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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
26/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	2025 On 06-May-21			Bond Future	150.78	150.8298	150.7757	150.8298	5,536.00
26/03/2021	2025 On 05-August-21			Bond Future	150.88	150.9331	150.8778	150.9331	0.00
26/03/2021	2025 On 04-November-21			Bond Future	152.57	152.6242	152.5678	152.6242	0.00
26/03/2021	2025 On 03-February-22			Bond Future	152.75	152.8080	152.7508	152.8080	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
26/03/2021	2029 On 06-May-21			Bond Future	108.83	108.8308	108.8347	108.8308	2,923.00
26/03/2021	2029 On 05-August-21			Bond Future	110.01	110.0095	110.0131	110.0095	0.00
26/03/2021	2029 On 04-November-21			Bond Future	110.09	110.0916	110.0949	110.0916	0.00
26/03/2021	2029 On 03-February-22			Bond Future	111.35	111.3476	111.3508	111.3476	0.00
26/03/2021	2030 On 06-May-21			Bond Future	9.57	92.8132	9.5731	92.8132	114,810.00
26/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	10801	11	10801	11	0.00
26/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	598	1	598	1	0.00
26/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	133	0	133	0	0.00
26/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	488	0	488	0	0.00
26/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	394	0	394	0	300.00
26/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	1035	1	1035	1	0.00
26/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	6348	6	6348	6	0.00
26/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	10755	11	10755	11	0.00
26/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	10709	11	10709	11	0.00
26/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	535	1	535	1	0.00
26/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	667	1	667	1	0.00
26/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	1094	1	1094	1	0.00
26/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	1304	1	1304	1	0.00
26/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	1134	1	1134	1	300.00
26/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	7296	7	7296	7	0.00
26/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	2966	3	2966	3	0.00
26/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	40	0	40	0	700.00
26/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	3408	3	3408	3	0.00
26/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	906	1	906	1	0.00
26/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	897	1	897	1	0.00
26/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	3261	3	3261	3	0.00
26/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	146	0	146	0	300.00
26/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	2813	3	2813	3	0.00
26/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	2885	3	2885	3	0.00
26/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	3877	4	3877	4	5,000.00
26/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	19	0	19	0	0.00
26/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	18	0	18	0	0.00
26/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	239	0	239	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
26/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	2995	3	2995	3	700.00
26/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	9394	10	9394	10	0.00
26/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	1092	1	1092	1	700.00
26/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	4320	5	4320	5	2,500.00
26/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	2537	3	2537	3	0.00
26/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	4932	5	4932	5	0.00
26/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	4504	5	4504	5	0.00
26/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	4095	4	4095	4	2,500.00
26/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	7102	7	7102	7	0.00
26/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	18	0	18	0	0.00
26/03/2021	2030 On 05-August-21			Bond Future	9.81	89.7903	9.8062	89.7903	0.00
26/03/2021	2030 On 05-August-21	9.75	Call	Bond Future	2963	3	2963	3	0.00
26/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	4608	4	4608	4	0.00
26/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	226	0	226	0	200.00
26/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	5053	5	5053	5	0.00
26/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1292	1	1292	1	600.00
26/03/2021	2030 On 05-August-21	8.83	Call	Bond Future	1116	1	1116	1	479.00
26/03/2021	2030 On 05-August-21	10.15	Call	Bond Future	4120	4	4120	4	0.00
26/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	1048	1	1048	1	200.00
26/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	2239	2	2239	2	600.00
26/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	11403	11	11403	11	0.00
26/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	5018	5	5018	5	0.00
26/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	4983	5	4983	5	0.00
26/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1866	2	1866	2	0.00
26/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1850	2	1850	2	0.00
26/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	276	0	276	0	600.00
26/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	12302	13	12302	13	0.00
26/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	2048	2	2048	2	200.00
26/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	6688	7	6688	7	0.00
26/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	4147	4	4147	4	0.00
26/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	1834	2	1834	2	0.00
26/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	5967	6	5967	6	0.00
26/03/2021	2030 On 05-August-21	9.75	Put	Bond Future	3260	3	3260	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
26/03/2021	2030 On 05-August-21	8.83	Put	Bond Future	6471	7	6471	7	0.00
26/03/2021	2030 On 05-August-21	10.15	Put	Bond Future	2327	2	2327	2	479.00
26/03/2021	2030 On 04-November-21			Bond Future	10.03	90.7761	10.0284	90.7761	0.00
26/03/2021	2030 On 04-November-21	9.90	Call	Bond Future	3412	3	3412	3	1,102.00
26/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1279	1	1279	1	300.00
26/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	8212	8	8212	8	0.00
26/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	5447	5	5447	5	0.00
26/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	5383	5	5383	5	0.00
26/03/2021	2030 On 04-November-21	9.20	Call	Bond Future	1916	2	1916	2	1,102.00
26/03/2021	2030 On 04-November-21	11.26	Call	Bond Future	7605	7	7605	7	0.00
26/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	5415	5	5415	5	0.00
26/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	765	1	765	1	300.00
26/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	8018	8	8018	8	0.00
26/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	1364	1	1364	1	300.00
26/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	2556	3	2556	3	0.00
