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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2021

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | 2025 On 04-February-21 | | | Bond Future | 148.28 | 148.2625 | 148.2818 | 148.2625 | 6,737.00 |
| 20/01/2021 | 2025 On 06-May-21 | | | Bond Future | 149.82 | 149.8026 | 149.8195 | 149.8026 | 1,014.00 |
| 20/01/2021 | 2025 On 05-August-21 | | | Bond Future | 149.96 | 149.9474 | 149.9630 | 149.9474 | 0.00 |
| 20/01/2021 | 2025 On 04-November-21 | | | Bond Future | 151.62 | 151.6064 | 151.6216 | 151.6064 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | 2029 On 04-February-21 | | | Bond Future | 104.66 | 104.6334 | 104.6593 | 104.6334 | 1,613.00 |
| 20/01/2021 | 2029 On 06-May-21 | | | Bond Future | 104.61 | 104.5811 | 104.6054 | 104.5811 | 993.00 |
| 20/01/2021 | 2029 On 05-August-21 | | | Bond Future | 105.77 | 105.7511 | 105.7746 | 105.7511 | 0.00 |
| 20/01/2021 | 2029 On 04-November-21 | | | Bond Future | 105.79 | 105.7706 | 105.7941 | 105.7706 | 0.00 |
| 20/01/2021 | 2030 On 04-February-21 | | | Bond Future | 8.78 | 95.4016 | 8.7767 | 95.4016 | 53,780.00 |
| 20/01/2021 | 2030 On 04-February-21 | 9.17 | Call | Bond Future | 2471 | 2 | 2471 | 2 | 0.00 |
| 20/01/2021 | 2030 On 04-February-21 | 9.30 | Call | Bond Future | 3132 | 3 | 3132 | 3 | 0.00 |
| 20/01/2021 | 2030 On 04-February-21 | 9.35 | Call | Bond Future | 3395 | 3 | 3395 | 3 | 0.00 |
| 20/01/2021 | 2030 On 04-February-21 | 8.20 | Call | Bond Future | 41 | 0 | 41 | 0 | 1,600.00 |
| 20/01/2021 | 2030 On 04-February-21 | 8.86 | Call | Bond Future | 1136 | 1 | 1136 | 1 | 800.00 |
| 20/01/2021 | 2030 On 04-February-21 | 10.20 | Call | Bond Future | 7981 | 8 | 7981 | 8 | 0.00 |
| 20/01/2021 | 2030 On 04-February-21 | 8.37 | Call | Bond Future | 129 | 0 | 129 | 0 | 1,000.00 |
| 20/01/2021 | 2030 On 04-February-21 | 9.16 | Call | Bond Future | 2422 | 2 | 2422 | 2 | 0.00 |
| 20/01/2021 | 2030 On 04-February-21 | 9.15 | Call | Bond Future | 2373 | 2 | 2373 | 2 | 0.00 |
| 20/01/2021 | 2030 On 04-February-21 | 9.20 | Call | Bond Future | 2620 | 3 | 2620 | 3 | 1,600.00 |
| 20/01/2021 | 2030 On 04-February-21 | 9.12 | Call | Bond Future | 2228 | 2 | 2228 | 2 | 1,000.00 |
| 20/01/2021 | 2030 On 04-February-21 | 8.36 | Call | Bond Future | 122 | 0 | 122 | 0 | 800.00 |
| 20/01/2021 | 2030 On 04-February-21 | 8.36 | Put | Bond Future | 2637 | 3 | 2637 | 3 | 0.00 |
| 20/01/2021 | 2030 On 04-February-21 | 9.12 | Put | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 20/01/2021 | 2030 On 04-February-21 | 9.15 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 20/01/2021 | 2030 On 04-February-21 | 8.20 | Put | Bond Future | 3544 | 4 | 3544 | 4 | 0.00 |
| 20/01/2021 | 2030 On 04-February-21 | 9.20 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 20/01/2021 | 2030 On 04-February-21 | 9.16 | Put | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 20/01/2021 | 2030 On 04-February-21 | 8.86 | Put | Bond Future | 643 | 1 | 643 | 1 | 0.00 |
