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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/11/2021 TO: 29/11/2021

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | 2025 On 03-February-22 | | | Bond Future | 154.29 | 154.1425 | 154.2885 | 154.1425 | 5,316.00 |
| 29/11/2021 | 2025 On 05-May-22 | | | Bond Future | 156.17 | 156.0200 | 156.1672 | 156.0200 | 164.00 |
| 29/11/2021 | 2025 On 04-August-22 | | | Bond Future | 156.52 | 156.3748 | 156.5235 | 156.3748 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | 2025 On 03-November-22 | | | Bond Future | 158.53 | 158.3752 | 158.5256 | 158.3752 | 0.00 |
| 29/11/2021 | 2029 On 03-February-22 | | | Bond Future | 112.73 | 112.2749 | 112.7332 | 112.2749 | 2,806.00 |
| 29/11/2021 | 2029 On 05-May-22 | | | Bond Future | 112.91 | 112.4450 | 112.9083 | 112.4450 | 186.00 |
| 29/11/2021 | 2029 On 04-August-22 | | | Bond Future | 114.33 | 113.8613 | 114.3303 | 113.8613 | 0.00 |
| 29/11/2021 | 2029 On 03-November-22 | | | Bond Future | 114.57 | 114.0955 | 114.5703 | 114.0955 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | | | Bond Future | 9.98 | 88.9080 | 89.4663 | 88.9080 | 84,396.00 |
| 29/11/2021 | 2030 On 03-February-22 | 8,80 | Call | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,90 | Call | Bond Future | 1243 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 10,85 | Call | Bond Future | 4534 | 4 | 5 | 4 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,60 | Call | Bond Future | 649 | 1 | 1 | 1 | 1,000.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,78 | Call | Bond Future | 976 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,44 | Call | Bond Future | 428 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,43 | Call | Bond Future | 416 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 8,39 | Call | Bond Future | 7 | 0 | 0 | 0 | 101.00 |
| 29/11/2021 | 2030 On 03-February-22 | 8,85 | Call | Bond Future | 53 | 0 | 0 | 0 | 1,000.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,80 | Call | Bond Future | 1018 | 1 | 1 | 1 | 950.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,45 | Call | Bond Future | 441 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,40 | Call | Bond Future | 382 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,10 | Call | Bond Future | 144 | 0 | 0 | 0 | 4,000.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,35 | Call | Bond Future | 330 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,20 | Call | Bond Future | 204 | 0 | 0 | 0 | 950.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,20 | Put | Bond Future | 4232 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,35 | Put | Bond Future | 3563 | 4 | 4 | 4 | 101.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,10 | Put | Bond Future | 4706 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,40 | Put | Bond Future | 3352 | 4 | 3 | 4 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,45 | Put | Bond Future | 3149 | 4 | 3 | 4 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,80 | Put | Bond Future | 1919 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,90 | Put | Bond Future | 1636 | 2 | 2 | 2 | 8,000.00 |
| 29/11/2021 | 2030 On 03-February-22 | 8,85 | Put | Bond Future | 5968 | 7 | 6 | 7 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 8,39 | Put | Bond Future | 8479 | 9 | 8 | 9 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 8,80 | Put | Bond Future | 6231 | 7 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | 2030 On 03-February-22 | 9,43 | Put | Bond Future | 3229 | 4 | 3 | 4 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,44 | Put | Bond Future | 3189 | 4 | 3 | 4 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,78 | Put | Bond Future | 1979 | 2 | 2 | 2 | 101.00 |
| 29/11/2021 | 2030 On 03-February-22 | 9,60 | Put | Bond Future | 2577 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | 2030 On 03-February-22 | 10,85 | Put | Bond Future | 279 | 0 | 0 | 0 | 1,000.00 |
| 29/11/2021 | 2030 On 05-May-22 | | | Bond Future | 10.21 | 89.9698 | 90.5345 | 89.9698 | 14,727.00 |
| 29/11/2021 | 2030 On 05-May-22 | 11,04 | Call | Bond Future | 4823 | 4 | 5 | 4 | 0.00 |
| 29/11/2021 | 2030 On 05-May-22 | 10,19 | Call | Bond Future | 2139 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2030 On 05-May-22 | 8,81 | Call | Bond Future | 185 | 0 | 0 | 0 | 200.00 |
| 29/11/2021 | 2030 On 05-May-22 | 8,89 | Call | Bond Future | 226 | 0 | 0 | 0 | 1,800.00 |
| 29/11/2021 | 2030 On 05-May-22 | 9,35 | Call | Bond Future | 608 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2030 On 05-May-22 | 7,73 | Call | Bond Future | 12 | 0 | 0 | 0 | 200.00 |
| 29/11/2021 | 2030 On 05-May-22 | 10,20 | Call | Bond Future | 2165 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2030 On 05-May-22 | 10,21 | Call | Bond Future | 2190 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2030 On 05-May-22 | 9,95 | Call | Bond Future | 1573 | 1 | 2 | 1 | 0.00 |
| 29/11/2021 | 2030 On 05-May-22 | 8,14 | Call | Bond Future | 37 | 0 | 0 | 0 | 1,800.00 |
| 29/11/2021 | 2030 On 05-May-22 | 8,47 | Call | Bond Future | 84 | 0 | 0 | 0 | 1,073.00 |
| 29/11/2021 | 2030 On 05-May-22 | 8,14 | Put | Bond Future | 10880 | 11 | 11 | 11 | 0.00 |
| 29/11/2021 | 2030 On 05-May-22 | 8,81 | Put | Bond Future | 7346 | 8 | 7 | 8 | 0.00 |
| 29/11/2021 | 2030 On 05-May-22 | 8,89 | Put | Bond Future | 6959 | 7 | 7 | 7 | 0.00 |
| 29/11/2021 | 2030 On 05-May-22 | 10,21 | Put | Bond Future | 2202 | 3 | 2 | 3 | 0.00 |
| 29/11/2021 | 2030 On 05-May-22 | 10,20 | Put | Bond Future | 2224 | 3 | 2 | 3 | 200.00 |
| 29/11/2021 | 2030 On 05-May-22 | 7,73 | Put | Bond Future | 13196 | 14 | 13 | 14 | 0.00 |
| 29/11/2021 | 2030 On 05-May-22 | 8,47 | Put | Bond Future | 9091 | 10 | 9 | 10 | 0.00 |
| 29/11/2021 | 2030 On 05-May-22 | 9,35 | Put | Bond Future | 4927 | 5 | 5 | 5 | 1,073.00 |
| 29/11/2021 | 2030 On 05-May-22 | 10,19 | Put | Bond Future | 2247 | 3 | 2 | 3 | 0.00 |
| 29/11/2021 | 2030 On 05-May-22 | 11,04 | Put | Bond Future | 917 | 1 | 1 | 1 | 1,800.00 |
| 29/11/2021 | 2030 On 05-May-22 | 9,95 | Put | Bond Future | 2860 | 3 | 3 | 3 | 1,073.00 |
| 29/11/2021 | 2030 On 04-August-22 | | | Bond Future | 10.47 | 87.0274 | 87.5991 | 87.0274 | 0.00 |
| 29/11/2021 | 2030 On 04-August-22 | 9,05 | Call | Bond Future | 406 | 0 | 0 | 0 | 800.00 |
| 29/11/2021 | 2030 On 04-August-22 | 9,54 | Call | Bond Future | 903 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2030 On 04-August-22 | 8,30 | Call | Bond Future | 108 | 0 | 0 | 0 | 800.00 |
| 29/11/2021 | 2030 On 04-August-22 | 9,55 | Call | Bond Future | 916 | 1 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | 2030 On 04-August-22 | 9,56 | Call | Bond Future | 930 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2030 On 04-August-22 | 10,95 | Call | Bond Future | 4023 | 4 | 4 | 4 | 0.00 |
| 29/11/2021 | 2030 On 04-August-22 | 10,95 | Put | Bond Future | 1791 | 2 | 2 | 2 | 800.00 |
| 29/11/2021 | 2030 On 04-August-22 | 9,56 | Put | Bond Future | 5299 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2030 On 04-August-22 | 9,55 | Put | Bond Future | 5336 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2030 On 04-August-22 | 8,30 | Put | Bond Future | 11032 | 12 | 11 | 12 | 0.00 |
| 29/11/2021 | 2030 On 04-August-22 | 9,54 | Put | Bond Future | 5372 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2030 On 04-August-22 | 9,05 | Put | Bond Future | 7360 | 8 | 7 | 8 | 0.00 |
| 29/11/2021 | 2030 On 03-November-22 | | | Bond Future | 10.71 | 88.1716 | 88.7502 | 88.1716 | 0.00 |
| 29/11/2021 | 2030 On 03-November-22 | 10,09 | Call | Bond Future | 1752 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2030 On 03-November-22 | 10,08 | Call | Bond Future | 1735 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2030 On 03-November-22 | 10,10 | Call | Bond Future | 1770 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2030 On 03-November-22 | 10,10 | Put | Bond Future | 4577 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | 2030 On 03-November-22 | 10,08 | Put | Bond Future | 4636 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | 2030 On 03-November-22 | 10,09 | Put | Bond Future | 4606 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | | | Bond Future | 10.46 | 88.7114 | 89.3278 | 88.7114 | 108,132.00 |
| 29/11/2021 | 2032 On 03-February-22 | 8,91 | Call | Bond Future | 6 | 0 | 0 | 0 | 198.00 |
| 29/11/2021 | 2032 On 03-February-22 | 9,14 | Call | Bond Future | 17 | 0 | 0 | 0 | 97.00 |
