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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
25/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	2025 On 06-May-21			Bond Future	150.83	151.0777	150.8298	151.0777	8,179.00
25/03/2021	2025 On 05-August-21			Bond Future	150.93	151.1843	150.9331	151.1843	0.00
25/03/2021	2025 On 04-November-21			Bond Future	152.62	152.8787	152.6242	152.8787	0.00
25/03/2021	2025 On 03-February-22			Bond Future	152.81	153.0655	152.8080	153.0655	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
25/03/2021	2029 On 06-May-21			Bond Future	108.83	107.7192	108.8308	107.7192	2,982.00
25/03/2021	2029 On 05-August-21			Bond Future	110.01	108.8864	110.0095	108.8864	0.00
25/03/2021	2029 On 04-November-21			Bond Future	110.09	108.9562	110.0916	108.9562	0.00
25/03/2021	2029 On 03-February-22			Bond Future	111.35	110.1995	111.3476	110.1995	0.00
25/03/2021	2030 On 06-May-21			Bond Future	9.61	93.2467	9.6114	93.2467	114,858.00
25/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	10596	11	10596	11	0.00
25/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	568	1	568	1	0.00
25/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	126	0	126	0	0.00
25/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	463	1	463	1	0.00
25/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	373	0	373	0	300.00
25/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	984	1	984	1	0.00
25/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	6171	7	6171	7	0.00
25/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	10550	11	10550	11	0.00
25/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	10504	11	10504	11	0.00
25/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	507	1	507	1	0.00
25/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	633	1	633	1	0.00
25/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	1041	1	1041	1	0.00
25/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	1243	1	1243	1	0.00
25/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	1079	1	1079	1	300.00
25/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	7109	8	7109	8	0.00
25/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	2850	3	2850	3	0.00
25/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	38	0	38	0	700.00
25/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	3281	4	3281	4	0.00
25/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	861	1	861	1	0.00
25/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	980	1	980	1	0.00
25/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	3426	3	3426	3	0.00
25/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	168	0	168	0	300.00
25/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	2968	3	2968	3	0.00
25/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	3042	3	3042	3	0.00
25/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	4052	4	4052	4	5,000.00
25/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	23	0	23	0	0.00
25/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	23	0	23	0	0.00
25/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	272	0	272	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
25/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	3154	3	3154	3	700.00
25/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	9601	9	9601	9	0.00
25/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	1185	1	1185	1	700.00
25/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	4501	4	4501	4	2,500.00
25/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	2684	2	2684	2	0.00
25/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	5121	5	5121	5	0.00
25/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	4688	4	4688	4	0.00
25/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	4273	4	4273	4	2,500.00
25/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	7304	7	7304	7	0.00
25/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	22	0	22	0	0.00
25/03/2021	2030 On 05-August-21			Bond Future	9.85	90.2289	9.8462	90.2289	0.00
25/03/2021	2030 On 05-August-21	9.75	Call	Bond Future	2869	3	2869	3	0.00
25/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	4485	5	4485	5	0.00
25/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	215	0	215	0	200.00
25/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1242	1	1242	1	600.00
25/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	4923	5	4923	5	0.00
25/03/2021	2030 On 05-August-21	8.83	Call	Bond Future	1072	1	1072	1	479.00
25/03/2021	2030 On 05-August-21	10.15	Call	Bond Future	4005	4	4005	4	0.00
25/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	1006	1	1006	1	200.00
25/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	2163	2	2163	2	600.00
25/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	11212	12	11212	12	0.00
25/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	4889	5	4889	5	0.00
25/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	4854	5	4854	5	0.00
25/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1948	2	1948	2	0.00
25/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1931	2	1931	2	0.00
25/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	296	0	296	0	600.00
25/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	12502	12	12502	12	0.00
25/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	2136	2	2136	2	200.00
25/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	6856	7	6856	7	0.00
25/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	1915	2	1915	2	0.00
25/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	4281	4	4281	4	0.00
25/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	6128	6	6128	6	0.00
25/03/2021	2030 On 05-August-21	9.75	Put	Bond Future	3378	3	3378	3	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
25/03/2021	2030 On 05-August-21	8.83	Put	Bond Future	6637	6	6637	6	0.00
25/03/2021	2030 On 05-August-21	10.15	Put	Bond Future	2423	2	2423	2	479.00
25/03/2021	2030 On 04-November-21			Bond Future	10.07	91.2197	10.0701	91.2197	0.00
25/03/2021	2030 On 04-November-21	9.90	Call	Bond Future	3317	4	3317	4	1,102.00
25/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1233	1	1233	1	300.00
25/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	8054	8	8054	8	0.00
25/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	5320	6	5320	6	0.00
25/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	5256	6	5256	6	0.00
25/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	735	1	735	1	300.00
25/03/2021	2030 On 04-November-21	9.20	Call	Bond Future	1853	2	1853	2	1,102.00
25/03/2021	2030 On 04-November-21	11.26	Call	Bond Future	7453	8	7453	8	0.00
25/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	5288	6	5288	6	0.00
25/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	2642	2	2642	2	0.00
25/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	2659	3	2659	3	0.00
25/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	10546	10	10546	10	0.00