| 20/01/2021 | 2030 On 04-February-21 | 10.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,800.00 |
| 20/01/2021 | 2030 On 04-February-21 | 8.37 | Put | Bond Future | 2583 | 3 | 2583 | 3 | 0.00 |
| 20/01/2021 | 2030 On 04-February-21 | 9.35 | Put | Bond Future | 71 | 0 | 71 | 0 | 2,000.00 |
| 20/01/2021 | 2030 On 04-February-21 | 9.30 | Put | Bond Future | 92 | 0 | 92 | 0 | 4,000.00 |
| 20/01/2021 | 2030 On 04-February-21 | 9.17 | Put | Bond Future | 174 | 0 | 174 | 0 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | | | Bond Future | 8.97 | 96.3689 | 8.9699 | 96.3689 | 56,331.00 |
| 20/01/2021 | 2030 On 06-May-21 | 8.77 | Call | Bond Future | 1909 | 2 | 1909 | 2 | 300.00 |
| 20/01/2021 | 2030 On 06-May-21 | 9.22 | Call | Bond Future | 3250 | 3 | 3250 | 3 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | 10.74 | Call | Bond Future | 9686 | 10 | 9686 | 10 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 14190 | 14 | 14190 | 14 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | 9.35 | Call | Bond Future | 3712 | 4 | 3712 | 4 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | 10.95 | Call | Bond Future | 10662 | 11 | 10662 | 11 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | 9.27 | Call | Bond Future | 3423 | 3 | 3423 | 3 | 300.00 |
| 20/01/2021 | 2030 On 06-May-21 | 7.97 | Call | Bond Future | 502 | 1 | 502 | 1 | 700.00 |
| 20/01/2021 | 2030 On 06-May-21 | 10.04 | Call | Bond Future | 6547 | 7 | 6547 | 7 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | 9.15 | Call | Bond Future | 3016 | 3 | 3016 | 3 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | 9.92 | Call | Bond Future | 6026 | 6 | 6026 | 6 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 14098 | 14 | 14098 | 14 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | 9.25 | Call | Bond Future | 3352 | 3 | 3352 | 3 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 14144 | 14 | 14144 | 14 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | 9.25 | Put | Bond Future | 1762 | 2 | 1762 | 2 | 2,500.00 |
| 20/01/2021 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | 10.04 | Put | Bond Future | 654 | 1 | 654 | 1 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | 9.15 | Put | Bond Future | 1989 | 2 | 1989 | 2 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | 10.95 | Put | Bond Future | 130 | 0 | 130 | 0 | 300.00 |
| 20/01/2021 | 2030 On 06-May-21 | 9.27 | Put | Bond Future | 1720 | 2 | 1720 | 2 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | 10.74 | Put | Bond Future | 196 | 0 | 196 | 0 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | 9.22 | Put | Bond Future | 1828 | 2 | 1828 | 2 | 700.00 |
| 20/01/2021 | 2030 On 06-May-21 | 7.97 | Put | Bond Future | 6474 | 7 | 6474 | 7 | 0.00 |
| 20/01/2021 | 2030 On 06-May-21 | 9.92 | Put | Bond Future | 770 | 1 | 770 | 1 | 700.00 |
| 20/01/2021 | 2030 On 06-May-21 | 9.35 | Put | Bond Future | 1563 | 2 | 1563 | 2 | 2,500.00 |