| 29/11/2021 | 2032 On 03-February-22 | 9,57 | Call | Bond Future | 131 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,95 | Call | Bond Future | 3350 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,90 | Call | Bond Future | 3146 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,45 | Call | Bond Future | 1565 | 1 | 2 | 1 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,35 | Call | Bond Future | 1292 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 9,90 | Call | Bond Future | 428 | 0 | 0 | 0 | 900.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,14 | Call | Bond Future | 817 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,44 | Call | Bond Future | 1536 | 1 | 2 | 1 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 9,62 | Call | Bond Future | 161 | 0 | 0 | 0 | 210.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,53 | Call | Bond Future | 1806 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,42 | Call | Bond Future | 1480 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,43 | Call | Bond Future | 1508 | 1 | 2 | 1 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 9,81 | Call | Bond Future | 321 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 9,67 | Call | Bond Future | 196 | 0 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | 2032 On 03-February-22 | 9,58 | Call | Bond Future | 137 | 0 | 0 | 0 | 400.00 |
| 29/11/2021 | 2032 On 03-February-22 | 11,13 | Call | Bond Future | 4112 | 4 | 4 | 4 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,65 | Call | Bond Future | 2205 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,66 | Call | Bond Future | 2239 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,66 | Put | Bond Future | 1138 | 1 | 1 | 1 | 97.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,45 | Put | Bond Future | 1627 | 2 | 2 | 2 | 198.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,65 | Put | Bond Future | 1158 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 11,13 | Put | Bond Future | 483 | 1 | 0 | 1 | 210.00 |
| 29/11/2021 | 2032 On 03-February-22 | 8,91 | Put | Bond Future | 9282 | 10 | 9 | 10 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 9,58 | Put | Bond Future | 5251 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 9,81 | Put | Bond Future | 4062 | 5 | 4 | 5 | 198.00 |
| 29/11/2021 | 2032 On 03-February-22 | 9,90 | Put | Bond Future | 3639 | 4 | 4 | 4 | 900.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,43 | Put | Bond Future | 1681 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,42 | Put | Bond Future | 1710 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,53 | Put | Bond Future | 1422 | 2 | 1 | 2 | 210.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,35 | Put | Bond Future | 1915 | 2 | 2 | 2 | 400.00 |
| 29/11/2021 | 2032 On 03-February-22 | 9,62 | Put | Bond Future | 5034 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,44 | Put | Bond Future | 1654 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,14 | Put | Bond Future | 2635 | 3 | 3 | 3 | 97.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,90 | Put | Bond Future | 741 | 1 | 1 | 1 | 900.00 |
| 29/11/2021 | 2032 On 03-February-22 | 10,95 | Put | Bond Future | 676 | 1 | 1 | 1 | 400.00 |
| 29/11/2021 | 2032 On 03-February-22 | 9,57 | Put | Bond Future | 5306 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 9,14 | Put | Bond Future | 7836 | 8 | 8 | 8 | 0.00 |
| 29/11/2021 | 2032 On 03-February-22 | 9,67 | Put | Bond Future | 4769 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | 2032 On 05-May-22 | | | Bond Future | 10.68 | 85.6238 | 86.2473 | 85.6238 | 20,384.00 |
| 29/11/2021 | 2032 On 05-May-22 | 11,02 | Call | Bond Future | 3507 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | 2032 On 05-May-22 | 11,04 | Call | Bond Future | 3577 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | 2032 On 05-May-22 | 10,29 | Call | Bond Future | 1432 | 1 | 1 | 1 | 993.00 |
| 29/11/2021 | 2032 On 05-May-22 | 9,58 | Call | Bond Future | 370 | 0 | 0 | 0 | 780.00 |
| 29/11/2021 | 2032 On 05-May-22 | 10,18 | Call | Bond Future | 1210 | 1 | 1 | 1 | 780.00 |
| 29/11/2021 | 2032 On 05-May-22 | 11,03 | Call | Bond Future | 3542 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | 2032 On 05-May-22 | 11,18 | Call | Bond Future | 4077 | 4 | 4 | 4 | 0.00 |
| 29/11/2021 | 2032 On 05-May-22 | 10,98 | Call | Bond Future | 3370 | 3 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | 2032 On 05-May-22 | 10,98 | Put | Bond Future | 1780 | 2 | 2 | 2 | 993.00 |
| 29/11/2021 | 2032 On 05-May-22 | 11,18 | Put | Bond Future | 1441 | 2 | 1 | 2 | 780.00 |
| 29/11/2021 | 2032 On 05-May-22 | 11,02 | Put | Bond Future | 1707 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2032 On 05-May-22 | 11,03 | Put | Bond Future | 1689 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2032 On 05-May-22 | 10,29 | Put | Bond Future | 3593 | 4 | 4 | 4 | 0.00 |
| 29/11/2021 | 2032 On 05-May-22 | 10,18 | Put | Bond Future | 3989 | 4 | 4 | 4 | 0.00 |
| 29/11/2021 | 2032 On 05-May-22 | 9,58 | Put | Bond Future | 6627 | 7 | 7 | 7 | 0.00 |
| 29/11/2021 | 2032 On 05-May-22 | 11,04 | Put | Bond Future | 1671 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2032 On 04-August-22 | | | Bond Future | 10.91 | 86.6314 | 87.2626 | 86.6314 | 0.00 |
| 29/11/2021 | 2032 On 04-August-22 | 11,60 | Call | Bond Future | 5169 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | 2032 On 04-August-22 | 11,89 | Call | Bond Future | 6235 | 6 | 6 | 6 | 0.00 |
| 29/11/2021 | 2032 On 04-August-22 | 10,20 | Call | Bond Future | 1312 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2032 On 04-August-22 | 10,21 | Call | Bond Future | 1330 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2032 On 04-August-22 | 9,72 | Call | Bond Future | 619 | 1 | 1 | 1 | 800.00 |
| 29/11/2021 | 2032 On 04-August-22 | 10,22 | Call | Bond Future | 1348 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2032 On 04-August-22 | 8,97 | Call | Bond Future | 149 | 0 | 0 | 0 | 800.00 |
| 29/11/2021 | 2032 On 04-August-22 | 8,97 | Put | Bond Future | 11215 | 12 | 11 | 12 | 0.00 |
| 29/11/2021 | 2032 On 04-August-22 | 10,21 | Put | Bond Future | 5127 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2032 On 04-August-22 | 9,72 | Put | Bond Future | 7198 | 8 | 7 | 8 | 0.00 |
| 29/11/2021 | 2032 On 04-August-22 | 10,20 | Put | Bond Future | 5164 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2032 On 04-August-22 | 10,22 | Put | Bond Future | 5089 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2032 On 04-August-22 | 11,89 | Put | Bond Future | 1314 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2032 On 04-August-22 | 11,60 | Put | Bond Future | 1667 | 2 | 2 | 2 | 800.00 |
| 29/11/2021 | 2032 On 03-November-22 | | | Bond Future | 11.15 | 83.6249 | 84.2637 | 83.6249 | 0.00 |
| 29/11/2021 | 2032 On 03-November-22 | 10,66 | Call | Bond Future | 2201 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2032 On 03-November-22 | 10,66 | Put | Bond Future | 4718 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | 2033 On 03-February-22 | | | Bond Future | 108.33 | 108.2210 | 108.3342 | 108.2210 | 7,393.00 |
| 29/11/2021 | 2033 On 05-May-22 | | | Bond Future | 108.37 | 108.2598 | 108.3739 | 108.2598 | 2,121.00 |
| 29/11/2021 | 2033 On 04-August-22 | | | Bond Future | 109.74 | 109.6233 | 109.7387 | 109.6233 | 0.00 |
| 29/11/2021 | 2033 On 03-November-22 | | | Bond Future | 109.84 | 109.7229 | 109.8395 | 109.7229 | 0.00 |
| 29/11/2021 | 2037 On 03-February-22 | | | Bond Future | 11.03 | 80.9706 | 81.8143 | 80.9706 | 118,596.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | 2037 On 03-February-22 | 11,47 | Call | Bond Future | 3526 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | 2037 On 03-February-22 | 11,45 | Call | Bond Future | 3438 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | 2037 On 03-February-22 | 11,46 | Call | Bond Future | 3482 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | 2037 On 03-February-22 | 11,47 | Put | Bond Future | 873 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2037 On 03-February-22 | 11,45 | Put | Bond Future | 904 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2037 On 03-February-22 | 11,46 | Put | Bond Future | 888 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2037 On 05-May-22 | | | Bond Future | 11.24 | 81.9378 | 82.7912 | 81.9378 | 11,855.00 |
| 29/11/2021 | 2037 On 05-May-22 | 11,84 | Call | Bond Future | 4947 | 4 | 5 | 4 | 0.00 |
| 29/11/2021 | 2037 On 05-May-22 | 11,82 | Call | Bond Future | 4864 | 4 | 5 | 4 | 0.00 |
| 29/11/2021 | 2037 On 05-May-22 | 11,83 | Call | Bond Future | 4906 | 4 | 5 | 4 | 0.00 |
| 29/11/2021 | 2037 On 05-May-22 | 11,84 | Put | Bond Future | 1425 | 2 | 1 | 2 | 0.00 |
| 29/11/2021 | 2037 On 05-May-22 | 11,82 | Put | Bond Future | 1456 | 2 | 1 | 2 | 0.00 |
| 29/11/2021 | 2037 On 05-May-22 | 11,83 | Put | Bond Future | 1441 | 2 | 1 | 2 | 0.00 |
| 29/11/2021 | 2037 On 04-August-22 | | | Bond Future | 11.46 | 78.6465 | 79.5104 | 78.6465 | 0.00 |