25/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	8185	8	8185	8	0.00
25/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	1419	1	1419	1	300.00
25/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	2625	2	2625	2	0.00
25/03/2021	2030 On 04-November-21	9.20	Put	Bond Future	6431	6	6431	6	0.00
25/03/2021	2030 On 04-November-21	11.26	Put	Bond Future	1652	2	1652	2	1,102.00
25/03/2021	2030 On 04-November-21	9.90	Put	Bond Future	4189	4	4189	4	0.00
25/03/2021	2030 On 03-February-22			Bond Future	10.32	88.2356	10.3156	88.2356	0.00
25/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	2630	3	2630	3	0.00
25/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	1975	2	1975	2	0.00
25/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	1957	2	1957	2	0.00
25/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	1993	2	1993	2	0.00
25/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	737	1	737	1	101.00
25/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	1821	2	1821	2	0.00
25/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	6733	6	6733	6	101.00
25/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	6380	6	6380	6	0.00
25/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	10888	11	10888	11	0.00
25/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	6450	6	6450	6	0.00
25/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	6415	6	6415	6	0.00

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25/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	5313	5	5313	5	101.00
25/03/2021	2032 On 06-May-21			Bond Future	10.44	87.3106	10.4356	87.3106	137,284.00
25/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	9101	10	9101	10	0.00
25/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	9054	9	9054	9	0.00
25/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	1832	2	1832	2	736.00
25/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	9148	10	9148	10	0.00
25/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	11267	12	11267	12	0.00
25/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	107	0	107	0	0.00
25/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	112	0	112	0	0.00
25/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	34	0	34	0	736.00
25/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	2447	2	2447	2	0.00
25/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	110	0	110	0	0.00
25/03/2021	2032 On 05-August-21			Bond Future	10.67	88.2349	10.6705	88.2349	0.00
25/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	5814	6	5814	6	0.00
25/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	5851	6	5851	6	0.00
25/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	5888	6	5888	6	0.00
25/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	2085	2	2085	2	0.00
25/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	2101	2	2101	2	0.00
25/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	2117	2	2117	2	0.00
25/03/2021	2032 On 04-November-21			Bond Future	10.91	85.0580	10.9052	85.0580	0.00
25/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	10663	11	10663	11	0.00
25/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	1164	1	1164	1	700.00
25/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	6882	7	6882	7	0.00
25/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	1846	2	1846	2	700.00
25/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	6811	7	6811	7	0.00
25/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	6846	7	6846	7	0.00
25/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	2660	3	2660	3	0.00
25/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	2691	3	2691	3	0.00
25/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	10349	10	10349	10	0.00
25/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	2675	3	2675	3	0.00
25/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	1130	1	1130	1	700.00
25/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	7975	8	7975	8	0.00
25/03/2021	2032 On 03-February-22			Bond Future	11.16	86.0092	11.1554	86.0092	0.00

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25/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2093	2	2093	2	0.00
25/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	852	1	852	1	97.00
25/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	674	1	674	1	198.00
25/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	2683	3	2683	3	0.00
25/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	2704	3	2704	3	0.00
25/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	1577	2	1577	2	0.00
25/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	3169	3	3169	3	0.00
25/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	2662	3	2662	3	0.00
25/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	2641	3	2641	3	0.00
25/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	6634	6	6634	6	0.00
25/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	6529	6	6529	6	198.00
25/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	6599	6	6599	6	0.00
25/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	5831	6	5831	6	97.00
25/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	9081	9	9081	9	198.00
25/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	13713	13	13713	13	0.00
25/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	6564	6	6564	6	0.00
25/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	7674	7	7674	7	97.00
25/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	12434	12	12434	12	0.00
25/03/2021	2033 On 06-May-21			Bond Future	103.94	104.1538	103.9441	104.1538	9,770.00
25/03/2021	2033 On 05-August-21			Bond Future	105.07	105.2824	105.0700	105.2824	0.00
25/03/2021	2033 On 04-November-21			Bond Future	105.02	105.2376	105.0225	105.2376	0.00
25/03/2021	2033 On 03-February-22			Bond Future	106.22	106.4384	106.2207	106.4384	0.00
25/03/2021	2037 On 06-May-21			Bond Future	11.43	81.6855	11.4257	81.6855	128,323.00
25/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	6364	7	6364	7	0.00
25/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	6321	7	6321	7	0.00
25/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	6277	7	6277	7	0.00
25/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	582	1	582	1	0.00
25/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	602	1	602	1	0.00
25/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	592	1	592	1	0.00
25/03/2021	2037 On 05-August-21			Bond Future	11.67	78.2950	11.6706	78.2950	0.00
25/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	5957	6	5957	6	0.00
25/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	5994	6	5994	6	0.00
25/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	6030	6	6030	6	0.00

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25/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	2623	2	2623	2	0.00
25/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	2605	2	2605	2	0.00