26/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	2573	3	2573	3	0.00
26/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	10363	11	10363	11	0.00
26/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	2539	3	2539	3	0.00
26/03/2021	2030 On 04-November-21	9.20	Put	Bond Future	6281	6	6281	6	0.00
26/03/2021	2030 On 04-November-21	11.26	Put	Bond Future	1591	2	1591	2	1,102.00
26/03/2021	2030 On 04-November-21	9.90	Put	Bond Future	4071	4	4071	4	0.00
26/03/2021	2030 On 03-February-22			Bond Future	10.27	87.7869	10.2718	87.7869	0.00
26/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	2714	3	2714	3	0.00
26/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	2043	2	2043	2	0.00
26/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	2026	2	2026	2	0.00
26/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	768	1	768	1	101.00
26/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	1885	2	1885	2	0.00
26/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	2062	2	2062	2	0.00
26/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	6234	6	6234	6	0.00
26/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	6583	7	6583	7	101.00
26/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	10704	11	10704	11	0.00
26/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	6302	6	6302	6	0.00
26/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	6268	6	6268	6	0.00

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26/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	5181	5	5181	5	101.00
26/03/2021	2032 On 06-May-21			Bond Future	10.42	86.8812	10.4229	86.8812	137,284.00
26/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	9165	9	9165	9	0.00
26/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	9118	9	9118	9	0.00
26/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	1842	2	1842	2	736.00
26/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	9213	9	9213	9	0.00
26/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	11337	11	11337	11	0.00
26/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	98	0	98	0	0.00
26/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	102	0	102	0	0.00
26/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	31	0	31	0	736.00
26/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	2382	2	2382	2	0.00
26/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	100	0	100	0	0.00
26/03/2021	2032 On 05-August-21			Bond Future	10.66	87.8005	10.6572	87.8005	0.00
26/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	5852	6	5852	6	0.00
26/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	5888	6	5888	6	0.00
26/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	5926	6	5926	6	0.00
26/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	2049	2	2049	2	0.00
26/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	2065	2	2065	2	0.00
26/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	2081	2	2081	2	0.00
26/03/2021	2032 On 04-November-21			Bond Future	10.89	84.6186	10.8914	84.6186	0.00
26/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	10718	11	10718	11	0.00
26/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	1174	1	1174	1	700.00
26/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	6923	7	6923	7	0.00
26/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	6852	7	6852	7	0.00
26/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	6887	7	6887	7	0.00
26/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	1861	2	1861	2	700.00
26/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	2626	3	2626	3	0.00
26/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	2657	3	2657	3	0.00
26/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	10283	10	10283	10	0.00
26/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	2641	3	2641	3	0.00
26/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	1111	1	1111	1	700.00
26/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	7915	8	7915	8	0.00
26/03/2021	2032 On 03-February-22			Bond Future	11.14	85.5648	11.1411	85.5648	0.00

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26/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2111	2	2111	2	0.00
26/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	860	1	860	1	97.00
26/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	680	1	680	1	198.00
26/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	2706	3	2706	3	0.00
26/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	2727	3	2727	3	0.00
26/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	1592	2	1592	2	0.00
26/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	3195	3	3195	3	0.00
26/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	2664	3	2664	3	0.00
26/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	2685	3	2685	3	0.00
26/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	6546	7	6546	7	0.00
26/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	6581	7	6581	7	0.00
26/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	6476	7	6476	7	198.00
26/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	5781	6	5781	6	97.00
26/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	9020	9	9020	9	198.00
26/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	13644	14	13644	14	0.00
26/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	6511	7	6511	7	0.00
26/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	7617	8	7617	8	97.00
26/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	12367	12	12367	12	0.00
26/03/2021	2033 On 06-May-21			Bond Future	104.49	103.9441	104.4881	103.9441	9,770.00
26/03/2021	2033 On 05-August-21			Bond Future	105.62	105.0700	105.6194	105.0700	0.00
26/03/2021	2033 On 04-November-21			Bond Future	105.58	105.0225	105.5777	105.0225	0.00
26/03/2021	2033 On 03-February-22			Bond Future	106.78	106.2207	106.7822	106.2207	0.00
26/03/2021	2037 On 06-May-21			Bond Future	11.39	81.1752	11.3925	81.1752	128,323.00
26/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	6515	6	6515	6	0.00
26/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	6470	6	6470	6	0.00
26/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	6426	6	6426	6	0.00
26/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	531	1	531	1	0.00
26/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	550	1	550	1	0.00
26/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	540	1	540	1	0.00
26/03/2021	2037 On 05-August-21			Bond Future	11.64	77.7788	11.6359	77.7788	0.00
26/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	6076	6	6076	6	0.00
26/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	6113	6	6113	6	0.00
26/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	6150	6	6150	6	0.00

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26/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	2539	3	2539	3	0.00
26/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	2522	3	2522	3	0.00