| 20/01/2021 | 2030 On 06-May-21 | 8.77 | Put | Bond Future | 3066 | 3 | 3066 | 3 | 0.00 |
| 20/01/2021 | 2030 On 05-August-21 | | | Bond Future | 9.17 | 93.4180 | 9.1686 | 93.4180 | 0.00 |
| 20/01/2021 | 2030 On 05-August-21 | 10.30 | Call | Bond Future | 7222 | 7 | 7222 | 7 | 0.00 |
| 20/01/2021 | 2030 On 05-August-21 | 7.70 | Call | Bond Future | 591 | 1 | 591 | 1 | 200.00 |
| 20/01/2021 | 2030 On 05-August-21 | 8.95 | Call | Bond Future | 2647 | 3 | 2647 | 3 | 600.00 |
| 20/01/2021 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 7720 | 8 | 7720 | 8 | 0.00 |
| 20/01/2021 | 2030 On 05-August-21 | 8.78 | Call | Bond Future | 2232 | 2 | 2232 | 2 | 200.00 |
| 20/01/2021 | 2030 On 05-August-21 | 12.10 | Call | Bond Future | 14695 | 15 | 14695 | 15 | 0.00 |
| 20/01/2021 | 2030 On 05-August-21 | 9.45 | Call | Bond Future | 4085 | 4 | 4085 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 7643 | 8 | 7643 | 8 | 0.00 |
| 20/01/2021 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 7681 | 8 | 7681 | 8 | 0.00 |
| 20/01/2021 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 1061 | 1 | 1061 | 1 | 0.00 |
| 20/01/2021 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 20/01/2021 | 2030 On 05-August-21 | 12.10 | Put | Bond Future | 117 | 0 | 117 | 0 | 600.00 |
| 20/01/2021 | 2030 On 05-August-21 | 7.70 | Put | Bond Future | 9215 | 9 | 9215 | 9 | 0.00 |
| 20/01/2021 | 2030 On 05-August-21 | 10.30 | Put | Bond Future | 1210 | 1 | 1210 | 1 | 200.00 |
| 20/01/2021 | 2030 On 05-August-21 | 8.78 | Put | Bond Future | 4419 | 5 | 4419 | 5 | 0.00 |
| 20/01/2021 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 1050 | 1 | 1050 | 1 | 0.00 |
| 20/01/2021 | 2030 On 05-August-21 | 9.45 | Put | Bond Future | 2541 | 3 | 2541 | 3 | 0.00 |
| 20/01/2021 | 2030 On 05-August-21 | 8.95 | Put | Bond Future | 3870 | 4 | 3870 | 4 | 0.00 |
| 20/01/2021 | 2030 On 04-November-21 | | | Bond Future | 9.36 | 94.4303 | 9.3645 | 94.4303 | 0.00 |
| 20/01/2021 | 2030 On 04-November-21 | 8.77 | Call | Bond Future | 2130 | 2 | 2130 | 2 | 300.00 |
| 20/01/2021 | 2030 On 04-November-21 | 11.44 | Call | Bond Future | 10906 | 11 | 10906 | 11 | 0.00 |
| 20/01/2021 | 2030 On 04-November-21 | 10.59 | Call | Bond Future | 7672 | 8 | 7672 | 8 | 0.00 |
| 20/01/2021 | 2030 On 04-November-21 | 10.61 | Call | Bond Future | 7744 | 8 | 7744 | 8 | 0.00 |
| 20/01/2021 | 2030 On 04-November-21 | 8.27 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 300.00 |
| 20/01/2021 | 2030 On 04-November-21 | 10.60 | Call | Bond Future | 7708 | 8 | 7708 | 8 | 0.00 |
| 20/01/2021 | 2030 On 04-November-21 | 10.60 | Put | Bond Future | 1372 | 1 | 1372 | 1 | 0.00 |
| 20/01/2021 | 2030 On 04-November-21 | 8.77 | Put | Bond Future | 5393 | 5 | 5393 | 5 | 0.00 |
| 20/01/2021 | 2030 On 04-November-21 | 11.44 | Put | Bond Future | 581 | 1 | 581 | 1 | 300.00 |
| 20/01/2021 | 2030 On 04-November-21 | 10.59 | Put | Bond Future | 1385 | 1 | 1385 | 1 | 0.00 |