25/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	2588	2	2588	2	0.00
25/03/2021	2037 On 04-November-21			Bond Future	11.90	79.1550	11.9024	79.1550	0.00
25/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	7866	8	7866	8	0.00
25/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	7835	8	7835	8	0.00
25/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	7898	8	7898	8	0.00
25/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	2917	3	2917	3	0.00
25/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	2937	3	2937	3	0.00
25/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	2898	3	2898	3	0.00
25/03/2021	2037 On 03-February-22			Bond Future	12.15	75.7859	12.1532	75.7859	0.00
25/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	3228	3	3228	3	0.00
25/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	3205	3	3205	3	0.00
25/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	3182	3	3182	3	0.00
25/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	7131	7	7131	7	0.00
25/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	7204	7	7204	7	0.00
25/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	7168	7	7168	7	0.00
25/03/2021	2038 On 06-May-21			Bond Future	115.47	115.4627	115.4700	115.4627	7,969.00
25/03/2021	2038 On 05-August-21			Bond Future	115.00	114.9921	114.9989	114.9921	0.00
25/03/2021	2038 On 04-November-21			Bond Future	116.29	116.2810	116.2876	116.2810	0.00
25/03/2021	2038 On 03-February-22			Bond Future	115.86	115.8557	115.8622	115.8557	0.00
25/03/2021	2040 On 06-May-21			Bond Future	11.52	83.8227	11.5232	83.8227	84,652.00
25/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	6210	7	6210	7	0.00
25/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	10748	11	10748	11	0.00
25/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	6164	7	6164	7	0.00
25/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	6255	7	6255	7	0.00
25/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	772	1	772	1	300.00
25/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	2672	3	2672	3	300.00
25/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	2308	2	2308	2	0.00
25/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	695	1	695	1	0.00
25/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	5431	5	5431	5	0.00
25/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	719	1	719	1	0.00
25/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	113	0	113	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
25/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	707	1	707	1	0.00
25/03/2021	2040 On 05-August-21			Bond Future	11.76	80.2045	11.7623	80.2045	0.00
25/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	3492	4	3492	4	900.00
25/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	15993	17	15993	17	0.00
25/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	6820	7	6820	7	0.00
25/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	2168	2	2168	2	900.00
25/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	6781	7	6781	7	0.00
25/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	6741	7	6741	7	0.00
25/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	2499	2	2499	2	0.00
25/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	6802	6	6802	6	0.00
25/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	2533	2	2533	2	0.00
25/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	247	0	247	0	900.00
25/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	2516	2	2516	2	0.00
25/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	4829	5	4829	5	0.00
25/03/2021	2040 On 04-November-21			Bond Future	11.99	81.0856	11.9885	81.0856	0.00
25/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	8299	9	8299	9	0.00
25/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	8266	9	8266	9	0.00
25/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	8232	9	8232	9	0.00
25/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	3090	3	3090	3	0.00
25/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	3070	3	3070	3	0.00
25/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	3049	3	3049	3	0.00
25/03/2021	2040 On 03-February-22			Bond Future	12.23	77.4878	12.2329	77.4878	0.00
25/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	3491	4	3491	4	0.00
25/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	3467	4	3467	4	0.00
25/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	3516	4	3516	4	0.00
25/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	7497	7	7497	7	0.00
25/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	7458	7	7458	7	0.00
25/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	7419	7	7419	7	0.00
25/03/2021	2044 On 06-May-21			Bond Future	11.57	80.4560	11.5743	80.4560	62,061.00
25/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	6051	7	6051	7	0.00
25/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	483	1	483	1	3,100.00
25/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	3648	4	3648	4	0.00
25/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	1782	2	1782	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
25/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	6005	6	6005	6	0.00
25/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	5959	6	5959	6	0.00
25/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	1923	2	1923	2	0.00
25/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	1163	1	1163	1	0.00
25/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	6284	7	6284	7	0.00
25/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	3219	4	3219	4	0.00
25/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	1852	2	1852	2	3,100.00
25/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	699	1	699	1	3,100.00
25/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	3059	3	3059	3	3,100.00
25/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	771	1	771	1	0.00
25/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	760	1	760	1	0.00
25/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	1600	1	1600	1	0.00
25/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	3249	3	3249	3	0.00
25/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	4320	4	4320	4	3,100.00
25/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	750	1	750	1	0.00
25/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	6476	6	6476	6	0.00
25/03/2021	2044 On 05-August-21			Bond Future	11.80	76.9272	11.8050	76.9272	0.00
25/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	7070	7	7070	7	0.00
25/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	7034	7	7034	7	0.00
25/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	7105	8	7105	8	0.00
25/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	2368	2	2368	2	0.00
25/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	2388	2	2388	2	0.00
25/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	2408	2	2408	2	0.00
25/03/2021	2044 On 04-November-21			Bond Future	12.02	77.7723	12.0228	77.7723	0.00