| 29/11/2021 | 2037 On 04-August-22 | 10,91 | Call | Bond Future | 1861 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2037 On 04-August-22 | 11,21 | Call | Bond Future | 2608 | 2 | 3 | 2 | 1,050.00 |
| 29/11/2021 | 2037 On 04-August-22 | 10,10 | Call | Bond Future | 528 | 0 | 1 | 0 | 50.00 |
| 29/11/2021 | 2037 On 04-August-22 | 11,42 | Call | Bond Future | 3228 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | 2037 On 04-August-22 | 11,95 | Call | Bond Future | 5077 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | 2037 On 04-August-22 | 10,89 | Call | Bond Future | 1816 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2037 On 04-August-22 | 10,90 | Call | Bond Future | 1838 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2037 On 04-August-22 | 10,89 | Put | Bond Future | 5266 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2037 On 04-August-22 | 11,95 | Put | Bond Future | 2254 | 3 | 2 | 3 | 1,050.00 |
| 29/11/2021 | 2037 On 04-August-22 | 10,91 | Put | Bond Future | 5186 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2037 On 04-August-22 | 11,42 | Put | Bond Future | 3450 | 4 | 3 | 4 | 50.00 |
| 29/11/2021 | 2037 On 04-August-22 | 10,10 | Put | Bond Future | 9161 | 10 | 9 | 10 | 0.00 |
| 29/11/2021 | 2037 On 04-August-22 | 10,90 | Put | Bond Future | 5226 | 6 | 5 | 6 | 50.00 |
| 29/11/2021 | 2037 On 04-August-22 | 11,21 | Put | Bond Future | 4087 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | 2037 On 03-November-22 | | | Bond Future | 11.66 | 79.6850 | 80.5595 | 79.6850 | 0.00 |
| 29/11/2021 | 2037 On 03-November-22 | 11,30 | Call | Bond Future | 2834 | 2 | 3 | 2 | 0.00 |
| 29/11/2021 | 2037 On 03-November-22 | 11,32 | Call | Bond Future | 2885 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | 2037 On 03-November-22 | 11,31 | Call | Bond Future | 2859 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | 2037 On 03-November-22 | 11,31 | Put | Bond Future | 4928 | 5 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | 2037 On 03-November-22 | 11,30 | Put | Bond Future | 4962 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | 2037 On 03-November-22 | 11,32 | Put | Bond Future | 4894 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | 2038 On 03-February-22 | | | Bond Future | 120.34 | 120.3359 | 120.3446 | 120.3359 | 6,276.00 |
| 29/11/2021 | 2038 On 05-May-22 | | | Bond Future | 121.81 | 121.8018 | 121.8100 | 121.8018 | 677.00 |
| 29/11/2021 | 2038 On 04-August-22 | | | Bond Future | 121.53 | 121.5243 | 121.5325 | 121.5243 | 0.00 |
| 29/11/2021 | 2038 On 03-November-22 | | | Bond Future | 123.09 | 123.0793 | 123.0873 | 123.0793 | 0.00 |
| 29/11/2021 | 2040 On 03-February-22 | | | Bond Future | 11.12 | 82.9884 | 83.8600 | 82.9884 | 85,547.00 |
| 29/11/2021 | 2040 On 03-February-22 | 11,57 | Call | Bond Future | 3876 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | 2040 On 03-February-22 | 11,58 | Call | Bond Future | 3924 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | 2040 On 03-February-22 | 11,59 | Call | Bond Future | 3971 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | 2040 On 03-February-22 | 11,57 | Put | Bond Future | 938 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2040 On 03-February-22 | 11,58 | Put | Bond Future | 922 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2040 On 03-February-22 | 11,59 | Put | Bond Future | 906 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2040 On 05-May-22 | | | Bond Future | 11.32 | 83.9796 | 84.8613 | 83.9796 | 8,498.00 |
| 29/11/2021 | 2040 On 05-May-22 | 11,91 | Call | Bond Future | 5293 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | 2040 On 05-May-22 | 9,82 | Call | Bond Future | 153 | 0 | 0 | 0 | 1,200.00 |
| 29/11/2021 | 2040 On 05-May-22 | 11,90 | Call | Bond Future | 5249 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | 2040 On 05-May-22 | 10,57 | Call | Bond Future | 938 | 1 | 1 | 1 | 1,200.00 |
| 29/11/2021 | 2040 On 05-May-22 | 11,92 | Call | Bond Future | 5337 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | 2040 On 05-May-22 | 13,04 | Call | Bond Future | 10610 | 10 | 11 | 10 | 0.00 |
| 29/11/2021 | 2040 On 05-May-22 | 13,04 | Put | Bond Future | 494 | 1 | 0 | 1 | 1,200.00 |
| 29/11/2021 | 2040 On 05-May-22 | 11,92 | Put | Bond Future | 1554 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2040 On 05-May-22 | 10,57 | Put | Bond Future | 6048 | 7 | 6 | 7 | 0.00 |
| 29/11/2021 | 2040 On 05-May-22 | 11,91 | Put | Bond Future | 1570 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2040 On 05-May-22 | 11,90 | Put | Bond Future | 1587 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2040 On 05-May-22 | 9,82 | Put | Bond Future | 10903 | 12 | 11 | 12 | 0.00 |
| 29/11/2021 | 2040 On 04-August-22 | | | Bond Future | 11.53 | 80.4618 | 81.3543 | 80.4618 | 0.00 |
| 29/11/2021 | 2040 On 04-August-22 | 11,04 | Call | Bond Future | 2088 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2040 On 04-August-22 | 12,24 | Call | Bond Future | 6269 | 6 | 6 | 6 | 0.00 |
| 29/11/2021 | 2040 On 04-August-22 | 9,70 | Call | Bond Future | 225 | 0 | 0 | 0 | 460.00 |
| 29/11/2021 | 2040 On 04-August-22 | 10,70 | Call | Bond Future | 1322 | 1 | 1 | 1 | 460.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | 2040 On 04-August-22 | 11,03 | Call | Bond Future | 2063 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2040 On 04-August-22 | 11,05 | Call | Bond Future | 2113 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2040 On 04-August-22 | 11,05 | Put | Bond Future | 5229 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2040 On 04-August-22 | 12,24 | Put | Bond Future | 1953 | 2 | 2 | 2 | 460.00 |
| 29/11/2021 | 2040 On 04-August-22 | 9,70 | Put | Bond Future | 13224 | 14 | 13 | 14 | 0.00 |
| 29/11/2021 | 2040 On 04-August-22 | 11,03 | Put | Bond Future | 5313 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2040 On 04-August-22 | 10,70 | Put | Bond Future | 6840 | 8 | 7 | 8 | 0.00 |
| 29/11/2021 | 2040 On 04-August-22 | 11,04 | Put | Bond Future | 5270 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2040 On 03-November-22 | | | Bond Future | 11.73 | 81.5247 | 82.4283 | 81.5247 | 0.00 |
| 29/11/2021 | 2040 On 03-November-22 | 11,41 | Call | Bond Future | 3110 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | 2040 On 03-November-22 | 11,39 | Call | Bond Future | 3055 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | 2040 On 03-November-22 | 11,40 | Call | Bond Future | 3083 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | 2040 On 03-November-22 | 11,41 | Put | Bond Future | 5097 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2040 On 03-November-22 | 11,39 | Put | Bond Future | 5170 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2040 On 03-November-22 | 11,40 | Put | Bond Future | 5134 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2044 On 03-February-22 | | | Bond Future | 11.13 | 79.7839 | 80.7726 | 79.7839 | 56,441.00 |
| 29/11/2021 | 2044 On 03-February-22 | 11,61 | Call | Bond Future | 4063 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | 2044 On 03-February-22 | 11,59 | Call | Bond Future | 3966 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | 2044 On 03-February-22 | 11,60 | Call | Bond Future | 4014 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | 2044 On 03-February-22 | 11,60 | Put | Bond Future | 922 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2044 On 03-February-22 | 11,59 | Put | Bond Future | 938 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2044 On 03-February-22 | 11,61 | Put | Bond Future | 907 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | 2044 On 05-May-22 | | | Bond Future | 11.32 | 80.7369 | 81.7372 | 80.7369 | 5,735.00 |
| 29/11/2021 | 2044 On 05-May-22 | 11,93 | Call | Bond Future | 5435 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | 2044 On 05-May-22 | 11,91 | Call | Bond Future | 5345 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | 2044 On 05-May-22 | 11,92 | Call | Bond Future | 5390 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | 2044 On 05-May-22 | 11,92 | Put | Bond Future | 1570 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2044 On 05-May-22 | 11,91 | Put | Bond Future | 1586 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2044 On 05-May-22 | 11,93 | Put | Bond Future | 1554 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2044 On 04-August-22 | | | Bond Future | 11.52 | 77.3061 | 78.3186 | 77.3061 | 0.00 |
