On 06-May-21			Bond Future	10.98	66.8004	10.9818	66.8004	26,715.00
24/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	6635	7	6635	7	0.00
24/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	1270	1	1270	1	0.00
24/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	697	1	697	1	5,325.00
24/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	2945	3	2945	3	0.00
24/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	4153	4	4153	4	0.00
24/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	251	0	251	0	4,050.00
24/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	2208	2	2208	2	0.00
24/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	427	0	427	0	0.00
24/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	6675	7	6675	7	0.00
24/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	139	0	139	0	2,150.00
24/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	838	1	838	1	500.00
24/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	6555	7	6555	7	0.00
24/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	6595	7	6595	7	0.00
24/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	364	0	364	0	0.00
24/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	370	0	370	0	0.00
24/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	8837	8	8837	8	0.00
24/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	7371	7	7371	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
24/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	351	0	351	0	8,350.00
24/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	2110	2	2110	2	3,500.00
24/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	6016	5	6016	5	0.00
24/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	953	1	953	1	3,750.00
24/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	4800	4	4800	4	0.00
24/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	1528	1	1528	1	9,150.00
24/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	3366	3	3366	3	5,250.00
24/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	357	0	357	0	0.00
24/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	4359	4	4359	4	0.00
24/03/2021	R209 On 05-August-21			Bond Future	11.19	67.5084	11.1909	67.5084	0.00
24/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	5407	5	5407	5	0.00
24/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	5375	5	5375	5	0.00
24/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	5440	5	5440	5	0.00
24/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	2321	2	2321	2	0.00
24/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	2353	2	2353	2	0.00
24/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	2337	2	2337	2	0.00
24/03/2021	R209 On 04-November-21			Bond Future	11.40	65.1095	11.3981	65.1095	2,255.00
24/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	977	1	977	1	4,750.00
24/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	6583	6	6583	6	0.00
24/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	2307	2	2307	2	0.00
24/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	6020	6	6020	6	0.00
24/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	6615	6	6615	6	0.00
24/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	6551	6	6551	6	0.00
24/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	2766	2	2766	2	0.00
24/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	3063	2	3063	2	6,500.00
24/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	2781	2	2781	2	0.00
24/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	2796	2	2796	2	0.00
24/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	7117	6	7117	6	6,500.00
24/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	11770	11	11770	11	0.00
24/03/2021	R209 On 03-February-22			Bond Future	11.62	65.8379	11.6166	65.8379	0.00
24/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	3090	3	3090	3	0.00
24/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	3047	3	3047	3	0.00
24/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	3068	3	3068	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
24/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	6068	6	6068	6	0.00
24/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	6099	6	6099	6	0.00
24/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	6037	6	6037	6	0.00
24/03/2021	R210 On 06-May-21			Bond Future	200.97	199.6813	200.9709	199.6813	1,557.00
24/03/2021	R210 On 05-August-21			Bond Future	203.15	201.8475	203.1486	201.8475	0.00
24/03/2021	R210 On 04-November-21			Bond Future	202.69	201.3712	202.6851	201.3712	0.00
24/03/2021	R210 On 03-February-22			Bond Future	205.00	203.6697	204.9979	203.6697	0.00
24/03/2021	R212 On 06-May-21			Bond Future	171.47	171.7050	171.4740	171.7050	2,930.00
24/03/2021	R212 On 05-August-21			Bond Future	171.00	171.2359	171.0002	171.2359	0.00
24/03/2021	R212 On 04-November-21			Bond Future	172.92	173.1567	172.9169	173.1567	0.00
24/03/2021	R213 On 06-May-21			Bond Future	9.96	83.3737	9.9617	83.3737	9,143.00
24/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	9706	10	9706	10	0.00
24/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	9661	10	9661	10	0.00
24/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	9750	10	9750	10	0.00
24/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	50	0	50	0	0.00
24/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	53	0	53	0	0.00
24/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	51	0	51	0	0.00
24/03/2021	R213 On 05-August-21			Bond Future	10.18	84.2574	10.1820	84.2574	0.00
24/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	5043	5	5043	5	0.00
24/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	3130	3	3130	3	0.00
24/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	5316	5	5316	5	0.00
24/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1442	1	1442	1	0.00
24/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	5281	5	5281	5	0.00
24/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	5247	5	5247	5	0.00
24/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	1894	1	1894	1	0.00
24/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	1878	1	1878	1	0.00
24/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	3350	3	3350	3	0.00
24/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	6014	5	6014	5	0.00
24/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	1863	1	1863	1	0.00
24/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	1988	1	1988	1	0.00
24/03/2021	R213 On 04-November-21			Bond Future	10.40	81.6532	10.4027	81.6532	0.00
24/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	6000	6	6000	6	0.00
24/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	5967	6	5967	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
24/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	6033	6	6033	6	0.00
24/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	2573	2	2573	2	0.00
24/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	2558	2	2558	2	0.00
24/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	2542	2	2542	2	0.00
24/03/2021	R213 On 03-February-22			Bond Future	10.64	82.5664	10.6427	82.5664	0.00