25/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	8152	9	8152	9	0.00
25/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	8119	9	8119	9	0.00
25/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	8184	9	8184	9	0.00
25/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	3146	3	3146	3	0.00
25/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	3188	3	3188	3	0.00
25/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	3167	3	3167	3	0.00
25/03/2021	2044 On 03-February-22			Bond Future	12.26	74.2627	12.2580	74.2627	0.00
25/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	3526	4	3526	4	0.00
25/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	3477	4	3477	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
25/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	3502	4	3502	4	0.00
25/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	7518	7	7518	7	0.00
25/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	7557	7	7557	7	0.00
25/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	7479	7	7479	7	0.00
25/03/2021	2046 On 06-May-21			Bond Future	106.36	103.3891	106.3578	103.3891	15,053.00
25/03/2021	2046 On 05-August-21			Bond Future	107.51	104.5094	107.5098	104.5094	0.00
25/03/2021	2046 On 04-November-21			Bond Future	106.91	103.8732	106.9068	103.8732	0.00
25/03/2021	2046 On 03-February-22			Bond Future	108.13	105.0585	108.1266	105.0585	0.00
25/03/2021	2050 On 06-May-21			Bond Future	110.04	109.8312	110.0444	109.8312	10,954.00
25/03/2021	2050 On 05-August-21			Bond Future	109.31	109.0939	109.3089	109.0939	0.00
25/03/2021	2050 On 04-November-21			Bond Future	110.53	110.3167	110.5339	110.3167	0.00
25/03/2021	2050 On 03-February-22			Bond Future	109.85	109.6278	109.8475	109.6278	0.00
25/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	AL37 On 06-May-21			Index Future	774.59	776.8190	774.5890	776.8190	0.00
25/03/2021	AL37 On 05-August-21			Index Future	782.70	784.9550	782.6980	784.9550	0.00
25/03/2021	AL37 On 04-November-21			Index Future	791.37	793.6500	791.3660	793.6500	0.00
25/03/2021	AL37 On 03-February-22			Index Future	800.21	802.5170	800.2060	802.5170	0.00
25/03/2021	AL7T On 06-May-21			Index Future	848.99	853.1510	848.9870	853.1510	0.00
25/03/2021	AL7T On 05-August-21			Index Future	857.88	862.0870	857.8750	862.0870	0.00
25/03/2021	AL7T On 04-November-21			Index Future	867.38	871.6370	867.3750	871.6370	0.00
25/03/2021	AL7T On 03-February-22			Index Future	877.07	881.3750	877.0650	881.3750	0.00
25/03/2021	ALBI On 06-May-21			Index Future	745.39	749.1700	745.3850	749.1700	299.00
25/03/2021	ALBI On 05-August-21			Index Future	753.19	757.0170	753.1880	757.0170	0.00
25/03/2021	ALBI On 04-November-21			Index Future	761.53	765.4030	761.5290	765.4030	0.00
25/03/2021	ALBI On 03-February-22			Index Future	770.04	773.9540	770.0360	773.9540	0.00
25/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	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
25/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2021	ES33 On 06-May-21			Bond Future	12.09	72.5283	12.0851	72.5283	350.00
25/03/2021	ES33 On 05-August-21			Bond Future	12.37	73.3142	12.3652	73.3142	0.00
25/03/2021	ES33 On 04-November-21			Bond Future	12.65	70.3608	12.6476	70.3608	0.00
25/03/2021	ES33 On 03-February-22			Bond Future	12.95	71.1642	12.9524	71.1642	0.00
25/03/2021	ES42 On 06-May-21			Bond Future	12.58	70.9372	12.5791	70.9372	4,779.00
25/03/2021	ES42 On 05-August-21			Bond Future	12.85	71.7064	12.8462	71.7064	0.00
25/03/2021	ES42 On 04-November-21			Bond Future	13.12	68.2524	13.1179	68.2524	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
25/03/2021	ES42 On 03-February-22			Bond Future	13.40	69.0322	13.4013	69.0322	0.00
25/03/2021	GOVI On 06-May-21			GOVI	736.80	740.4970	736.8030	740.4970	987.00
25/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	581130	62	581130	62	0.00
25/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	581230	62	581230	62	0.00
25/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	581330	62	581330	62	0.00
25/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
25/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
25/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
25/03/2021	GOVI On 05-August-21			GOVI	744.52	748.2530	744.5170	748.2530	0.00
25/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	253670	29	253670	29	0.00
25/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	253770	29	253770	29	0.00
25/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	253870	29	253870	29	0.00
25/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
25/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
25/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
25/03/2021	GOVI On 04-November-21			GOVI	752.76	756.5420	752.7620	756.5420	0.00
25/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	243420	28	243420	28	0.00
25/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	243620	28	243620	28	0.00
25/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	243520	28	243520	28	0.00
25/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
25/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
25/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
25/03/2021	GOVI On 03-February-22			GOVI	761.17	764.9940	761.1710	764.9940	0.00
25/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
25/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
25/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
25/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	315890	28	315890	28	0.00
25/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	315690	28	315690	28	0.00
25/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	315790	28	315790	28	0.00
25/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/03/2021	IGOV On 06-May-21			Index Future	283.07	282.1000	283.0720	282.1000	897.00
25/03/2021	IGOV On 05-August-21			Index Future	286.11	285.1250	286.1060	285.1250	0.00
25/03/2021	IGOV On 04-November-21			Index Future	289.34	288.3520	289.3430	288.3520	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
25/03/2021	IGOV On 03-February-22			Index Future	292.64	291.6410	292.6440	291.6410	0.00
25/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
25/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.45	89.4700	89.4500	89.4700	0.00
25/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.81	90.8600	90.8100	90.8600	51.00
25/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.33	90.4000	90.3300	90.4000	0.00
25/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.61	90.6900	90.6100	90.6900	0.00
25/03/2021	IS05 On 20-September-22			Interest Rate Swap	93.90	93.9900	93.9000	93.9900	0.00
25/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.56	94.6700	94.5600	94.6700	0.00
25/03/2021	IS05 On 22-March-23			Interest Rate Swap	87.14	87.2700	87.1400	87.2700	0.00