| 29/11/2021 | 2044 On 04-August-22 | 11,10 | Call | Bond Future | 2273 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2044 On 04-August-22 | 11,08 | Call | Bond Future | 2220 | 2 | 2 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | 2044 On 04-August-22 | 11,09 | Call | Bond Future | 2247 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | 2044 On 04-August-22 | 11,09 | Put | Bond Future | 5090 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2044 On 04-August-22 | 11,08 | Put | Bond Future | 5132 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2044 On 04-August-22 | 11,10 | Put | Bond Future | 5049 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2044 On 03-November-22 | | | Bond Future | 11.71 | 78.3274 | 79.3524 | 78.3274 | 0.00 |
| 29/11/2021 | 2044 On 03-November-22 | 11,39 | Call | Bond Future | 3126 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | 2044 On 03-November-22 | 11,40 | Call | Bond Future | 3154 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | 2044 On 03-November-22 | 11,41 | Call | Bond Future | 3183 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | 2044 On 03-November-22 | 11,41 | Put | Bond Future | 5076 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2044 On 03-November-22 | 11,40 | Put | Bond Future | 5113 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2044 On 03-November-22 | 11,39 | Put | Bond Future | 5150 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | 2046 On 03-February-22 | | | Bond Future | 110.18 | 109.9859 | 110.1776 | 109.9859 | 15,506.00 |
| 29/11/2021 | 2046 On 05-May-22 | | | Bond Future | 109.64 | 109.4441 | 109.6377 | 109.4441 | 171.00 |
| 29/11/2021 | 2046 On 04-August-22 | | | Bond Future | 111.02 | 110.8227 | 111.0185 | 110.8227 | 0.00 |
| 29/11/2021 | 2046 On 03-November-22 | | | Bond Future | 110.52 | 110.3201 | 110.5181 | 110.3201 | 0.00 |
| 29/11/2021 | 2050 On 03-February-22 | | | Bond Future | 111.69 | 111.0432 | 111.6944 | 111.0432 | 8,495.00 |
| 29/11/2021 | 2050 On 05-May-22 | | | Bond Future | 113.05 | 112.3957 | 113.0545 | 112.3957 | 379.00 |
| 29/11/2021 | 2050 On 04-August-22 | | | Bond Future | 112.47 | 111.7993 | 112.4661 | 111.7993 | 0.00 |
| 29/11/2021 | 2050 On 03-November-22 | | | Bond Future | 113.90 | 113.2298 | 113.9050 | 113.2298 | 0.00 |
| 29/11/2021 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | AL37 On 03-February-22 | | | Index Future | 799.91 | 797.4170 | 799.9110 | 797.4170 | 0.00 |
| 29/11/2021 | AL37 On 05-May-22 | | | Index Future | 809.45 | 806.9330 | 809.4480 | 806.9330 | 0.00 |
| 29/11/2021 | AL37 On 04-August-22 | | | Index Future | 819.34 | 816.7960 | 819.3380 | 816.7960 | 0.00 |
| 29/11/2021 | AL37 On 03-November-22 | | | Index Future | 829.73 | 827.1580 | 829.7290 | 827.1580 | 0.00 |
| 29/11/2021 | AL7T On 03-February-22 | | | Index Future | 900.87 | 894.8850 | 900.8740 | 894.8850 | 0.00 |
| 29/11/2021 | AL7T On 05-May-22 | | | Index Future | 911.61 | 905.5640 | 911.6140 | 905.5640 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | AL7T On 04-August-22 | | | Index Future | 922.75 | 916.6320 | 922.7520 | 916.6320 | 0.00 |
| 29/11/2021 | AL7T On 03-November-22 | | | Index Future | 934.46 | 928.2610 | 934.4550 | 928.2610 | 0.00 |
| 29/11/2021 | ALBI On 03-February-22 | | | Index Future | 802.95 | 796.8480 | 802.9530 | 796.8480 | 193.00 |
| 29/11/2021 | ALBI On 05-May-22 | | | Index Future | 812.53 | 806.3560 | 812.5260 | 806.3560 | 29.00 |
| 29/11/2021 | ALBI On 04-August-22 | | | Index Future | 822.45 | 816.2120 | 822.4540 | 816.2120 | 0.00 |
| 29/11/2021 | ALBI On 03-November-22 | | | Index Future | 832.88 | 826.5670 | 832.8840 | 826.5670 | 0.00 |
| 29/11/2021 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C202 On 07-December-33 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 29/11/2021 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2021 | ES33 On 03-February-22 | | | Bond Future | 11.82 | 75.5169 | 76.1229 | 75.5169 | 263.00 |
| 29/11/2021 | ES33 On 05-May-22 | | | Bond Future | 12.07 | 72.6590 | 73.2721 | 72.6590 | 87.00 |
| 29/11/2021 | ES33 On 04-August-22 | | | Bond Future | 12.33 | 73.5262 | 74.1471 | 73.5262 | 0.00 |
| 29/11/2021 | ES33 On 03-November-22 | | | Bond Future | 12.60 | 70.7381 | 71.3668 | 70.7381 | 0.00 |
| 29/11/2021 | ES42 On 03-February-22 | | | Bond Future | 12.23 | 73.9194 | 74.6920 | 73.9194 | 3,579.00 |
| 29/11/2021 | ES42 On 05-May-22 | | | Bond Future | 12.47 | 70.5612 | 71.3430 | 70.5612 | 1,190.00 |
| 29/11/2021 | ES42 On 04-August-22 | | | Bond Future | 12.71 | 71.4020 | 72.1936 | 71.4020 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | ES42 On 03-November-22 | | | Bond Future | 12.96 | 68.1072 | 68.9088 | 68.1072 | 0.00 |
| 29/11/2021 | GOVI On 03-February-22 | | | GOVI | 792.62 | 786.6620 | 792.6220 | 786.6620 | 983.00 |
| 29/11/2021 | GOVI On 03-February-22 | 792,74 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | GOVI On 03-February-22 | 792,75 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | GOVI On 03-February-22 | 792,76 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | GOVI On 03-February-22 | 792,76 | Put | GOVI | 1380 | 6 | 0 | 6 | 0.00 |
| 29/11/2021 | GOVI On 03-February-22 | 792,75 | Put | GOVI | 1280 | 6 | 0 | 6 | 0.00 |
| 29/11/2021 | GOVI On 03-February-22 | 792,74 | Put | GOVI | 1180 | 6 | 0 | 6 | 0.00 |
| 29/11/2021 | GOVI On 05-May-22 | | | GOVI | 802.07 | 796.0490 | 802.0720 | 796.0490 | 0.00 |
| 29/11/2021 | GOVI On 05-May-22 | 788,23 | Call | GOVI | 138420 | 8 | 14 | 8 | 0.00 |
| 29/11/2021 | GOVI On 05-May-22 | 788,24 | Call | GOVI | 138320 | 8 | 14 | 8 | 0.00 |
| 29/11/2021 | GOVI On 05-May-22 | 788,25 | Call | GOVI | 138220 | 8 | 14 | 8 | 0.00 |
| 29/11/2021 | GOVI On 05-May-22 | 788,25 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | GOVI On 05-May-22 | 788,24 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | GOVI On 05-May-22 | 788,23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | GOVI On 04-August-22 | | | GOVI | 811.87 | 805.7790 | 811.8720 | 805.7790 | 0.00 |
| 29/11/2021 | GOVI On 04-August-22 | 819,26 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | GOVI On 04-August-22 | 819,27 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | GOVI On 04-August-22 | 819,28 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | GOVI On 04-August-22 | 819,28 | Put | GOVI | 74080 | 14 | 7 | 14 | 0.00 |
| 29/11/2021 | GOVI On 04-August-22 | 819,27 | Put | GOVI | 73980 | 13 | 7 | 13 | 0.00 |
| 29/11/2021 | GOVI On 04-August-22 | 819,26 | Put | GOVI | 73880 | 13 | 7 | 13 | 0.00 |
| 29/11/2021 | GOVI On 03-November-22 | | | GOVI | 822.17 | 816.0010 | 822.1680 | 816.0010 | 0.00 |
| 29/11/2021 | GOVI On 03-November-22 | 820,43 | Call | GOVI | 17380 | 0 | 2 | 0 | 0.00 |
| 29/11/2021 | GOVI On 03-November-22 | 820,41 | Call | GOVI | 17580 | 0 | 2 | 0 | 0.00 |
| 29/11/2021 | GOVI On 03-November-22 | 820,42 | Call | GOVI | 17480 | 0 | 2 | 0 | 0.00 |
| 29/11/2021 | GOVI On 03-November-22 | 820,42 | Put | GOVI | 0 | 4 | 0 | 4 | 0.00 |
| 29/11/2021 | GOVI On 03-November-22 | 820,41 | Put | GOVI | 0 | 4 | 0 | 4 | 0.00 |
| 29/11/2021 | GOVI On 03-November-22 | 820,43 | Put | GOVI | 0 | 4 | 0 | 4 | 0.00 |
| 29/11/2021 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 29/11/2021 | IGOV On 03-February-22 | | | Index Future | 298.84 | 298.4680 | 298.8440 | 298.4680 | 483.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | IGOV On 05-May-22 | | | Index Future | 302.48 | 302.1030 | 302.4800 | 302.1030 | 16.00 |
| 29/11/2021 | IGOV On 04-August-22 | | | Index Future | 306.25 | 305.8670 | 306.2480 | 305.8670 | 0.00 |
| 29/11/2021 | IGOV On 03-November-22 | | | Index Future | 310.20 | 309.8190 | 310.2030 | 309.8190 | 0.00 |
| 29/11/2021 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.70 | 90.7000 | 90.7000 | 90.7000 | 51.00 |
| 29/11/2021 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.13 | 90.1300 | 90.1300 | 90.1300 | 0.00 |
| 29/11/2021 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.29 | 90.2900 | 90.2900 | 90.2900 | 0.00 |
| 29/11/2021 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5000 | 93.5000 | 93.5000 | 0.00 |
| 29/11/2021 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 29/11/2021 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 29/11/2021 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 29/11/2021 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 29/11/2021 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 29/11/2021 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 29/11/2021 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 29/11/2021 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 29/11/2021 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 29/11/2021 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 29/11/2021 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 29/11/2021 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 29/11/2021 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 29/11/2021 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 29/11/2021 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 29/11/2021 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 29/11/2021 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 29/11/2021 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 3.91 | 96.0850 | 96.0950 | 96.0850 | 0.00 |