| 20/01/2021 | 2030 On 04-November-21 | 8.27 | Put | Bond Future | 7348 | 7 | 7348 | 7 | 0.00 |
| 20/01/2021 | 2030 On 04-November-21 | 10.61 | Put | Bond Future | 1359 | 1 | 1359 | 1 | 0.00 |
| 20/01/2021 | 2032 On 04-February-21 | | | Bond Future | 9.74 | 92.9030 | 9.7401 | 92.9030 | 43,992.00 |
| 20/01/2021 | 2032 On 04-February-21 | 9.62 | Call | Bond Future | 657 | 1 | 657 | 1 | 0.00 |
| 20/01/2021 | 2032 On 04-February-21 | 8.79 | Call | Bond Future | 3 | 0 | 3 | 0 | 800.00 |
| 20/01/2021 | 2032 On 04-February-21 | 9.61 | Call | Bond Future | 632 | 1 | 632 | 1 | 0.00 |
| 20/01/2021 | 2032 On 04-February-21 | 9.29 | Call | Bond Future | 140 | 0 | 140 | 0 | 800.00 |
| 20/01/2021 | 2032 On 04-February-21 | 10.82 | Call | Bond Future | 6423 | 6 | 6423 | 6 | 0.00 |
| 20/01/2021 | 2032 On 04-February-21 | 9.63 | Call | Bond Future | 681 | 1 | 681 | 1 | 0.00 |
| 20/01/2021 | 2032 On 04-February-21 | 9.63 | Put | Bond Future | 1372 | 1 | 1372 | 1 | 0.00 |
| 20/01/2021 | 2032 On 04-February-21 | 9.29 | Put | Bond Future | 3012 | 3 | 3012 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | 2032 On 04-February-21 | 10.82 | Put | Bond Future | 8 | 0 | 8 | 0 | 800.00 |
| 20/01/2021 | 2032 On 04-February-21 | 9.61 | Put | Bond Future | 1450 | 2 | 1450 | 2 | 0.00 |
| 20/01/2021 | 2032 On 04-February-21 | 8.79 | Put | Bond Future | 6213 | 6 | 6213 | 6 | 0.00 |
| 20/01/2021 | 2032 On 04-February-21 | 9.62 | Put | Bond Future | 1411 | 2 | 1411 | 2 | 0.00 |
| 20/01/2021 | 2032 On 06-May-21 | | | Bond Future | 9.95 | 89.7013 | 9.9469 | 89.7013 | 70,924.00 |
| 20/01/2021 | 2032 On 06-May-21 | 10.33 | Call | Bond Future | 4142 | 4 | 4142 | 4 | 736.00 |
| 20/01/2021 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 12040 | 12 | 12040 | 12 | 0.00 |
| 20/01/2021 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 11993 | 12 | 11993 | 12 | 0.00 |
| 20/01/2021 | 2032 On 06-May-21 | 12.57 | Call | Bond Future | 14192 | 14 | 14192 | 14 | 0.00 |
| 20/01/2021 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 12087 | 12 | 12087 | 12 | 0.00 |
| 20/01/2021 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 20/01/2021 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 20/01/2021 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 20/01/2021 | 2032 On 06-May-21 | 12.57 | Put | Bond Future | 65 | 0 | 65 | 0 | 736.00 |
| 20/01/2021 | 2032 On 06-May-21 | 10.33 | Put | Bond Future | 1862 | 2 | 1862 | 2 | 0.00 |
| 20/01/2021 | 2032 On 05-August-21 | | | Bond Future | 10.16 | 90.6835 | 10.1552 | 90.6835 | 0.00 |
| 20/01/2021 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 8102 | 8 | 8102 | 8 | 0.00 |
| 20/01/2021 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 8141 | 8 | 8141 | 8 | 0.00 |
| 20/01/2021 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 8180 | 8 | 8180 | 8 | 0.00 |
| 20/01/2021 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 1420 | 1 | 1420 | 1 | 0.00 |