25/03/2021	IS05 On 20-June-23			Interest Rate Swap	92.84	92.9600	92.8400	92.9600	0.00
25/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/03/2021	IS10 On 17-December-25			Interest Rate Swap	82.04	82.0800	82.0400	82.0800	0.00
25/03/2021	IS10 On 16-March-26			Interest Rate Swap	78.71	78.7500	78.7100	78.7500	0.00
25/03/2021	IS10 On 15-June-26			Interest Rate Swap	77.25	77.2900	77.2500	77.2900	0.00
25/03/2021	IS10 On 21-September-26			Interest Rate Swap	79.37	79.4200	79.3700	79.4200	0.00
25/03/2021	IS10 On 21-December-26			Interest Rate Swap	83.46	83.5100	83.4600	83.5100	0.00
25/03/2021	IS10 On 15-March-27			Interest Rate Swap	82.06	82.1200	82.0600	82.1200	0.00
25/03/2021	IS10 On 21-June-27			Interest Rate Swap	84.23	84.3000	84.2300	84.3000	0.00
25/03/2021	IS10 On 20-September-27			Interest Rate Swap	90.11	90.1800	90.1100	90.1800	0.00
25/03/2021	IS10 On 20-December-27			Interest Rate Swap	90.62	90.6900	90.6200	90.6900	0.00
25/03/2021	IS10 On 22-March-28			Interest Rate Swap	83.81	83.8900	83.8100	83.8900	0.00
25/03/2021	IS10 On 20-June-28			Interest Rate Swap	91.70	91.7800	91.7000	91.7800	0.00
25/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.80	96.2150	3.7950	96.2150	0.00
25/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.83	96.1800	3.8300	96.1800	0.00
25/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.92	96.0950	3.9200	96.0950	0.00
25/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.97	96.0500	3.9700	96.0500	0.00
25/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	4.09	95.9200	4.0850	95.9200	0.00
25/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	4.13	95.8850	4.1250	95.8850	30,000.00
25/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.49	95.5200	4.4850	95.5200	0.00
25/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.64	95.3700	4.6350	95.3700	0.00
25/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.03	94.9900	5.0300	94.9900	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
25/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.18	94.8350	5.1800	94.8350	0.00
25/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.53	94.4850	5.5300	94.4850	0.00
25/03/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.66	94.3550	5.6550	94.3550	0.00
25/03/2021	R023 On 06-May-21			Bond Future	5.44	105.3702	5.4416	105.3702	40,647.00
25/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3623	4	3623	4	0.00
25/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3606	4	3606	4	0.00
25/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3640	4	3640	4	0.00
25/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
25/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
25/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
25/03/2021	R023 On 05-August-21			Bond Future	5.65	106.4856	5.6473	106.4856	0.00
25/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	191	0	191	0	0.00
25/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	185	0	185	0	0.00
25/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	179	0	179	0	0.00
25/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	717	1	717	1	0.00
25/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	708	1	708	1	0.00
25/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	699	1	699	1	0.00
25/03/2021	R023 On 04-November-21			Bond Future	5.89	103.7464	5.8859	103.7464	0.00
25/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	70	0	70	0	0.00
25/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	69	0	69	0	0.00
25/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	67	0	67	0	0.00
25/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1323	1	1323	1	0.00
25/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1311	1	1311	1	0.00
25/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1300	1	1300	1	0.00
25/03/2021	R023 On 03-February-22			Bond Future	6.24	104.9062	6.2429	104.9062	0.00
25/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	179	0	179	0	0.00
25/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	177	0	177	0	0.00
25/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	182	0	182	0	0.00
25/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1376	1	1376	1	0.00
25/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1393	1	1393	1	0.00
25/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1384	1	1384	1	0.00
25/03/2021	R035 On 06-May-21			Bond Future	11.16	86.4598	11.1584	86.4598	98,260.00
25/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	7302	8	7302	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
25/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	7255	8	7255	8	0.00
25/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	2007	2	2007	2	0.00
25/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	628	1	628	1	600.00
25/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	2307	3	2307	3	600.00
25/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	9931	11	9931	11	0.00
25/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	1387	2	1387	2	1,650.00
25/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	5755	6	5755	6	0.00
25/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	2871	3	2871	3	0.00
25/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	7349	8	7349	8	0.00
25/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	862	1	862	1	0.00
25/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	266	0	266	0	500.00
25/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	3736	4	3736	4	0.00
25/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	9256	10	9256	10	0.00
25/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	432	1	432	1	223.00
25/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	166	0	166	0	1,650.00
25/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	6355	6	6355	6	0.00
25/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	1383	1	1383	1	1,650.00
25/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	5477	5	5477	5	0.00
25/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	122	0	122	0	600.00
25/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	4720	4	4720	4	500.00
25/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	7489	7	7489	7	0.00
25/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	388	0	388	0	0.00
25/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	381	0	381	0	0.00
25/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	1888	2	1888	2	223.00
25/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	704	1	704	1	223.00
25/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	3565	3	3565	3	0.00
25/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	2358	2	2358	2	0.00
25/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	2676	2	2676	2	500.00
25/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	373	0	373	0	0.00
25/03/2021	R035 On 05-August-21			Bond Future	11.40	87.3751	11.3998	87.3751	0.00
25/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	2218	2	2218	2	0.00