| 29/11/2021 | JBAF On 19-January-22 | | | Jibar Tradeable Future | 4.00 | 95.9850 | 96.0050 | 95.9850 | 0.00 |
| 29/11/2021 | JBAF On 16-February-22 | | | Jibar Tradeable Future | 4.24 | 95.7700 | 95.7600 | 95.7700 | 0.00 |
| 29/11/2021 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 4.31 | 95.7050 | 95.6950 | 95.7050 | 0.00 |
| 29/11/2021 | JBAF On 20-April-22 | | | Jibar Tradeable Future | 4.66 | 95.2900 | 95.3400 | 95.2900 | 0.00 |
| 29/11/2021 | JBAF On 18-May-22 | | | Jibar Tradeable Future | 4.72 | 95.2300 | 95.2800 | 95.2300 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 5.03 | 94.9200 | 94.9700 | 94.9200 | 72.00 |
| 29/11/2021 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 5.50 | 94.4550 | 94.5050 | 94.4550 | 0.00 |
| 29/11/2021 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 6.11 | 93.8500 | 93.8900 | 93.8500 | 68.00 |
| 29/11/2021 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 6.44 | 93.5200 | 93.5600 | 93.5200 | 0.00 |
| 29/11/2021 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 6.83 | 93.1150 | 93.1750 | 93.1150 | 0.00 |
| 29/11/2021 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 7.06 | 92.9050 | 92.9450 | 92.9050 | 75.00 |
| 29/11/2021 | R023 On 03-February-22 | | | Bond Future | 5.24 | 105.8891 | 105.9832 | 105.8891 | 16,327.00 |
| 29/11/2021 | R023 On 03-February-22 | 5,06 | Call | Bond Future | 114 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 03-February-22 | 5,07 | Call | Bond Future | 118 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 03-February-22 | 5,08 | Call | Bond Future | 123 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 03-February-22 | 5,08 | Put | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 03-February-22 | 5,07 | Put | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 03-February-22 | 5,06 | Put | Bond Future | 303 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 05-May-22 | | | Bond Future | 5.37 | 103.2423 | 103.3372 | 103.2423 | 777.00 |
| 29/11/2021 | R023 On 05-May-22 | 6,29 | Call | Bond Future | 794 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R023 On 05-May-22 | 6,30 | Call | Bond Future | 801 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R023 On 05-May-22 | 6,31 | Call | Bond Future | 808 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R023 On 05-May-22 | 6,31 | Put | Bond Future | 68 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 05-May-22 | 6,30 | Put | Bond Future | 69 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 05-May-22 | 6,29 | Put | Bond Future | 70 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 04-August-22 | | | Bond Future | 5.56 | 104.4859 | 104.5828 | 104.4859 | 0.00 |
| 29/11/2021 | R023 On 04-August-22 | 6,03 | Call | Bond Future | 406 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 04-August-22 | 6,04 | Call | Bond Future | 410 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 04-August-22 | 6,05 | Call | Bond Future | 414 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 04-August-22 | 6,05 | Put | Bond Future | 142 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 04-August-22 | 6,04 | Put | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 04-August-22 | 6,03 | Put | Bond Future | 145 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 03-November-22 | | | Bond Future | 5.94 | 101.9200 | 102.0170 | 101.9200 | 0.00 |
| 29/11/2021 | R023 On 03-November-22 | 6,27 | Call | Bond Future | 357 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 03-November-22 | 6,25 | Call | Bond Future | 353 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 03-November-22 | 6,26 | Call | Bond Future | 355 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 03-November-22 | 6,26 | Put | Bond Future | 255 | 0 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | R023 On 03-November-22 | 6,25 | Put | Bond Future | 256 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R023 On 03-November-22 | 6,27 | Put | Bond Future | 254 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | | | Bond Future | 10.88 | 89.3938 | 90.1071 | 89.3938 | 103,316.00 |
| 29/11/2021 | R035 On 03-February-22 | 9,70 | Call | Bond Future | 46 | 0 | 0 | 0 | 683.00 |
| 29/11/2021 | R035 On 03-February-22 | 10,10 | Call | Bond Future | 255 | 0 | 0 | 0 | 280.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,88 | Call | Bond Future | 6179 | 6 | 6 | 6 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,33 | Call | Bond Future | 3579 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,24 | Call | Bond Future | 3191 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,05 | Call | Bond Future | 2427 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 10,24 | Call | Bond Future | 407 | 0 | 0 | 0 | 500.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,28 | Call | Bond Future | 3361 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,39 | Call | Bond Future | 3846 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,22 | Call | Bond Future | 3107 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,23 | Call | Bond Future | 3149 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 9,92 | Call | Bond Future | 127 | 0 | 0 | 0 | 200.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,73 | Call | Bond Future | 5442 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,03 | Call | Bond Future | 2352 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,11 | Call | Bond Future | 2659 | 2 | 3 | 2 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 10,35 | Call | Bond Future | 559 | 0 | 1 | 0 | 1,600.00 |
| 29/11/2021 | R035 On 03-February-22 | 10,61 | Call | Bond Future | 1063 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 10,65 | Call | Bond Future | 1159 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 10,34 | Call | Bond Future | 544 | 0 | 1 | 0 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 10,26 | Call | Bond Future | 432 | 0 | 0 | 0 | 200.00 |
| 29/11/2021 | R035 On 03-February-22 | 10,26 | Put | Bond Future | 4418 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 10,34 | Put | Bond Future | 4004 | 5 | 4 | 5 | 500.00 |
| 29/11/2021 | R035 On 03-February-22 | 10,24 | Put | Bond Future | 4525 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 10,61 | Put | Bond Future | 2779 | 3 | 3 | 3 | 200.00 |
| 29/11/2021 | R035 On 03-February-22 | 10,35 | Put | Bond Future | 3954 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,05 | Put | Bond Future | 1406 | 2 | 1 | 2 | 1,600.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,73 | Put | Bond Future | 425 | 1 | 0 | 1 | 280.00 |
| 29/11/2021 | R035 On 03-February-22 | 9,92 | Put | Bond Future | 6399 | 7 | 6 | 7 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,23 | Put | Bond Future | 1042 | 1 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | R035 On 03-February-22 | 11,22 | Put | Bond Future | 1060 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,39 | Put | Bond Future | 792 | 1 | 1 | 1 | 683.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,28 | Put | Bond Future | 958 | 1 | 1 | 1 | 200.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,33 | Put | Bond Future | 879 | 1 | 1 | 1 | 500.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,11 | Put | Bond Future | 1274 | 2 | 1 | 2 | 200.00 |
| 29/11/2021 | R035 On 03-February-22 | 10,65 | Put | Bond Future | 2622 | 3 | 3 | 3 | 683.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,03 | Put | Bond Future | 1452 | 2 | 1 | 2 | 280.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,24 | Put | Bond Future | 1025 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 11,88 | Put | Bond Future | 319 | 0 | 0 | 0 | 1,800.00 |
| 29/11/2021 | R035 On 03-February-22 | 10,10 | Put | Bond Future | 5306 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | R035 On 03-February-22 | 9,70 | Put | Bond Future | 7840 | 9 | 8 | 9 | 0.00 |
| 29/11/2021 | R035 On 05-May-22 | | | Bond Future | 11.09 | 85.9826 | 86.7041 | 85.9826 | 8,926.00 |
| 29/11/2021 | R035 On 05-May-22 | 11,65 | Call | Bond Future | 4766 | 4 | 5 | 4 | 0.00 |
| 29/11/2021 | R035 On 05-May-22 | 10,82 | Call | Bond Future | 1897 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R035 On 05-May-22 | 12,64 | Call | Bond Future | 9146 | 9 | 9 | 9 | 0.00 |
| 29/11/2021 | R035 On 05-May-22 | 11,63 | Call | Bond Future | 4684 | 4 | 5 | 4 | 0.00 |
| 29/11/2021 | R035 On 05-May-22 | 11,64 | Call | Bond Future | 4725 | 4 | 5 | 4 | 0.00 |