26/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	2504	3	2504	3	0.00
26/03/2021	2037 On 04-November-21			Bond Future	11.87	78.6330	11.8664	78.6330	0.00
26/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	7997	8	7997	8	0.00
26/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	7964	8	7964	8	0.00
26/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	8029	8	8029	8	0.00
26/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	2843	3	2843	3	0.00
26/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	2862	3	2862	3	0.00
26/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	2824	3	2824	3	0.00
26/03/2021	2037 On 03-February-22			Bond Future	12.12	75.2580	12.1156	75.2580	0.00
26/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	3306	3	3306	3	0.00
26/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	3282	3	3282	3	0.00
26/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	3259	3	3259	3	0.00
26/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	7002	7	7002	7	0.00
26/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	7074	7	7074	7	0.00
26/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	7038	7	7038	7	0.00
26/03/2021	2038 On 06-May-21			Bond Future	116.25	115.4700	116.2450	115.4700	7,969.00
26/03/2021	2038 On 05-August-21			Bond Future	115.78	114.9989	115.7820	114.9989	0.00
26/03/2021	2038 On 04-November-21			Bond Future	117.08	116.2876	117.0791	116.2876	0.00
26/03/2021	2038 On 03-February-22			Bond Future	116.66	115.8622	116.6626	115.8622	0.00
26/03/2021	2040 On 06-May-21			Bond Future	11.48	83.2462	11.4798	83.2462	84,652.00
26/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	6418	6	6418	6	0.00
26/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	6372	6	6372	6	0.00
26/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	11010	11	11010	11	0.00
26/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	6464	6	6464	6	0.00
26/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	817	1	817	1	300.00
26/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	2795	3	2795	3	300.00
26/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	2152	2	2152	2	0.00
26/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	625	1	625	1	0.00
26/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	5196	5	5196	5	0.00
26/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	96	0	96	0	300.00
26/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	647	1	647	1	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
26/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	636	1	636	1	0.00
26/03/2021	2040 On 05-August-21			Bond Future	11.72	79.6215	11.7171	79.6215	0.00
26/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	3611	3	3611	3	900.00
26/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	16257	16	16257	16	0.00
26/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	6998	7	6998	7	0.00
26/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	2254	2	2254	2	900.00
26/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	6958	7	6958	7	0.00
26/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	6918	7	6918	7	0.00
26/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	2395	2	2395	2	0.00
26/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	6605	7	6605	7	0.00
26/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	2429	3	2429	3	0.00
26/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	229	0	229	0	900.00
26/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	2412	3	2412	3	0.00
26/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	4667	5	4667	5	0.00
26/03/2021	2040 On 04-November-21			Bond Future	11.94	80.4959	11.9414	80.4959	0.00
26/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	8485	8	8485	8	0.00
26/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	8451	8	8451	8	0.00
26/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	8417	8	8417	8	0.00
26/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	2990	3	2990	3	0.00
26/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	2970	3	2970	3	0.00
26/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	2950	3	2950	3	0.00
26/03/2021	2040 On 03-February-22			Bond Future	12.18	76.8915	12.1837	76.8915	0.00
26/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	3604	3	3604	3	0.00
26/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	3578	3	3578	3	0.00
26/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	3629	4	3629	4	0.00
26/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	7321	7	7321	7	0.00
26/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	7282	7	7282	7	0.00
26/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	7244	7	7244	7	0.00
26/03/2021	2044 On 06-May-21			Bond Future	11.53	79.8774	11.5310	79.8774	62,061.00
26/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	6257	6	6257	6	0.00
26/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	513	0	513	0	3,100.00
26/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	3802	4	3802	4	0.00
26/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	1873	2	1873	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
26/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	6163	6	6163	6	0.00
26/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	2020	2	2020	2	0.00
26/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	1227	1	1227	1	0.00
26/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	6493	6	6493	6	0.00
26/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	3361	3	3361	3	0.00
26/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	6210	6	6210	6	0.00
26/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	686	1	686	1	0.00
26/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	1715	2	1715	2	3,100.00
26/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	629	1	629	1	3,100.00
26/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	2876	3	2876	3	3,100.00
26/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	696	1	696	1	0.00
26/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	1475	2	1475	2	0.00
26/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	3061	3	3061	3	0.00
26/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	4105	4	4105	4	3,100.00
26/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	676	1	676	1	0.00
26/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	6226	6	6226	6	0.00
26/03/2021	2044 On 05-August-21			Bond Future	11.76	76.3423	11.7598	76.3423	0.00
26/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	7252	7	7252	7	0.00
26/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	7215	7	7215	7	0.00
26/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	7288	7	7288	7	0.00
26/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	2268	2	2268	2	0.00
26/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	2288	2	2288	2	0.00
26/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	2307	2	2307	2	0.00
26/03/2021	2044 On 04-November-21			Bond Future	11.98	77.1807	11.9757	77.1807	0.00