25/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
25/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	914	1	914	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
25/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
25/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	3814	4	3814	4	0.00
25/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
25/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	51367	51	51367	51	0.00
25/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	3992	4	3992	4	100.00
25/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	51484	51	51484	51	0.00
25/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	51601	51	51601	51	0.00
25/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	6089	6	6089	6	100.00
25/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	9744	9	9744	9	0.00
25/03/2021	R035 On 04-November-21			Bond Future	11.64	83.8592	11.6406	83.8592	0.00
25/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	12357	13	12357	13	0.00
25/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	5103	5	5103	5	0.00
25/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1570	2	1570	2	782.00
25/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	7751	8	7751	8	0.00
25/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	7718	8	7718	8	0.00
25/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1421	2	1421	2	400.00
25/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	2214	2	2214	2	400.00
25/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	7784	8	7784	8	0.00
25/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	3249	4	3249	4	0.00
25/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	6575	6	6575	6	782.00
25/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	10326	10	10326	10	0.00
25/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	2887	3	2887	3	0.00
25/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	4476	4	4476	4	782.00
25/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	8418	8	8418	8	0.00
25/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	10916	10	10916	10	0.00
25/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	2927	3	2927	3	0.00
25/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	2907	3	2907	3	0.00
25/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	1102	1	1102	1	400.00
25/03/2021	R035 On 03-February-22			Bond Future	11.90	84.7969	11.9008	84.7969	0.00
25/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	873	1	873	1	683.00
25/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	3204	3	3204	3	0.00
25/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	3564	4	3564	4	0.00
25/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	2012	2	2012	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
25/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	3181	3	3181	3	0.00
25/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	3157	3	3157	3	0.00
25/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	7088	7	7088	7	0.00
25/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	7051	7	7051	7	0.00
25/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	6487	6	6487	6	683.00
25/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	7015	7	7015	7	0.00
25/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	9451	9	9451	9	683.00
25/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	14644	14	14644	14	0.00
25/03/2021	R186 On 06-May-21			Bond Future	7.62	117.3621	7.6165	117.3621	107,312.00
25/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	14136	14	14136	14	0.00
25/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	737	1	737	1	0.00
25/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	14095	14	14095	14	0.00
25/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	14054	14	14054	14	0.00
25/03/2021	R186 On 06-May-21	7.60	Call	Bond Future	1341	2	1341	2	5,000.00
25/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
25/03/2021	R186 On 06-May-21	7.60	Put	Bond Future	1421	1	1421	1	5,000.00
25/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
25/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	2288	2	2288	2	15,177.00
25/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
25/03/2021	R186 On 05-August-21			Bond Future	7.82	113.3242	7.8236	113.3242	0.00
25/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	4597	5	4597	5	0.00
25/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	4563	5	4563	5	0.00
25/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	4529	5	4529	5	0.00
25/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	971	1	971	1	0.00
25/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	960	1	960	1	0.00
25/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	949	1	949	1	0.00
25/03/2021	R186 On 04-November-21			Bond Future	8.03	114.5681	8.0305	114.5681	0.00
25/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	2859	3	2859	3	0.00
25/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	2836	3	2836	3	0.00
25/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	2813	3	2813	3	0.00
25/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	2552	2	2552	2	0.00
25/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	2532	2	2532	2	0.00
25/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	2511	2	2511	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
25/03/2021	R186 On 03-February-22			Bond Future	8.26	110.5678	8.2609	110.5678	0.00
25/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1111	1	1111	1	0.00
25/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1124	1	1124	1	0.00
25/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1136	1	1136	1	0.00
25/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	5225	5	5225	5	0.00
25/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	5255	5	5255	5	0.00
25/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	5287	5	5287	5	0.00
25/03/2021	R197 On 06-May-21			Bond Future	320.73	321.1380	320.7341	321.1380	2,993.00
25/03/2021	R197 On 05-August-21			Bond Future	316.21	316.6151	316.2056	316.6151	0.00
25/03/2021	R197 On 04-November-21			Bond Future	319.75	320.1641	319.7490	320.1641	0.00
25/03/2021	R197 On 03-February-22			Bond Future	315.30	315.7187	315.2986	315.7187	0.00
25/03/2021	R202 On 06-May-21			Bond Future	232.45	231.7439	232.4522	231.7439	9,289.00
25/03/2021	R202 On 05-August-21			Bond Future	230.72	230.0044	230.7194	230.0044	0.00
25/03/2021	R202 On 04-November-21			Bond Future	233.30	232.5820	233.3045	232.5820	0.00
25/03/2021	R202 On 03-February-22			Bond Future	231.66	230.9343	231.6646	230.9343	0.00
25/03/2021	R209 On 06-May-21			Bond Future	11.07	66.3703	11.0659	66.3703	26,715.00
25/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	6228	7	6228	7	0.00
25/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	1091	1	1091	1	0.00
25/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	580	1	580	1	5,325.00
25/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	2650	3	2650	3	0.00