| 29/11/2021 | R035 On 05-May-22 | 10,72 | Call | Bond Future | 1646 | 1 | 2 | 1 | 1,200.00 |
| 29/11/2021 | R035 On 05-May-22 | 10,72 | Put | Bond Future | 3934 | 4 | 4 | 4 | 0.00 |
| 29/11/2021 | R035 On 05-May-22 | 11,64 | Put | Bond Future | 1527 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R035 On 05-May-22 | 11,63 | Put | Bond Future | 1543 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R035 On 05-May-22 | 12,64 | Put | Bond Future | 535 | 1 | 1 | 1 | 1,200.00 |
| 29/11/2021 | R035 On 05-May-22 | 10,82 | Put | Bond Future | 3564 | 4 | 4 | 4 | 1,200.00 |
| 29/11/2021 | R035 On 05-May-22 | 11,65 | Put | Bond Future | 1511 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R035 On 04-August-22 | | | Bond Future | 11.31 | 86.9926 | 87.7230 | 86.9926 | 0.00 |
| 29/11/2021 | R035 On 04-August-22 | 11,13 | Call | Bond Future | 2725 | 2 | 3 | 2 | 0.00 |
| 29/11/2021 | R035 On 04-August-22 | 12,18 | Call | Bond Future | 6451 | 6 | 6 | 6 | 0.00 |
| 29/11/2021 | R035 On 04-August-22 | 10,74 | Call | Bond Future | 1753 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R035 On 04-August-22 | 10,53 | Call | Bond Future | 1324 | 1 | 1 | 1 | 400.00 |
| 29/11/2021 | R035 On 04-August-22 | 10,72 | Call | Bond Future | 1709 | 1 | 2 | 1 | 0.00 |
| 29/11/2021 | R035 On 04-August-22 | 10,73 | Call | Bond Future | 1731 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R035 On 04-August-22 | 9,84 | Call | Bond Future | 412 | 0 | 0 | 0 | 100.00 |
| 29/11/2021 | R035 On 04-August-22 | 9,53 | Call | Bond Future | 231 | 0 | 0 | 0 | 400.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | R035 On 04-August-22 | 10,64 | Call | Bond Future | 1539 | 1 | 2 | 1 | 0.00 |
| 29/11/2021 | R035 On 04-August-22 | 10,64 | Put | Bond Future | 5609 | 6 | 6 | 6 | 100.00 |
| 29/11/2021 | R035 On 04-August-22 | 9,53 | Put | Bond Future | 11640 | 12 | 12 | 12 | 0.00 |
| 29/11/2021 | R035 On 04-August-22 | 9,84 | Put | Bond Future | 9687 | 10 | 10 | 10 | 0.00 |
| 29/11/2021 | R035 On 04-August-22 | 10,53 | Put | Bond Future | 6084 | 7 | 6 | 7 | 0.00 |
| 29/11/2021 | R035 On 04-August-22 | 10,73 | Put | Bond Future | 5240 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | R035 On 04-August-22 | 10,72 | Put | Bond Future | 5280 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | R035 On 04-August-22 | 11,13 | Put | Bond Future | 3808 | 4 | 4 | 4 | 100.00 |
| 29/11/2021 | R035 On 04-August-22 | 10,74 | Put | Bond Future | 5200 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | R035 On 04-August-22 | 12,18 | Put | Bond Future | 1606 | 2 | 2 | 2 | 400.00 |
| 29/11/2021 | R035 On 03-November-22 | | | Bond Future | 11.54 | 83.6601 | 84.3995 | 83.6601 | 0.00 |
| 29/11/2021 | R035 On 03-November-22 | 11,14 | Call | Bond Future | 2694 | 2 | 3 | 2 | 0.00 |
| 29/11/2021 | R035 On 03-November-22 | 11,13 | Call | Bond Future | 2669 | 2 | 3 | 2 | 0.00 |
| 29/11/2021 | R035 On 03-November-22 | 11,15 | Call | Bond Future | 2719 | 2 | 3 | 2 | 0.00 |
| 29/11/2021 | R035 On 03-November-22 | 11,15 | Put | Bond Future | 4945 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | R035 On 03-November-22 | 11,13 | Put | Bond Future | 5014 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | R035 On 03-November-22 | 11,14 | Put | Bond Future | 4979 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | R186 On 03-February-22 | | | Bond Future | 8.29 | 109.7618 | 110.0993 | 109.7618 | 54,685.00 |
| 29/11/2021 | R186 On 03-February-22 | 7,28 | Call | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R186 On 03-February-22 | 7,29 | Call | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R186 On 03-February-22 | 7,30 | Call | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R186 On 03-February-22 | 7,30 | Put | Bond Future | 4267 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | R186 On 03-February-22 | 7,29 | Put | Bond Future | 4308 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | R186 On 03-February-22 | 7,28 | Put | Bond Future | 4349 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | R186 On 05-May-22 | | | Bond Future | 8.53 | 111.0719 | 111.4130 | 111.0719 | 4,514.00 |
| 29/11/2021 | R186 On 05-May-22 | 8,64 | Call | Bond Future | 1845 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R186 On 05-May-22 | 8,94 | Call | Bond Future | 2573 | 2 | 3 | 2 | 0.00 |
| 29/11/2021 | R186 On 05-May-22 | 8,31 | Call | Bond Future | 1196 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R186 On 05-May-22 | 8,35 | Call | Bond Future | 1267 | 1 | 1 | 1 | 454.00 |
| 29/11/2021 | R186 On 05-May-22 | 7,88 | Call | Bond Future | 578 | 1 | 1 | 1 | 435.00 |
| 29/11/2021 | R186 On 05-May-22 | 8,30 | Call | Bond Future | 1179 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R186 On 05-May-22 | 6,73 | Call | Bond Future | 47 | 0 | 0 | 0 | 3,600.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | R186 On 05-May-22 | 9,18 | Call | Bond Future | 3238 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | R186 On 05-May-22 | 8,32 | Call | Bond Future | 1214 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R186 On 05-May-22 | 8,14 | Call | Bond Future | 921 | 1 | 1 | 1 | 454.00 |
| 29/11/2021 | R186 On 05-May-22 | 7,28 | Call | Bond Future | 157 | 0 | 0 | 0 | 435.00 |
| 29/11/2021 | R186 On 05-May-22 | 7,48 | Call | Bond Future | 234 | 0 | 0 | 0 | 3,600.00 |
| 29/11/2021 | R186 On 05-May-22 | 7,48 | Put | Bond Future | 4449 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | R186 On 05-May-22 | 7,28 | Put | Bond Future | 5199 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | R186 On 05-May-22 | 8,14 | Put | Bond Future | 2460 | 3 | 2 | 3 | 0.00 |
| 29/11/2021 | R186 On 05-May-22 | 8,32 | Put | Bond Future | 2036 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R186 On 05-May-22 | 9,18 | Put | Bond Future | 720 | 1 | 1 | 1 | 454.00 |
| 29/11/2021 | R186 On 05-May-22 | 6,73 | Put | Bond Future | 7404 | 8 | 7 | 8 | 0.00 |
| 29/11/2021 | R186 On 05-May-22 | 8,30 | Put | Bond Future | 2080 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R186 On 05-May-22 | 7,88 | Put | Bond Future | 3161 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | R186 On 05-May-22 | 8,35 | Put | Bond Future | 1970 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R186 On 05-May-22 | 8,31 | Put | Bond Future | 2058 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R186 On 05-May-22 | 8,94 | Put | Bond Future | 973 | 1 | 1 | 1 | 454.00 |
| 29/11/2021 | R186 On 05-May-22 | 8,64 | Put | Bond Future | 1409 | 2 | 1 | 2 | 4,035.00 |
| 29/11/2021 | R186 On 04-August-22 | | | Bond Future | 8.79 | 107.1086 | 107.4541 | 107.1086 | 0.00 |
| 29/11/2021 | R186 On 04-August-22 | 8,14 | Call | Bond Future | 892 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R186 On 04-August-22 | 8,13 | Call | Bond Future | 879 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R186 On 04-August-22 | 6,96 | Call | Bond Future | 109 | 0 | 0 | 0 | 3,600.00 |
| 29/11/2021 | R186 On 04-August-22 | 8,15 | Call | Bond Future | 906 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R186 On 04-August-22 | 7,96 | Call | Bond Future | 666 | 1 | 1 | 1 | 3,600.00 |
| 29/11/2021 | R186 On 04-August-22 | 9,78 | Call | Bond Future | 4406 | 4 | 4 | 4 | 0.00 |
| 29/11/2021 | R186 On 04-August-22 | 9,78 | Put | Bond Future | 816 | 1 | 1 | 1 | 3,600.00 |
| 29/11/2021 | R186 On 04-August-22 | 8,15 | Put | Bond Future | 3304 | 4 | 3 | 4 | 0.00 |
| 29/11/2021 | R186 On 04-August-22 | 6,96 | Put | Bond Future | 7155 | 7 | 7 | 7 | 0.00 |
| 29/11/2021 | R186 On 04-August-22 | 7,96 | Put | Bond Future | 3790 | 4 | 4 | 4 | 0.00 |
| 29/11/2021 | R186 On 04-August-22 | 8,13 | Put | Bond Future | 3352 | 4 | 3 | 4 | 0.00 |
| 29/11/2021 | R186 On 04-August-22 | 8,14 | Put | Bond Future | 3328 | 4 | 3 | 4 | 0.00 |
| 29/11/2021 | R186 On 03-November-22 | | | Bond Future | 9.06 | 108.5071 | 108.8564 | 108.5071 | 0.00 |
| 29/11/2021 | R186 On 03-November-22 | 8,55 | Call | Bond Future | 1443 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R186 On 03-November-22 | 8,53 | Call | Bond Future | 1413 | 1 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | R186 On 03-November-22 | 8,54 | Call | Bond Future | 1428 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R186 On 03-November-22 | 8,54 | Put | Bond Future | 3254 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | R186 On 03-November-22 | 8,53 | Put | Bond Future | 3275 | 4 | 3 | 4 | 0.00 |
| 29/11/2021 | R186 On 03-November-22 | 8,55 | Put | Bond Future | 3233 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | R197 On 03-February-22 | | | Bond Future | 321.93 | 321.8344 | 321.9272 | 321.8344 | 1,079.00 |
| 29/11/2021 | R197 On 05-May-22 | | | Bond Future | 325.85 | 325.7536 | 325.8465 | 325.7536 | 237.00 |