26/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	8335	8	8335	8	0.00
26/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	8302	8	8302	8	0.00
26/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	8368	8	8368	8	0.00
26/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	3045	3	3045	3	0.00
26/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	3086	3	3086	3	0.00
26/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	3066	3	3066	3	0.00
26/03/2021	2044 On 03-February-22			Bond Future	12.21	73.6643	12.2088	73.6643	0.00
26/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	3639	4	3639	4	0.00
26/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	3589	3	3589	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
26/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	3614	4	3614	4	0.00
26/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	7342	8	7342	8	0.00
26/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	7381	8	7381	8	0.00
26/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	7304	7	7304	7	0.00
26/03/2021	2046 On 06-May-21			Bond Future	104.38	106.3578	104.3775	106.3578	15,053.00
26/03/2021	2046 On 05-August-21			Bond Future	105.51	107.5098	105.5075	107.5098	0.00
26/03/2021	2046 On 04-November-21			Bond Future	104.88	106.9068	104.8819	106.9068	0.00
26/03/2021	2046 On 03-February-22			Bond Future	106.08	108.1266	106.0786	108.1266	0.00
26/03/2021	2050 On 06-May-21			Bond Future	108.61	110.0444	108.6145	110.0444	10,954.00
26/03/2021	2050 On 05-August-21			Bond Future	107.86	109.3089	107.8629	109.3089	0.00
26/03/2021	2050 On 04-November-21			Bond Future	109.07	110.5339	109.0711	110.5339	0.00
26/03/2021	2050 On 03-February-22			Bond Future	108.37	109.8475	108.3679	109.8475	0.00
26/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	AL37 On 06-May-21			Index Future	776.31	774.5890	776.3110	774.5890	0.00
26/03/2021	AL37 On 05-August-21			Index Future	784.44	782.6980	784.4350	782.6980	0.00
26/03/2021	AL37 On 04-November-21			Index Future	793.12	791.3660	793.1200	791.3660	0.00
26/03/2021	AL37 On 03-February-22			Index Future	801.98	800.2060	801.9790	800.2060	0.00
26/03/2021	AL7T On 06-May-21			Index Future	850.45	848.9870	850.4450	848.9870	0.00
26/03/2021	AL7T On 05-August-21			Index Future	859.34	857.8750	859.3440	857.8750	0.00
26/03/2021	AL7T On 04-November-21			Index Future	868.86	867.3750	868.8590	867.3750	0.00
26/03/2021	AL7T On 03-February-22			Index Future	878.56	877.0650	878.5640	877.0650	0.00
26/03/2021	ALBI On 06-May-21			Index Future	746.97	745.3850	746.9730	745.3850	299.00
26/03/2021	ALBI On 05-August-21			Index Future	754.79	753.1880	754.7900	753.1880	0.00
26/03/2021	ALBI On 04-November-21			Index Future	763.15	761.5290	763.1470	761.5290	0.00
26/03/2021	ALBI On 03-February-22			Index Future	771.67	770.0360	771.6710	770.0360	0.00
26/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	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
26/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2021	ES33 On 06-May-21			Bond Future	12.07	72.1106	12.0668	72.1106	350.00
26/03/2021	ES33 On 05-August-21			Bond Future	12.35	72.8917	12.3462	72.8917	0.00
26/03/2021	ES33 On 04-November-21			Bond Future	12.63	69.9334	12.6278	69.9334	0.00
26/03/2021	ES33 On 03-February-22			Bond Future	12.93	70.7318	12.9317	70.7318	0.00
26/03/2021	ES42 On 06-May-21			Bond Future	12.54	70.4494	12.5403	70.4494	4,779.00
26/03/2021	ES42 On 05-August-21			Bond Future	12.81	71.2129	12.8056	71.2129	0.00
26/03/2021	ES42 On 04-November-21			Bond Future	13.08	67.7532	13.0755	67.7532	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
26/03/2021	ES42 On 03-February-22			Bond Future	13.36	68.5272	13.3568	68.5272	0.00
26/03/2021	GOVI On 06-May-21			GOVI	738.39	736.8030	738.3880	736.8030	990.00
26/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	596980	58	596980	58	0.00
26/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	597080	58	597080	58	0.00
26/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	597180	58	597180	58	0.00
26/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
26/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
26/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
26/03/2021	GOVI On 05-August-21			GOVI	746.12	744.5170	746.1150	744.5170	0.00
26/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	269650	25	269650	25	0.00
26/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	269750	25	269750	25	0.00
26/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	269850	25	269850	25	0.00
26/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
26/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
26/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
26/03/2021	GOVI On 04-November-21			GOVI	754.38	752.7620	754.3760	752.7620	0.00
26/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	259560	24	259560	24	0.00
26/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	259660	24	259660	24	0.00
26/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	259760	24	259760	24	0.00
26/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
26/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
26/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
26/03/2021	GOVI On 03-February-22			GOVI	762.80	761.1710	762.8020	761.1710	0.00
26/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
26/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
26/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
26/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	299580	32	299580	32	0.00
26/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	299380	32	299380	32	0.00
26/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	299480	32	299480	32	0.00
26/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/03/2021	IGOV On 06-May-21			Index Future	282.13	283.0720	282.1310	283.0720	897.00
26/03/2021	IGOV On 05-August-21			Index Future	285.15	286.1060	285.1530	286.1060	0.00
26/03/2021	IGOV On 04-November-21			Index Future	288.38	289.3430	288.3790	289.3430	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
26/03/2021	IGOV On 03-February-22			Index Future	291.67	292.6440	291.6680	292.6440	0.00
26/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
26/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.44	89.4500	89.4400	89.4500	0.00
26/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.79	90.8100	90.7900	90.8100	51.00
26/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.31	90.3300	90.3100	90.3300	0.00
26/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.59	90.6100	90.5900	90.6100	0.00
26/03/2021	IS05 On 20-September-22			Interest Rate Swap	93.87	93.9000	93.8700	93.9000	0.00
26/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.54	94.5600	94.5400	94.5600	0.00
26/03/2021	IS05 On 22-March-23			Interest Rate Swap	87.13	87.1400	87.1300	87.1400	0.00