24/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	3134	3	3134	3	0.00
24/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2138	2	2138	2	0.00
24/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	2914	3	2914	3	0.00
24/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	1827	2	1827	2	0.00
24/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	2539	3	2539	3	0.00
24/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	2519	3	2519	3	0.00
24/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	770	1	770	1	200.00
24/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	2559	3	2559	3	0.00
24/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	910	1	910	1	102.00
24/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	7281	7	7281	7	200.00
24/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	11516	11	11516	11	0.00
24/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	5904	6	5904	6	0.00
24/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	10679	10	10679	10	0.00
24/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	5968	6	5968	6	0.00
24/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	5936	6	5936	6	0.00
24/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	5384	5	5384	5	200.00
24/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	6634	7	6634	7	102.00
24/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	5095	5	5095	5	102.00
24/03/2021	R214 On 06-May-21			Bond Future	11.35	63.8017	11.3510	63.8017	14,688.00
24/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	5343	6	5343	6	0.00
24/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	5307	5	5307	5	0.00
24/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	5270	5	5270	5	0.00
24/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	722	0	722	0	0.00
24/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	711	0	711	0	0.00
24/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	700	0	700	0	0.00
24/03/2021	R214 On 05-August-21			Bond Future	11.56	64.4779	11.5589	64.4779	0.00
24/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	5006	5	5006	5	0.00
24/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	5037	5	5037	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
24/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	4975	5	4975	5	0.00
24/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	2653	2	2653	2	0.00
24/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	2689	2	2689	2	0.00
24/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	2671	2	2671	2	0.00
24/03/2021	R214 On 04-November-21			Bond Future	11.76	61.9088	11.7646	61.9088	0.00
24/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	6433	6	6433	6	0.00
24/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	6402	6	6402	6	0.00
24/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	6372	6	6372	6	0.00
24/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	3001	2	3001	2	0.00
24/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	2969	2	2969	2	0.00
24/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	2985	2	2985	2	0.00
24/03/2021	R214 On 03-February-22			Bond Future	11.99	62.6012	11.9852	62.6012	0.00
24/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	3168	4	3168	4	0.00
24/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	3146	4	3146	4	0.00
24/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	3190	4	3190	4	0.00
24/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	6201	6	6201	6	0.00
24/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	6169	6	6169	6	0.00
24/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	6138	6	6138	6	0.00
24/03/2021	R248 On 06-May-21			Bond Future	11.40	80.2870	11.3975	80.2870	137,361.00
24/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	6612	7	6612	7	0.00
24/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	6566	7	6566	7	0.00
24/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	6659	7	6659	7	0.00
24/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	187	0	187	0	1,200.00
24/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	921	1	921	1	1,200.00
24/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	5112	4	5112	4	0.00
24/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	661	0	661	0	0.00
24/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	684	0	684	0	0.00
24/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	9001	8	9001	8	0.00
24/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	673	0	673	0	0.00
24/03/2021	R248 On 05-August-21			Bond Future	11.61	81.1380	11.6094	81.1380	5,000.00
24/03/2021	R248 On 05-August-21	10.50	Call	Bond Future	1241	0	1241	0	1,000.00
24/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	628	0	628	0	0.00
24/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	7656	8	7656	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
24/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	7618	8	7618	8	0.00
24/03/2021	R248 On 05-August-21	11.20	Call	Bond Future	2927	0	2927	0	1,000.00
24/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	959	1	959	1	1,300.00
24/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	7694	8	7694	8	0.00
24/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	2119	2	2119	2	1,300.00
24/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1436	1	1436	1	0.00
24/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	2197	2	2197	2	0.00
24/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	8508	8	8508	8	0.00
24/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	2216	2	2216	2	0.00
24/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	6972	6	6972	6	0.00
24/03/2021	R248 On 05-August-21	10.50	Put	Bond Future	9076	0	9076	0	0.00
24/03/2021	R248 On 05-August-21	11.20	Put	Bond Future	5663	0	5663	0	0.00
24/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	2178	2	2178	2	0.00
24/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	10357	10	10357	10	0.00
24/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	12466	12	12466	12	0.00
24/03/2021	R248 On 04-November-21			Bond Future	11.82	77.6175	11.8194	77.6175	0.00
24/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	8851	9	8851	9	0.00
24/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	8817	9	8817	9	0.00
24/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	8886	9	8886	9	0.00
24/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	2885	2	2885	2	0.00
24/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	2924	2	2924	2	0.00
24/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	2905	2	2905	2	0.00
24/03/2021	R248 On 03-February-22			Bond Future	12.05	78.4857	12.0454	78.4857	0.00
24/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	3759	4	3759	4	0.00
24/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	3732	4	3732	4	0.00
24/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	3706	4	3706	4	0.00
24/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	7269	7	7269	7	0.00
24/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	7348	7	7348	7	0.00
24/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	7309	7	7309	7	0.00