25/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	3807	4	3807	4	0.00
25/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	6150	7	6150	7	0.00
25/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	6189	7	6189	7	0.00
25/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	198	0	198	0	4,050.00
25/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	1955	2	1955	2	0.00
25/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	346	0	346	0	0.00
25/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	6268	7	6268	7	0.00
25/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	106	0	106	0	2,150.00
25/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	703	1	703	1	500.00
25/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	7767	7	7767	7	0.00
25/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	393	0	393	0	8,350.00
25/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	2307	2	2307	2	3,500.00
25/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	6384	6	6384	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
25/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	407	0	407	0	0.00
25/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	415	0	415	0	0.00
25/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	9254	9	9254	9	0.00
25/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	1056	1	1056	1	3,750.00
25/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	5132	5	5132	5	0.00
25/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	1682	2	1682	2	9,150.00
25/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	3637	3	3637	3	5,250.00
25/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	400	0	400	0	0.00
25/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	4674	4	4674	4	0.00
25/03/2021	R209 On 05-August-21			Bond Future	11.28	67.0730	11.2783	67.0730	0.00
25/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	5100	5	5100	5	0.00
25/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	5068	5	5068	5	0.00
25/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	5132	5	5132	5	0.00
25/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	2467	2	2467	2	0.00
25/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	2500	2	2500	2	0.00
25/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	2484	2	2484	2	0.00
25/03/2021	R209 On 04-November-21			Bond Future	11.49	64.6687	11.4890	64.6687	2,255.00
25/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	889	1	889	1	4,750.00
25/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	6271	7	6271	7	0.00
25/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	2138	2	2138	2	0.00
25/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	5720	6	5720	6	0.00
25/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	6302	7	6302	7	0.00
25/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	6240	7	6240	7	0.00
25/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	2912	3	2912	3	0.00
25/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	3223	3	3223	3	6,500.00
25/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	2928	3	2928	3	0.00
25/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	2944	3	2944	3	0.00
25/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	7408	7	7408	7	6,500.00
25/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	12141	12	12141	12	0.00
25/03/2021	R209 On 03-February-22			Bond Future	11.71	65.3919	11.7111	65.3919	0.00
25/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	2889	3	2889	3	0.00
25/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	2847	3	2847	3	0.00
25/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	2868	3	2868	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
25/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	6332	6	6332	6	0.00
25/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	6365	6	6365	6	0.00
25/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	6300	6	6300	6	0.00
25/03/2021	R210 On 06-May-21			Bond Future	200.98	200.9709	200.9774	200.9709	1,539.00
25/03/2021	R210 On 05-August-21			Bond Future	203.15	203.1486	203.1543	203.1486	0.00
25/03/2021	R210 On 04-November-21			Bond Future	202.69	202.6851	202.6901	202.6851	0.00
25/03/2021	R210 On 03-February-22			Bond Future	205.00	204.9979	205.0028	204.9979	0.00
25/03/2021	R212 On 06-May-21			Bond Future	171.47	171.4740	171.4690	171.4740	2,930.00
25/03/2021	R212 On 05-August-21			Bond Future	170.99	171.0002	170.9945	171.0002	0.00
25/03/2021	R212 On 04-November-21			Bond Future	172.91	172.9169	172.9106	172.9169	0.00
25/03/2021	R213 On 06-May-21			Bond Future	10.05	83.0804	10.0511	83.0804	9,143.00
25/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	9234	10	9234	10	0.00
25/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	9189	10	9189	10	0.00
25/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	9278	10	9278	10	0.00
25/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	59	0	59	0	0.00
25/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	62	0	62	0	0.00
25/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	61	0	61	0	0.00
25/03/2021	R213 On 05-August-21			Bond Future	10.28	83.9599	10.2752	83.9599	0.00
25/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	4714	5	4714	5	0.00
25/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	2876	3	2876	3	0.00
25/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	4978	5	4978	5	0.00
25/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1290	1	1290	1	0.00
25/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	4945	5	4945	5	0.00
25/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	4912	5	4912	5	0.00
25/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	2045	2	2045	2	0.00
25/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	2029	2	2029	2	0.00
25/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	3583	3	3583	3	0.00
25/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	6349	6	6349	6	0.00
25/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	2012	2	2012	2	0.00
25/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	2145	2	2145	2	0.00
25/03/2021	R213 On 04-November-21			Bond Future	10.50	81.3518	10.5000	81.3518	0.00
25/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	5673	6	5673	6	0.00
25/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	5641	6	5641	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
25/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	5704	6	5704	6	0.00
25/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	2739	3	2739	3	0.00
25/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	2723	3	2723	3	0.00
25/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	2706	3	2706	3	0.00
25/03/2021	R213 On 03-February-22			Bond Future	10.74	82.2613	10.7444	82.2613	0.00
25/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	2910	3	2910	3	0.00
25/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	1963	2	1963	2	0.00