26/03/2021	IS05 On 20-June-23			Interest Rate Swap	92.81	92.8400	92.8100	92.8400	0.00
26/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/03/2021	IS10 On 17-December-25			Interest Rate Swap	81.96	82.0400	81.9600	82.0400	0.00
26/03/2021	IS10 On 16-March-26			Interest Rate Swap	78.63	78.7100	78.6300	78.7100	0.00
26/03/2021	IS10 On 15-June-26			Interest Rate Swap	77.17	77.2500	77.1700	77.2500	0.00
26/03/2021	IS10 On 21-September-26			Interest Rate Swap	79.29	79.3700	79.2900	79.3700	0.00
26/03/2021	IS10 On 21-December-26			Interest Rate Swap	83.37	83.4600	83.3700	83.4600	0.00
26/03/2021	IS10 On 15-March-27			Interest Rate Swap	81.97	82.0600	81.9700	82.0600	0.00
26/03/2021	IS10 On 21-June-27			Interest Rate Swap	84.15	84.2300	84.1500	84.2300	0.00
26/03/2021	IS10 On 20-September-27			Interest Rate Swap	90.04	90.1100	90.0400	90.1100	0.00
26/03/2021	IS10 On 20-December-27			Interest Rate Swap	90.55	90.6200	90.5500	90.6200	0.00
26/03/2021	IS10 On 22-March-28			Interest Rate Swap	83.74	83.8100	83.7400	83.8100	0.00
26/03/2021	IS10 On 20-June-28			Interest Rate Swap	91.64	91.7000	91.6400	91.7000	0.00
26/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.72	96.2050	3.7150	96.2050	0.00
26/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.75	96.1700	3.7500	96.1700	0.00
26/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.81	96.0800	3.8050	96.0800	0.00
26/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.85	96.0300	3.8500	96.0300	0.00
26/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.95	95.9150	3.9500	95.9150	0.00
26/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.99	95.8750	3.9850	95.8750	30,000.00
26/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.37	95.5150	4.3700	95.5150	0.00
26/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.52	95.3650	4.5150	95.3650	0.00
26/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.96	94.9700	4.9600	94.9700	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
26/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.11	94.8200	5.1050	94.8200	0.00
26/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.49	94.4700	5.4850	94.4700	0.00
26/03/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.61	94.3450	5.6100	94.3450	0.00
26/03/2021	R023 On 06-May-21			Bond Future	5.44	105.4206	5.4395	105.4206	40,647.00
26/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3627	4	3627	4	0.00
26/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3610	4	3610	4	0.00
26/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3644	4	3644	4	0.00
26/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
26/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
26/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
26/03/2021	R023 On 05-August-21			Bond Future	5.64	106.5361	5.6450	106.5361	0.00
26/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	191	0	191	0	0.00
26/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	185	0	185	0	0.00
26/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	179	0	179	0	0.00
26/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	713	1	713	1	0.00
26/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	704	1	704	1	0.00
26/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	695	1	695	1	0.00
26/03/2021	R023 On 04-November-21			Bond Future	5.88	103.7971	5.8834	103.7971	0.00
26/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	70	0	70	0	0.00
26/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	69	0	69	0	0.00
26/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	67	0	67	0	0.00
26/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1319	1	1319	1	0.00
26/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1308	1	1308	1	0.00
26/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1297	1	1297	1	0.00
26/03/2021	R023 On 03-February-22			Bond Future	6.24	104.9573	6.2399	104.9573	0.00
26/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	179	0	179	0	0.00
26/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	177	0	177	0	0.00
26/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	181	0	181	0	0.00
26/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1373	1	1373	1	0.00
26/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1390	1	1390	1	0.00
26/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1381	1	1381	1	0.00
26/03/2021	R035 On 06-May-21			Bond Future	11.13	85.8153	11.1303	85.8153	98,260.00
26/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	7440	7	7440	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
26/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	7393	7	7393	7	0.00
26/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	2061	2	2061	2	0.00
26/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	645	1	645	1	600.00
26/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	2368	2	2368	2	600.00
26/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	10089	10	10089	10	0.00
26/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	1425	1	1425	1	1,650.00
26/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	5875	6	5875	6	0.00
26/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	2944	3	2944	3	0.00
26/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	7487	7	7487	7	0.00
26/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	886	1	886	1	0.00
26/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	272	0	272	0	500.00
26/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	3826	4	3826	4	0.00
26/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	9410	9	9410	9	0.00
26/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	443	0	443	0	223.00
26/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	148	0	148	0	1,650.00
26/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	6194	6	6194	6	0.00
26/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	1300	1	1300	1	1,650.00
26/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	5321	5	5321	5	0.00
26/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	108	0	108	0	600.00
26/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	4571	5	4571	5	500.00
26/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	7324	7	7324	7	0.00
26/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	353	0	353	0	0.00
26/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	346	0	346	0	0.00
26/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	1789	2	1789	2	223.00
26/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	651	1	651	1	223.00
26/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	3431	4	3431	4	0.00
26/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	2247	2	2247	2	0.00
26/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	2558	3	2558	3	500.00
26/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	339	0	339	0	0.00
26/03/2021	R035 On 05-August-21			Bond Future	11.37	86.7234	11.3706	86.7234	0.00
26/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	2269	2	2269	2	0.00