| 20/01/2021 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 1434 | 2 | 1434 | 2 | 0.00 |
| 20/01/2021 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 1448 | 2 | 1448 | 2 | 0.00 |
| 20/01/2021 | 2032 On 04-November-21 | | | Bond Future | 10.37 | 87.5212 | 10.3700 | 87.5212 | 0.00 |
| 20/01/2021 | 2032 On 04-November-21 | 9.33 | Call | Bond Future | 1617 | 2 | 1617 | 2 | 700.00 |
| 20/01/2021 | 2032 On 04-November-21 | 12.81 | Call | Bond Future | 13057 | 13 | 13057 | 13 | 0.00 |
| 20/01/2021 | 2032 On 04-November-21 | 11.71 | Call | Bond Future | 8760 | 9 | 8760 | 9 | 0.00 |
| 20/01/2021 | 2032 On 04-November-21 | 9.83 | Call | Bond Future | 2615 | 3 | 2615 | 3 | 700.00 |
| 20/01/2021 | 2032 On 04-November-21 | 11.69 | Call | Bond Future | 8686 | 9 | 8686 | 9 | 0.00 |
| 20/01/2021 | 2032 On 04-November-21 | 11.70 | Call | Bond Future | 8723 | 9 | 8723 | 9 | 0.00 |
| 20/01/2021 | 2032 On 04-November-21 | 11.71 | Put | Bond Future | 1560 | 2 | 1560 | 2 | 0.00 |
| 20/01/2021 | 2032 On 04-November-21 | 11.69 | Put | Bond Future | 1588 | 2 | 1588 | 2 | 0.00 |
| 20/01/2021 | 2032 On 04-November-21 | 9.33 | Put | Bond Future | 7824 | 8 | 7824 | 8 | 0.00 |
| 20/01/2021 | 2032 On 04-November-21 | 12.81 | Put | Bond Future | 547 | 1 | 547 | 1 | 700.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | 2032 On 04-November-21 | 11.70 | Put | Bond Future | 1574 | 2 | 1574 | 2 | 0.00 |
| 20/01/2021 | 2032 On 04-November-21 | 9.83 | Put | Bond Future | 5766 | 6 | 5766 | 6 | 0.00 |
| 20/01/2021 | 2033 On 04-February-21 | | | Bond Future | 99.47 | 99.4440 | 99.4729 | 99.4440 | 1,509.00 |
| 20/01/2021 | 2033 On 06-May-21 | | | Bond Future | 99.29 | 99.2616 | 99.2891 | 99.2616 | 7,616.00 |
| 20/01/2021 | 2033 On 05-August-21 | | | Bond Future | 100.40 | 100.3719 | 100.3987 | 100.3719 | 0.00 |
| 20/01/2021 | 2033 On 04-November-21 | | | Bond Future | 100.28 | 100.2577 | 100.2844 | 100.2577 | 0.00 |
| 20/01/2021 | 2037 On 04-February-21 | | | Bond Future | 10.79 | 82.5693 | 10.7900 | 82.5693 | 82,479.00 |
| 20/01/2021 | 2037 On 04-February-21 | 10.29 | Call | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 20/01/2021 | 2037 On 04-February-21 | 11.97 | Call | Bond Future | 7211 | 7 | 7211 | 7 | 300.00 |
| 20/01/2021 | 2037 On 04-February-21 | 9.65 | Call | Bond Future | 2 | 0 | 2 | 0 | 72.00 |
| 20/01/2021 | 2037 On 04-February-21 | 10.48 | Call | Bond Future | 386 | 0 | 386 | 0 | 240.00 |
| 20/01/2021 | 2037 On 04-February-21 | 10.28 | Call | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 20/01/2021 | 2037 On 04-February-21 | 10.27 | Call | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 20/01/2021 | 2037 On 04-February-21 | 11.90 | Call | Bond Future | 6816 | 6 | 6816 | 6 | 0.00 |
| 20/01/2021 | 2037 On 04-February-21 | 13.73 | Call | Bond Future | 16264 | 16 | 16264 | 16 | 0.00 |
| 20/01/2021 | 2037 On 04-February-21 | 10.85 | Call | Bond Future | 1358 | 1 | 1358 | 1 | 0.00 |