25/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	2700	3	2700	3	0.00
25/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	1671	2	1671	2	0.00
25/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	2343	3	2343	3	0.00
25/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	2324	3	2324	3	0.00
25/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	690	1	690	1	200.00
25/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	2362	3	2362	3	0.00
25/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	819	1	819	1	102.00
25/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	7623	7	7623	7	200.00
25/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	11933	12	11933	12	0.00
25/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	6206	6	6206	6	0.00
25/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	11085	11	11085	11	0.00
25/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	6272	6	6272	6	0.00
25/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	6239	6	6239	6	0.00
25/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	5668	5	5668	5	200.00
25/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	6958	7	6958	7	102.00
25/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	5369	5	5369	5	102.00
25/03/2021	R214 On 06-May-21			Bond Future	11.44	63.3138	11.4404	63.3138	14,688.00
25/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	4945	5	4945	5	0.00
25/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	4909	5	4909	5	0.00
25/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	4874	5	4874	5	0.00
25/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	804	1	804	1	0.00
25/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	792	1	792	1	0.00
25/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	780	1	780	1	0.00
25/03/2021	R214 On 05-August-21			Bond Future	11.65	63.9840	11.6519	63.9840	0.00
25/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	4694	5	4694	5	0.00
25/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	4724	5	4724	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
25/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	4664	5	4664	5	0.00
25/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	2823	3	2823	3	0.00
25/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	2861	3	2861	3	0.00
25/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	2842	3	2842	3	0.00
25/03/2021	R214 On 04-November-21			Bond Future	11.86	61.4089	11.8614	61.4089	0.00
25/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	6106	6	6106	6	0.00
25/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	6077	6	6077	6	0.00
25/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	6047	6	6047	6	0.00
25/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	3164	3	3164	3	0.00
25/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	3131	3	3131	3	0.00
25/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	3148	3	3148	3	0.00
25/03/2021	R214 On 03-February-22			Bond Future	12.09	62.0956	12.0862	62.0956	0.00
25/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	2953	3	2953	3	0.00
25/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	2932	3	2932	3	0.00
25/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	2974	3	2974	3	0.00
25/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	6481	6	6481	6	0.00
25/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	6448	6	6448	6	0.00
25/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	6416	6	6416	6	0.00
25/03/2021	R248 On 06-May-21			Bond Future	11.49	79.6444	11.4870	79.6444	137,361.00
25/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	6106	7	6106	7	0.00
25/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	6060	7	6060	7	0.00
25/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	6151	7	6151	7	0.00
25/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	139	0	139	0	1,200.00
25/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	754	1	754	1	1,200.00
25/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	5539	5	5539	5	0.00
25/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	748	1	748	1	0.00
25/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	774	1	774	1	0.00
25/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	9547	9	9547	9	0.00
25/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	761	1	761	1	0.00
25/03/2021	R248 On 05-August-21			Bond Future	11.70	80.4876	11.7030	80.4876	5,000.00
25/03/2021	R248 On 05-August-21	10.50	Call	Bond Future	1095	1	1095	1	1,000.00
25/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	543	1	543	1	0.00
25/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	7217	8	7217	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
25/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	7180	8	7180	8	0.00
25/03/2021	R248 On 05-August-21	11.20	Call	Bond Future	2666	3	2666	3	1,000.00
25/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	839	1	839	1	1,300.00
25/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	7254	8	7254	8	0.00
25/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	1907	2	1907	2	1,300.00
25/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1274	1	1274	1	0.00
25/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	2360	2	2360	2	0.00
25/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	8947	9	8947	9	0.00
25/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	2380	2	2380	2	0.00
25/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	7362	7	7362	7	0.00
25/03/2021	R248 On 05-August-21	10.50	Put	Bond Future	9531	9	9531	9	0.00
25/03/2021	R248 On 05-August-21	11.20	Put	Bond Future	6004	6	6004	6	0.00
25/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	2340	2	2340	2	0.00
25/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	10839	10	10839	10	0.00
25/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	12983	12	12983	12	0.00
25/03/2021	R248 On 04-November-21			Bond Future	11.92	76.9592	11.9171	76.9592	0.00
25/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	8417	9	8417	9	0.00
25/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	8384	9	8384	9	0.00
25/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	8451	9	8451	9	0.00
25/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	3059	3	3059	3	0.00
25/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	3100	3	3100	3	0.00
25/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	3079	3	3079	3	0.00
25/03/2021	R248 On 03-February-22			Bond Future	12.15	77.8198	12.1476	77.8198	0.00
25/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	3492	4	3492	4	0.00
25/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	3467	4	3467	4	0.00
25/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	3442	4	3442	4	0.00
25/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	7618	7	7618	7	0.00
25/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	7700	7	7700	7	0.00
25/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	7659	7	7659	7	0.00