26/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
26/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	938	1	938	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
26/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
26/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	3889	4	3889	4	0.00
26/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
26/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	51193	51	51193	51	0.00
26/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	3893	4	3893	4	100.00
26/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	51310	51	51310	51	0.00
26/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	51427	52	51427	52	0.00
26/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	5965	6	5965	6	100.00
26/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	9595	10	9595	10	0.00
26/03/2021	R035 On 04-November-21			Bond Future	11.61	83.2001	11.6102	83.2001	0.00
26/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	12499	12	12499	12	0.00
26/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	5189	5	5189	5	0.00
26/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1606	2	1606	2	782.00
26/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	7860	8	7860	8	0.00
26/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	7827	8	7827	8	0.00
26/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1455	1	1455	1	400.00
26/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	2261	2	2261	2	400.00
26/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	3313	3	3313	3	0.00
26/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	7894	8	7894	8	0.00
26/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	2821	3	2821	3	0.00
26/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	6463	7	6463	7	782.00
26/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	10187	10	10187	10	0.00
26/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	4387	4	4387	4	782.00
26/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	8290	8	8290	8	0.00
26/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	10774	11	10774	11	0.00
26/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	2860	3	2860	3	0.00
26/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	2841	3	2841	3	0.00
26/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	1068	1	1068	1	400.00
26/03/2021	R035 On 03-February-22			Bond Future	11.87	84.1303	11.8690	84.1303	0.00
26/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	896	1	896	1	683.00
26/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	3269	3	3269	3	0.00
26/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	3634	4	3634	4	0.00
26/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	3222	3	3222	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
26/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	2058	2	2058	2	0.00
26/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	3245	3	3245	3	0.00
26/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	6939	7	6939	7	0.00
26/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	6975	7	6975	7	0.00
26/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	6380	6	6380	6	683.00
26/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	6903	7	6903	7	0.00
26/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	9320	9	9320	9	683.00
26/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	14489	15	14489	15	0.00
26/03/2021	R186 On 06-May-21			Bond Future	7.56	117.0228	7.5628	117.0228	107,312.00
26/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	14397	14	14397	14	0.00
26/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	812	1	812	1	0.00
26/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	14356	14	14356	14	0.00
26/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	14315	14	14315	14	0.00
26/03/2021	R186 On 06-May-21	7.60	Call	Bond Future	1458	1	1458	1	5,000.00
26/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
26/03/2021	R186 On 06-May-21	7.60	Put	Bond Future	1277	1	1277	1	5,000.00
26/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
26/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	2102	2	2102	2	15,177.00
26/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
26/03/2021	R186 On 05-August-21			Bond Future	7.77	112.9809	7.7667	112.9809	0.00
26/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	4787	5	4787	5	0.00
26/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	4753	5	4753	5	0.00
26/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	4719	5	4719	5	0.00
26/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	896	1	896	1	0.00
26/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	886	1	886	1	0.00
26/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	876	1	876	1	0.00
26/03/2021	R186 On 04-November-21			Bond Future	7.97	114.2207	7.9700	114.2207	0.00
26/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	2997	3	2997	3	0.00
26/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	2973	3	2973	3	0.00
26/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	2949	3	2949	3	0.00
26/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	2423	3	2423	3	0.00
26/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	2403	3	2403	3	0.00
26/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	2383	3	2383	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
26/03/2021	R186 On 03-February-22			Bond Future	8.20	110.2163	8.1964	110.2163	0.00
26/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1184	1	1184	1	0.00
26/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1197	1	1197	1	0.00
26/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1211	1	1211	1	0.00
26/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	5030	5	5030	5	0.00
26/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	5060	5	5060	5	0.00
26/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	5091	5	5091	5	0.00
26/03/2021	R197 On 06-May-21			Bond Future	320.73	320.7341	320.7302	320.7341	2,993.00
26/03/2021	R197 On 05-August-21			Bond Future	316.20	316.2056	316.2002	316.2056	0.00
26/03/2021	R197 On 04-November-21			Bond Future	319.74	319.7490	319.7426	319.7490	0.00
26/03/2021	R197 On 03-February-22			Bond Future	315.29	315.2986	315.2917	315.2986	0.00
26/03/2021	R202 On 06-May-21			Bond Future	231.31	232.4522	231.3064	232.4522	9,268.00
26/03/2021	R202 On 05-August-21			Bond Future	229.56	230.7194	229.5603	230.7194	0.00
26/03/2021	R202 On 04-November-21			Bond Future	232.13	233.3045	232.1317	233.3045	0.00
26/03/2021	R202 On 03-February-22			Bond Future	230.48	231.6646	230.4782	231.6646	0.00
26/03/2021	R209 On 06-May-21			Bond Future	11.05	65.9209	11.0484	65.9209	26,715.00
26/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	6295	6	6295	6	0.00
26/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	1100	1	1100	1	0.00
26/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	581	1	581	1	5,325.00
26/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	2680	3	2680	3	0.00