| 20/01/2021 | 2037 On 04-February-21 | 10.35 | Call | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 20/01/2021 | 2037 On 04-February-21 | 10.35 | Put | Bond Future | 3165 | 4 | 3165 | 4 | 72.00 |
| 20/01/2021 | 2037 On 04-February-21 | 10.85 | Put | Bond Future | 967 | 1 | 967 | 1 | 72.00 |
| 20/01/2021 | 2037 On 04-February-21 | 13.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 300.00 |
| 20/01/2021 | 2037 On 04-February-21 | 10.27 | Put | Bond Future | 3647 | 4 | 3647 | 4 | 0.00 |
| 20/01/2021 | 2037 On 04-February-21 | 10.28 | Put | Bond Future | 3585 | 4 | 3585 | 4 | 0.00 |
| 20/01/2021 | 2037 On 04-February-21 | 9.65 | Put | Bond Future | 7993 | 8 | 7993 | 8 | 0.00 |
| 20/01/2021 | 2037 On 04-February-21 | 11.90 | Put | Bond Future | 15 | 0 | 15 | 0 | 240.00 |
| 20/01/2021 | 2037 On 04-February-21 | 10.48 | Put | Bond Future | 2451 | 3 | 2451 | 3 | 0.00 |
| 20/01/2021 | 2037 On 04-February-21 | 10.29 | Put | Bond Future | 3524 | 4 | 3524 | 4 | 0.00 |
| 20/01/2021 | 2037 On 04-February-21 | 11.97 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 20/01/2021 | 2037 On 06-May-21 | | | Bond Future | 11.00 | 83.4065 | 11.0048 | 83.4065 | 53,763.00 |
| 20/01/2021 | 2037 On 06-May-21 | 12.44 | Call | Bond Future | 9111 | 9 | 9111 | 9 | 0.00 |
| 20/01/2021 | 2037 On 06-May-21 | 12.42 | Call | Bond Future | 9023 | 9 | 9023 | 9 | 0.00 |
| 20/01/2021 | 2037 On 06-May-21 | 12.43 | Call | Bond Future | 9067 | 9 | 9067 | 9 | 0.00 |
| 20/01/2021 | 2037 On 06-May-21 | 12.44 | Put | Bond Future | 722 | 1 | 722 | 1 | 0.00 |
| 20/01/2021 | 2037 On 06-May-21 | 12.42 | Put | Bond Future | 741 | 1 | 741 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | 2037 On 06-May-21 | 12.43 | Put | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 20/01/2021 | 2037 On 05-August-21 | | | Bond Future | 11.23 | 80.0635 | 11.2267 | 80.0635 | 0.00 |
| 20/01/2021 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 8098 | 8 | 8098 | 8 | 0.00 |
| 20/01/2021 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 8172 | 8 | 8172 | 8 | 0.00 |
| 20/01/2021 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 8135 | 8 | 8135 | 8 | 0.00 |
| 20/01/2021 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 2083 | 2 | 2083 | 2 | 0.00 |
| 20/01/2021 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 2101 | 2 | 2101 | 2 | 0.00 |
| 20/01/2021 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 2066 | 2 | 2066 | 2 | 0.00 |
| 20/01/2021 | 2037 On 04-November-21 | | | Bond Future | 11.44 | 80.9313 | 11.4424 | 80.9313 | 0.00 |
| 20/01/2021 | 2037 On 04-November-21 | 12.81 | Call | Bond Future | 9495 | 9 | 9495 | 9 | 0.00 |
| 20/01/2021 | 2037 On 04-November-21 | 12.82 | Call | Bond Future | 9531 | 9 | 9531 | 9 | 0.00 |
| 20/01/2021 | 2037 On 04-November-21 | 12.83 | Call | Bond Future | 9568 | 9 | 9568 | 9 | 0.00 |
| 20/01/2021 | 2037 On 04-November-21 | 12.82 | Put | Bond Future | 1901 | 2 | 1901 | 2 | 0.00 |