| 29/11/2021 | R197 On 04-August-22 | | | Bond Future | 321.59 | 321.4998 | 321.5933 | 321.4998 | 0.00 |
| 29/11/2021 | R197 On 03-November-22 | | | Bond Future | 325.71 | 325.6136 | 325.7077 | 325.6136 | 0.00 |
| 29/11/2021 | R202 On 03-February-22 | | | Bond Future | 237.60 | 238.2771 | 237.6030 | 238.2771 | 8,050.00 |
| 29/11/2021 | R202 On 05-May-22 | | | Bond Future | 240.50 | 241.1790 | 240.4957 | 241.1790 | 413.00 |
| 29/11/2021 | R202 On 04-August-22 | | | Bond Future | 239.09 | 239.7778 | 239.0854 | 239.7778 | 0.00 |
| 29/11/2021 | R202 On 03-November-22 | | | Bond Future | 242.14 | 242.8452 | 242.1438 | 242.8452 | 0.00 |
| 29/11/2021 | R209 On 03-February-22 | | | Bond Future | 10.82 | 68.8847 | 69.5322 | 68.8847 | 19,931.00 |
| 29/11/2021 | R209 On 03-February-22 | 11,04 | Call | Bond Future | 2271 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R209 On 03-February-22 | 11,02 | Call | Bond Future | 2203 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R209 On 03-February-22 | 11,03 | Call | Bond Future | 2237 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R209 On 03-February-22 | 11,03 | Put | Bond Future | 1096 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R209 On 03-February-22 | 11,02 | Put | Bond Future | 1115 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R209 On 03-February-22 | 11,04 | Put | Bond Future | 1078 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R209 On 05-May-22 | | | Bond Future | 11.00 | 66.5656 | 67.2206 | 66.5656 | 5,396.00 |
| 29/11/2021 | R209 On 05-May-22 | 11,45 | Call | Bond Future | 3718 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | R209 On 05-May-22 | 12,00 | Call | Bond Future | 5756 | 5 | 6 | 5 | 0.00 |
| 29/11/2021 | R209 On 05-May-22 | 11,44 | Call | Bond Future | 3683 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | R209 On 05-May-22 | 9,75 | Call | Bond Future | 213 | 0 | 0 | 0 | 8,525.00 |
| 29/11/2021 | R209 On 05-May-22 | 10,75 | Call | Bond Future | 1655 | 1 | 2 | 1 | 0.00 |
| 29/11/2021 | R209 On 05-May-22 | 11,43 | Call | Bond Future | 3649 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | R209 On 05-May-22 | 11,43 | Put | Bond Future | 1454 | 2 | 1 | 2 | 0.00 |
| 29/11/2021 | R209 On 05-May-22 | 10,75 | Put | Bond Future | 3018 | 3 | 3 | 3 | 12,050.00 |
| 29/11/2021 | R209 On 05-May-22 | 9,75 | Put | Bond Future | 7332 | 8 | 7 | 8 | 0.00 |
| 29/11/2021 | R209 On 05-May-22 | 11,44 | Put | Bond Future | 1438 | 2 | 1 | 2 | 0.00 |
| 29/11/2021 | R209 On 05-May-22 | 12,00 | Put | Bond Future | 781 | 1 | 1 | 1 | 12,050.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | R209 On 05-May-22 | 11,45 | Put | Bond Future | 1423 | 2 | 1 | 2 | 0.00 |
| 29/11/2021 | R209 On 04-August-22 | | | Bond Future | 11.20 | 67.3479 | 68.0109 | 67.3479 | 0.00 |
| 29/11/2021 | R209 On 04-August-22 | 10,57 | Call | Bond Future | 1429 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R209 On 04-August-22 | 10,59 | Call | Bond Future | 1466 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R209 On 04-August-22 | 10,58 | Call | Bond Future | 1447 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R209 On 04-August-22 | 10,58 | Put | Bond Future | 4738 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | R209 On 04-August-22 | 10,57 | Put | Bond Future | 4775 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | R209 On 04-August-22 | 10,59 | Put | Bond Future | 4701 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | R209 On 03-November-22 | | | Bond Future | 11.39 | 65.0939 | 65.7650 | 65.0939 | 0.00 |
| 29/11/2021 | R209 On 03-November-22 | 11,01 | Call | Bond Future | 2379 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R209 On 03-November-22 | 11,02 | Call | Bond Future | 2401 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R209 On 03-November-22 | 11,03 | Call | Bond Future | 2424 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R209 On 03-November-22 | 11,03 | Put | Bond Future | 4267 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | R209 On 03-November-22 | 11,02 | Put | Bond Future | 4297 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | R209 On 03-November-22 | 11,01 | Put | Bond Future | 4327 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | R210 On 03-February-22 | | | Bond Future | 211.66 | 211.8341 | 211.6603 | 211.8341 | 1,381.00 |
| 29/11/2021 | R210 On 05-May-22 | | | Bond Future | 211.39 | 211.5619 | 211.3853 | 211.5619 | 104.00 |
| 29/11/2021 | R210 On 04-August-22 | | | Bond Future | 214.05 | 214.2267 | 214.0475 | 214.2267 | 0.00 |
| 29/11/2021 | R210 On 03-November-22 | | | Bond Future | 213.87 | 214.0558 | 213.8738 | 214.0558 | 0.00 |
| 29/11/2021 | R213 On 03-February-22 | | | Bond Future | 10.26 | 83.6731 | 84.1815 | 83.6731 | 20,884.00 |
| 29/11/2021 | R213 On 03-February-22 | 9,15 | Call | Bond Future | 53 | 0 | 0 | 0 | 220.00 |
| 29/11/2021 | R213 On 03-February-22 | 10,25 | Call | Bond Future | 1441 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R213 On 03-February-22 | 10,60 | Call | Bond Future | 2522 | 2 | 3 | 2 | 0.00 |
| 29/11/2021 | R213 On 03-February-22 | 10,15 | Call | Bond Future | 1193 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R213 On 03-February-22 | 10,17 | Call | Bond Future | 1241 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R213 On 03-February-22 | 9,96 | Call | Bond Future | 798 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R213 On 03-February-22 | 9,22 | Call | Bond Future | 73 | 0 | 0 | 0 | 430.00 |
| 29/11/2021 | R213 On 03-February-22 | 9,58 | Call | Bond Future | 284 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R213 On 03-February-22 | 9,76 | Call | Bond Future | 487 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R213 On 03-February-22 | 9,97 | Call | Bond Future | 816 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R213 On 03-February-22 | 8,63 | Call | Bond Future | 5 | 0 | 0 | 0 | 200.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | R213 On 03-February-22 | 8,80 | Call | Bond Future | 10 | 0 | 0 | 0 | 102.00 |
| 29/11/2021 | R213 On 03-February-22 | 10,67 | Call | Bond Future | 2770 | 2 | 3 | 2 | 0.00 |
| 29/11/2021 | R213 On 03-February-22 | 10,00 | Call | Bond Future | 872 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R213 On 03-February-22 | 9,98 | Call | Bond Future | 834 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R213 On 03-February-22 | 9,98 | Put | Bond Future | 2260 | 3 | 2 | 3 | 0.00 |
| 29/11/2021 | R213 On 03-February-22 | 9,22 | Put | Bond Future | 5563 | 6 | 6 | 6 | 0.00 |
| 29/11/2021 | R213 On 03-February-22 | 9,58 | Put | Bond Future | 3818 | 4 | 4 | 4 | 200.00 |
| 29/11/2021 | R213 On 03-February-22 | 10,00 | Put | Bond Future | 2194 | 3 | 2 | 3 | 430.00 |
| 29/11/2021 | R213 On 03-February-22 | 10,67 | Put | Bond Future | 716 | 1 | 1 | 1 | 220.00 |
| 29/11/2021 | R213 On 03-February-22 | 8,80 | Put | Bond Future | 7858 | 8 | 8 | 8 | 0.00 |
| 29/11/2021 | R213 On 03-February-22 | 10,60 | Put | Bond Future | 812 | 1 | 1 | 1 | 430.00 |
| 29/11/2021 | R213 On 03-February-22 | 8,63 | Put | Bond Future | 8830 | 9 | 9 | 9 | 0.00 |
| 29/11/2021 | R213 On 03-February-22 | 9,97 | Put | Bond Future | 2293 | 3 | 2 | 3 | 0.00 |
| 29/11/2021 | R213 On 03-February-22 | 9,76 | Put | Bond Future | 3063 | 3 | 3 | 3 | 102.00 |
| 29/11/2021 | R213 On 03-February-22 | 9,96 | Put | Bond Future | 2327 | 3 | 2 | 3 | 0.00 |
| 29/11/2021 | R213 On 03-February-22 | 10,17 | Put | Bond Future | 1689 | 2 | 2 | 2 | 220.00 |
| 29/11/2021 | R213 On 03-February-22 | 10,15 | Put | Bond Future | 1743 | 2 | 2 | 2 | 200.00 |
| 29/11/2021 | R213 On 03-February-22 | 10,25 | Put | Bond Future | 1482 | 2 | 1 | 2 | 102.00 |
| 29/11/2021 | R213 On 03-February-22 | 9,15 | Put | Bond Future | 5931 | 6 | 6 | 6 | 0.00 |
| 29/11/2021 | R213 On 05-May-22 | | | Bond Future | 10.47 | 81.1396 | 81.6538 | 81.1396 | 0.00 |
| 29/11/2021 | R213 On 05-May-22 | 10,64 | Call | Bond Future | 2626 | 2 | 3 | 2 | 0.00 |
| 29/11/2021 | R213 On 05-May-22 | 10,65 | Call | Bond Future | 2654 | 2 | 3 | 2 | 0.00 |
| 29/11/2021 | R213 On 05-May-22 | 10,63 | Call | Bond Future | 2597 | 2 | 3 | 2 | 0.00 |
| 29/11/2021 | R213 On 05-May-22 | 10,65 | Put | Bond Future | 1800 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R213 On 05-May-22 | 10,64 | Put | Bond Future | 1820 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R213 On 05-May-22 | 10,63 | Put | Bond Future | 1839 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R213 On 04-August-22 | | | Bond Future | 10.70 | 82.0953 | 82.6159 | 82.0953 | 0.00 |