26/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	3851	4	3851	4	0.00
26/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	196	0	196	0	4,050.00
26/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	1976	2	1976	2	0.00
26/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	345	0	345	0	0.00
26/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	6335	6	6335	6	0.00
26/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	105	0	105	0	2,150.00
26/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	707	1	707	1	500.00
26/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	6216	6	6216	6	0.00
26/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	6256	6	6256	6	0.00
26/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	380	0	380	0	0.00
26/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	387	0	387	0	0.00
26/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	9159	9	9159	9	0.00
26/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	7672	8	7672	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
26/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	367	0	367	0	8,350.00
26/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	2234	2	2234	2	3,500.00
26/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	6290	6	6290	6	0.00
26/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	1007	1	1007	1	3,750.00
26/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	5040	5	5040	5	0.00
26/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	1619	2	1619	2	9,150.00
26/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	3551	4	3551	4	5,250.00
26/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	374	0	374	0	0.00
26/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	4583	5	4583	5	0.00
26/03/2021	R209 On 05-August-21			Bond Future	11.26	66.6184	11.2602	66.6184	0.00
26/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	5147	5	5147	5	0.00
26/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	5115	5	5115	5	0.00
26/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	5179	5	5179	5	0.00
26/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	2420	2	2420	2	0.00
26/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	2453	3	2453	3	0.00
26/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	2437	2	2437	2	0.00
26/03/2021	R209 On 04-November-21			Bond Future	11.47	64.2090	11.4702	64.2090	2,255.00
26/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	899	1	899	1	4,750.00
26/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	6323	6	6323	6	0.00
26/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	2162	2	2162	2	0.00
26/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	5770	6	5770	6	0.00
26/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	6354	6	6354	6	0.00
26/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	6292	6	6292	6	0.00
26/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	2870	3	2870	3	0.00
26/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	3178	3	3178	3	6,500.00
26/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	2886	3	2886	3	0.00
26/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	2901	3	2901	3	0.00
26/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	7337	7	7337	7	6,500.00
26/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	12057	12	12057	12	0.00
26/03/2021	R209 On 03-February-22			Bond Future	11.69	64.9270	11.6916	64.9270	0.00
26/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	2921	3	2921	3	0.00
26/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	2880	3	2880	3	0.00
26/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	2901	3	2901	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
26/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	6269	6	6269	6	0.00
26/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	6301	6	6301	6	0.00
26/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	6237	6	6237	6	0.00
26/03/2021	R210 On 06-May-21			Bond Future	200.73	200.9774	200.7295	200.9774	1,502.00
26/03/2021	R210 On 05-August-21			Bond Future	202.90	203.1543	202.9027	203.1543	0.00
26/03/2021	R210 On 04-November-21			Bond Future	202.44	202.6901	202.4354	202.6901	0.00
26/03/2021	R210 On 03-February-22			Bond Future	204.74	205.0028	204.7448	205.0028	0.00
26/03/2021	R212 On 06-May-21			Bond Future	171.80	171.4690	171.8047	171.4690	2,930.00
26/03/2021	R212 On 05-August-21			Bond Future	171.33	170.9945	171.3331	170.9945	0.00
26/03/2021	R212 On 04-November-21			Bond Future	173.25	172.9106	173.2525	172.9106	0.00
26/03/2021	R213 On 06-May-21			Bond Future	10.02	82.5993	10.0232	82.5993	9,143.00
26/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	9375	9	9375	9	0.00
26/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	9331	9	9331	9	0.00
26/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	9420	9	9420	9	0.00
26/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	51	0	51	0	0.00
26/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	54	0	54	0	0.00
26/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	52	0	52	0	0.00
26/03/2021	R213 On 05-August-21			Bond Future	10.25	83.4733	10.2462	83.4733	0.00
26/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	4800	5	4800	5	0.00
26/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	2938	3	2938	3	0.00
26/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	5067	5	5067	5	0.00
26/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1323	1	1323	1	0.00
26/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	5033	5	5033	5	0.00
26/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	5000	5	5000	5	0.00
26/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	1982	2	1982	2	0.00
26/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	1966	2	1966	2	0.00
26/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	3494	4	3494	4	0.00
26/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	6230	6	6230	6	0.00
26/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	1950	2	1950	2	0.00
26/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	2080	2	2080	2	0.00
26/03/2021	R213 On 04-November-21			Bond Future	10.47	80.8596	10.4698	80.8596	0.00
26/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	5762	6	5762	6	0.00
26/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	5730	6	5730	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
26/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	5794	6	5794	6	0.00
26/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	2675	3	2675	3	0.00
26/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	2660	3	2660	3	0.00
26/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	2644	3	2644	3	0.00
26/03/2021	R213 On 03-February-22			Bond Future	10.71	81.7635	10.7128	81.7635	0.00
26/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	2970	3	2970	3	0.00
26/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2009	2	2009	2	0.00