| 20/01/2021 | 2037 On 04-November-21 | 12.83 | Put | Bond Future | 1887 | 2 | 1887 | 2 | 0.00 |
| 20/01/2021 | 2037 On 04-November-21 | 12.81 | Put | Bond Future | 1916 | 2 | 1916 | 2 | 0.00 |
| 20/01/2021 | 2038 On 04-February-21 | | | Bond Future | 111.59 | 111.5622 | 111.5945 | 111.5622 | 7,617.00 |
| 20/01/2021 | 2038 On 06-May-21 | | | Bond Future | 112.75 | 112.7211 | 112.7517 | 112.7211 | 3,521.00 |
| 20/01/2021 | 2038 On 05-August-21 | | | Bond Future | 112.29 | 112.2598 | 112.2897 | 112.2598 | 0.00 |
| 20/01/2021 | 2038 On 04-November-21 | | | Bond Future | 113.53 | 113.5020 | 113.5317 | 113.5020 | 0.00 |
| 20/01/2021 | 2040 On 04-February-21 | | | Bond Future | 10.89 | 84.7566 | 10.8941 | 84.7566 | 69,627.00 |
| 20/01/2021 | 2040 On 04-February-21 | 10.41 | Call | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 20/01/2021 | 2040 On 04-February-21 | 10.40 | Call | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 20/01/2021 | 2040 On 04-February-21 | 10.07 | Call | Bond Future | 17 | 0 | 17 | 0 | 800.00 |
| 20/01/2021 | 2040 On 04-February-21 | 11.74 | Call | Bond Future | 5650 | 5 | 5650 | 5 | 0.00 |
| 20/01/2021 | 2040 On 04-February-21 | 10.24 | Call | Bond Future | 56 | 0 | 56 | 0 | 500.00 |
| 20/01/2021 | 2040 On 04-February-21 | 11.57 | Call | Bond Future | 4629 | 4 | 4629 | 4 | 0.00 |
| 20/01/2021 | 2040 On 04-February-21 | 10.42 | Call | Bond Future | 168 | 0 | 168 | 0 | 0.00 |
| 20/01/2021 | 2040 On 04-February-21 | 9.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 20/01/2021 | 2040 On 04-February-21 | 9.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 20/01/2021 | 2040 On 04-February-21 | 10.07 | Put | Bond Future | 6103 | 6 | 6103 | 6 | 0.00 |
| 20/01/2021 | 2040 On 04-February-21 | 9.57 | Put | Bond Future | 10119 | 11 | 10119 | 11 | 0.00 |
| 20/01/2021 | 2040 On 04-February-21 | 10.42 | Put | Bond Future | 3588 | 4 | 3588 | 4 | 0.00 |
| 20/01/2021 | 2040 On 04-February-21 | 9.49 | Put | Bond Future | 10790 | 11 | 10790 | 11 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | 2040 On 04-February-21 | 11.57 | Put | Bond Future | 109 | 0 | 109 | 0 | 500.00 |
| 20/01/2021 | 2040 On 04-February-21 | 11.74 | Put | Bond Future | 53 | 0 | 53 | 0 | 800.00 |
| 20/01/2021 | 2040 On 04-February-21 | 10.40 | Put | Bond Future | 3719 | 4 | 3719 | 4 | 0.00 |
| 20/01/2021 | 2040 On 04-February-21 | 10.24 | Put | Bond Future | 4831 | 5 | 4831 | 5 | 0.00 |
| 20/01/2021 | 2040 On 04-February-21 | 10.41 | Put | Bond Future | 3653 | 4 | 3653 | 4 | 0.00 |
| 20/01/2021 | 2040 On 06-May-21 | | | Bond Future | 11.10 | 85.6160 | 11.1035 | 85.6160 | 25,448.00 |
| 20/01/2021 | 2040 On 06-May-21 | 13.38 | Call | Bond Future | 13636 | 13 | 13636 | 13 | 0.00 |
| 20/01/2021 | 2040 On 06-May-21 | 12.42 | Call | Bond Future | 9094 | 9 | 9094 | 9 | 0.00 |
| 20/01/2021 | 2040 On 06-May-21 | 12.43 | Call | Bond Future | 9140 | 9 | 9140 | 9 | 0.00 |
| 20/01/2021 | 2040 On 06-May-21 | 10.83 | Call | Bond Future | 2460 | 2 | 2460 | 2 | 300.00 |