| 29/11/2021 | R213 On 04-August-22 | 9,90 | Call | Bond Future | 1066 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R213 On 04-August-22 | 9,88 | Call | Bond Future | 1037 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R213 On 04-August-22 | 9,89 | Call | Bond Future | 1051 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R213 On 04-August-22 | 9,90 | Put | Bond Future | 5017 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | R213 On 04-August-22 | 9,88 | Put | Bond Future | 5089 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | R213 On 04-August-22 | 9,89 | Put | Bond Future | 5053 | 5 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | R213 On 03-November-22 | | | Bond Future | 10.94 | 79.6417 | 80.1685 | 79.6417 | 0.00 |
| 29/11/2021 | R213 On 03-November-22 | 10,40 | Call | Bond Future | 1894 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R213 On 03-November-22 | 10,38 | Call | Bond Future | 1857 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R213 On 03-November-22 | 10,39 | Call | Bond Future | 1875 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R213 On 03-November-22 | 10,39 | Put | Bond Future | 4455 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | R213 On 03-November-22 | 10,38 | Put | Bond Future | 4484 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | R213 On 03-November-22 | 10,40 | Put | Bond Future | 4425 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | R214 On 03-February-22 | | | Bond Future | 11.13 | 65.8148 | 66.5602 | 65.8148 | 19,929.00 |
| 29/11/2021 | R214 On 03-February-22 | 11,39 | Call | Bond Future | 2480 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R214 On 03-February-22 | 11,40 | Call | Bond Future | 2516 | 2 | 3 | 2 | 0.00 |
| 29/11/2021 | R214 On 03-February-22 | 11,41 | Call | Bond Future | 2552 | 2 | 3 | 2 | 0.00 |
| 29/11/2021 | R214 On 03-February-22 | 11,39 | Put | Bond Future | 1070 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R214 On 03-February-22 | 11,40 | Put | Bond Future | 1053 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R214 On 03-February-22 | 11,41 | Put | Bond Future | 1035 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R214 On 05-May-22 | | | Bond Future | 11.31 | 63.3205 | 64.0746 | 63.3205 | 441.00 |
| 29/11/2021 | R214 On 05-May-22 | 11,73 | Call | Bond Future | 3742 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | R214 On 05-May-22 | 11,74 | Call | Bond Future | 3777 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | R214 On 05-May-22 | 11,75 | Call | Bond Future | 3812 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | R214 On 05-May-22 | 11,73 | Put | Bond Future | 1539 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R214 On 05-May-22 | 11,74 | Put | Bond Future | 1523 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R214 On 05-May-22 | 11,75 | Put | Bond Future | 1507 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R214 On 04-August-22 | | | Bond Future | 11.50 | 64.0637 | 64.8270 | 64.0637 | 0.00 |
| 29/11/2021 | R214 On 04-August-22 | 10,97 | Call | Bond Future | 1633 | 1 | 2 | 1 | 0.00 |
| 29/11/2021 | R214 On 04-August-22 | 10,98 | Call | Bond Future | 1653 | 1 | 2 | 1 | 0.00 |
| 29/11/2021 | R214 On 04-August-22 | 10,99 | Call | Bond Future | 1674 | 1 | 2 | 1 | 0.00 |
| 29/11/2021 | R214 On 04-August-22 | 10,98 | Put | Bond Future | 4469 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | R214 On 04-August-22 | 10,99 | Put | Bond Future | 4433 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | R214 On 04-August-22 | 10,97 | Put | Bond Future | 4505 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | R214 On 03-November-22 | | | Bond Future | 11.68 | 61.6283 | 62.4010 | 61.6283 | 0.00 |
| 29/11/2021 | R214 On 03-November-22 | 11,35 | Call | Bond Future | 2574 | 2 | 3 | 2 | 0.00 |
| 29/11/2021 | R214 On 03-November-22 | 11,36 | Call | Bond Future | 2597 | 2 | 3 | 2 | 0.00 |
| 29/11/2021 | R214 On 03-November-22 | 11,34 | Call | Bond Future | 2551 | 2 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | R214 On 03-November-22 | 11,36 | Put | Bond Future | 4291 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | R214 On 03-November-22 | 11,35 | Put | Bond Future | 4321 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | R214 On 03-November-22 | 11,34 | Put | Bond Future | 4351 | 5 | 4 | 5 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | | | Bond Future | 11.07 | 83.1782 | 84.1959 | 83.1782 | 191,095.00 |
| 29/11/2021 | R248 On 03-February-22 | 10,20 | Call | Bond Future | 183 | 0 | 0 | 0 | 900.00 |
| 29/11/2021 | R248 On 03-February-22 | 11,49 | Call | Bond Future | 3865 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | 10,70 | Call | Bond Future | 911 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | 10,30 | Call | Bond Future | 268 | 0 | 0 | 0 | 1,300.00 |
| 29/11/2021 | R248 On 03-February-22 | 11,00 | Call | Bond Future | 1770 | 1 | 2 | 1 | 1,400.00 |
| 29/11/2021 | R248 On 03-February-22 | 10,00 | Call | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | 11,47 | Call | Bond Future | 3768 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | 11,48 | Call | Bond Future | 3816 | 3 | 4 | 3 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | 10,90 | Call | Bond Future | 1447 | 1 | 1 | 1 | 900.00 |
| 29/11/2021 | R248 On 03-February-22 | 9,80 | Call | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | 10,40 | Call | Bond Future | 382 | 0 | 0 | 0 | 100.00 |
| 29/11/2021 | R248 On 03-February-22 | 10,50 | Call | Bond Future | 527 | 0 | 1 | 0 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | 10,50 | Put | Bond Future | 4703 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | 9,80 | Put | Bond Future | 9884 | 11 | 10 | 11 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | 10,90 | Put | Bond Future | 2648 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | 11,49 | Put | Bond Future | 1000 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | 10,20 | Put | Bond Future | 6716 | 8 | 7 | 8 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | 10,00 | Put | Bond Future | 8246 | 9 | 8 | 9 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | 11,00 | Put | Bond Future | 2256 | 3 | 2 | 3 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | 10,30 | Put | Bond Future | 6003 | 7 | 6 | 7 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | 10,40 | Put | Bond Future | 5331 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | 10,70 | Put | Bond Future | 3577 | 4 | 4 | 4 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | 11,47 | Put | Bond Future | 1035 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R248 On 03-February-22 | 11,48 | Put | Bond Future | 1017 | 1 | 1 | 1 | 0.00 |
| 29/11/2021 | R248 On 05-May-22 | | | Bond Future | 11.25 | 79.7559 | 80.7854 | 79.7559 | 2,035.00 |
| 29/11/2021 | R248 On 05-May-22 | 11,81 | Call | Bond Future | 5322 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | R248 On 05-May-22 | 11,79 | Call | Bond Future | 5230 | 5 | 5 | 5 | 0.00 |
| 29/11/2021 | R248 On 05-May-22 | 11,80 | Call | Bond Future | 5276 | 5 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2021 | R248 On 05-May-22 | 11,79 | Put | Bond Future | 1660 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R248 On 05-May-22 | 11,81 | Put | Bond Future | 1626 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R248 On 05-May-22 | 11,80 | Put | Bond Future | 1643 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R248 On 04-August-22 | | | Bond Future | 11.43 | 80.6922 | 81.7343 | 80.6922 | 0.00 |
| 29/11/2021 | R248 On 04-August-22 | 11,00 | Call | Bond Future | 2317 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R248 On 04-August-22 | 10,98 | Call | Bond Future | 2262 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R248 On 04-August-22 | 10,99 | Call | Bond Future | 2289 | 2 | 2 | 2 | 0.00 |
| 29/11/2021 | R248 On 04-August-22 | 10,99 | Put | Bond Future | 5311 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | R248 On 04-August-22 | 10,98 | Put | Bond Future | 5355 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | R248 On 04-August-22 | 11,00 | Put | Bond Future | 5268 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | R248 On 03-November-22 | | | Bond Future | 11.61 | 77.3404 | 78.3955 | 77.3404 | 0.00 |
| 29/11/2021 | R248 On 03-November-22 | 11,30 | Call | Bond Future | 3221 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | R248 On 03-November-22 | 11,31 | Call | Bond Future | 3250 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | R248 On 03-November-22 | 11,32 | Call | Bond Future | 3280 | 3 | 3 | 3 | 0.00 |
| 29/11/2021 | R248 On 03-November-22 | 11,30 | Put | Bond Future | 5295 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | R248 On 03-November-22 | 11,31 | Put | Bond Future | 5257 | 6 | 5 | 6 | 0.00 |
| 29/11/2021 | R248 On 03-November-22 | 11,32 | Put | Bond Future | 5220 | 6 | 5 | 6 | 0.00 |