26/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	2757	3	2757	3	0.00
26/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	1711	2	1711	2	0.00
26/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	2395	2	2395	2	0.00
26/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	2376	2	2376	2	0.00
26/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	709	1	709	1	200.00
26/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	2414	2	2414	2	0.00
26/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	841	1	841	1	102.00
26/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	7509	8	7509	8	200.00
26/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	11799	12	11799	12	0.00
26/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	6104	6	6104	6	0.00
26/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	10953	11	10953	11	0.00
26/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	6169	6	6169	6	0.00
26/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	6136	6	6136	6	0.00
26/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	5571	6	5571	6	200.00
26/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	6849	7	6849	7	102.00
26/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	5275	5	5275	5	102.00
26/03/2021	R214 On 06-May-21			Bond Future	11.40	62.8360	11.4025	62.8360	14,842.00
26/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	5083	5	5083	5	0.00
26/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	5047	5	5047	5	0.00
26/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	5011	5	5011	5	0.00
26/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	739	1	739	1	0.00
26/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	727	1	727	1	0.00
26/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	716	1	716	1	0.00
26/03/2021	R214 On 05-August-21			Bond Future	11.61	63.5009	11.6125	63.5009	0.00
26/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	4805	5	4805	5	0.00
26/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	4835	5	4835	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
26/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	4774	5	4774	5	0.00
26/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	2731	3	2731	3	0.00
26/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	2768	3	2768	3	0.00
26/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	2750	3	2750	3	0.00
26/03/2021	R214 On 04-November-21			Bond Future	11.82	60.9203	11.8205	60.9203	0.00
26/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	6229	6	6229	6	0.00
26/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	6199	6	6199	6	0.00
26/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	6169	6	6169	6	0.00
26/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	3081	3	3081	3	0.00
26/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	3048	3	3048	3	0.00
26/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	3065	3	3065	3	0.00
26/03/2021	R214 On 03-February-22			Bond Future	12.04	61.6014	12.0435	61.6014	0.00
26/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	3033	3	3033	3	0.00
26/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	3012	3	3012	3	0.00
26/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	3054	3	3054	3	0.00
26/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	6353	6	6353	6	0.00
26/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	6320	6	6320	6	0.00
26/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	6288	6	6288	6	0.00
26/03/2021	R248 On 06-May-21			Bond Future	11.45	79.0495	11.4541	79.0495	137,361.00
26/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	6260	6	6260	6	0.00
26/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	6214	6	6214	6	0.00
26/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	6306	6	6306	6	0.00
26/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	144	0	144	0	1,200.00
26/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	782	1	782	1	1,200.00
26/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	5350	6	5350	6	0.00
26/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	686	1	686	1	0.00
26/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	710	1	710	1	0.00
26/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	9335	10	9335	10	0.00
26/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	698	1	698	1	0.00
26/03/2021	R248 On 05-August-21			Bond Future	11.67	79.8860	11.6686	79.8860	5,000.00
26/03/2021	R248 On 05-August-21	10.50	Call	Bond Future	1132	1	1132	1	1,000.00
26/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	563	1	563	1	0.00
26/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	7356	7	7356	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
26/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	7319	7	7319	7	0.00
26/03/2021	R248 On 05-August-21	11.20	Call	Bond Future	2739	3	2739	3	1,000.00
26/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	869	1	869	1	1,300.00
26/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	7393	7	7393	7	0.00
26/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	1964	2	1964	2	1,300.00
26/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1316	1	1316	1	0.00
26/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	2279	2	2279	2	0.00
26/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	8770	9	8770	9	0.00
26/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	2299	2	2299	2	0.00
26/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	7200	7	7200	7	0.00
26/03/2021	R248 On 05-August-21	10.50	Put	Bond Future	9349	10	9349	10	0.00
26/03/2021	R248 On 05-August-21	11.20	Put	Bond Future	5858	6	5858	6	0.00
26/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	2260	2	2260	2	0.00
26/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	10649	11	10649	11	0.00
26/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	12783	13	12783	13	0.00
26/03/2021	R248 On 04-November-21			Bond Future	11.88	76.3507	11.8813	76.3507	0.00
26/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	8560	8	8560	8	0.00
26/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	8526	8	8526	8	0.00
26/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	8594	8	8594	8	0.00
26/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	2979	3	2979	3	0.00
26/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	3020	3	3020	3	0.00
26/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	2999	3	2999	3	0.00
26/03/2021	R248 On 03-February-22			Bond Future	12.11	77.2044	12.1102	77.2044	0.00
26/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	3577	3	3577	3	0.00
26/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	3551	3	3551	3	0.00
26/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	3526	3	3526	3	0.00
26/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	7479	8	7479	8	0.00
26/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	7559	8	7559	8	0.00
26/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	7519	8	7519	8	0.00