| 20/01/2021 | 2040 On 06-May-21 | 11.58 | Call | Bond Future | 5220 | 5 | 5220 | 5 | 300.00 |
| 20/01/2021 | 2040 On 06-May-21 | 12.44 | Call | Bond Future | 9186 | 9 | 9186 | 9 | 0.00 |
| 20/01/2021 | 2040 On 06-May-21 | 12.44 | Put | Bond Future | 856 | 1 | 856 | 1 | 0.00 |
| 20/01/2021 | 2040 On 06-May-21 | 11.58 | Put | Bond Future | 2086 | 2 | 2086 | 2 | 0.00 |
| 20/01/2021 | 2040 On 06-May-21 | 10.83 | Put | Bond Future | 4348 | 5 | 4348 | 5 | 0.00 |
| 20/01/2021 | 2040 On 06-May-21 | 12.43 | Put | Bond Future | 867 | 1 | 867 | 1 | 0.00 |
| 20/01/2021 | 2040 On 06-May-21 | 12.42 | Put | Bond Future | 879 | 1 | 879 | 1 | 0.00 |
| 20/01/2021 | 2040 On 06-May-21 | 13.38 | Put | Bond Future | 230 | 0 | 230 | 0 | 300.00 |
| 20/01/2021 | 2040 On 05-August-21 | | | Bond Future | 11.32 | 82.0468 | 11.3197 | 82.0468 | 0.00 |
| 20/01/2021 | 2040 On 05-August-21 | 11.55 | Call | Bond Future | 5252 | 5 | 5252 | 5 | 900.00 |
| 20/01/2021 | 2040 On 05-August-21 | 14.80 | Call | Bond Future | 18766 | 18 | 18766 | 18 | 0.00 |
| 20/01/2021 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 9093 | 9 | 9093 | 9 | 0.00 |
| 20/01/2021 | 2040 On 05-August-21 | 11.05 | Call | Bond Future | 3569 | 3 | 3569 | 3 | 900.00 |
| 20/01/2021 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 9049 | 9 | 9049 | 9 | 0.00 |
| 20/01/2021 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 9005 | 9 | 9005 | 9 | 0.00 |
| 20/01/2021 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 1943 | 2 | 1943 | 2 | 0.00 |
| 20/01/2021 | 2040 On 05-August-21 | 11.05 | Put | Bond Future | 5373 | 6 | 5373 | 6 | 0.00 |
| 20/01/2021 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 1969 | 2 | 1969 | 2 | 0.00 |
| 20/01/2021 | 2040 On 05-August-21 | 14.80 | Put | Bond Future | 191 | 0 | 191 | 0 | 900.00 |
| 20/01/2021 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 1956 | 2 | 1956 | 2 | 0.00 |
| 20/01/2021 | 2040 On 05-August-21 | 11.55 | Put | Bond Future | 3760 | 4 | 3760 | 4 | 0.00 |
| 20/01/2021 | 2040 On 04-November-21 | | | Bond Future | 11.53 | 82.9362 | 11.5295 | 82.9362 | 0.00 |
| 20/01/2021 | 2040 On 04-November-21 | 12.91 | Call | Bond Future | 10040 | 10 | 10040 | 10 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | 2040 On 04-November-21 | 12.90 | Call | Bond Future | 10002 | 10 | 10002 | 10 | 0.00 |
| 20/01/2021 | 2040 On 04-November-21 | 12.89 | Call | Bond Future | 9963 | 10 | 9963 | 10 | 0.00 |
| 20/01/2021 | 2040 On 04-November-21 | 12.89 | Put | Bond Future | 1973 | 2 | 1973 | 2 | 0.00 |
| 20/01/2021 | 2040 On 04-November-21 | 12.90 | Put | Bond Future | 1958 | 2 | 1958 | 2 | 0.00 |
| 20/01/2021 | 2040 On 04-November-21 | 12.91 | Put | Bond Future | 1942 | 2 | 1942 | 2 | 0.00 |
| 20/01/2021 | 2044 On 04-February-21 | | | Bond Future | 10.97 | 81.2262 | 10.9730 | 81.2262 | 45,226.00 |
| 20/01/2021 | 2044 On 04-February-21 | 10.36 | Call | Bond Future | 78 | 0 | 78 | 0 | 0.00 |
| 20/01/2021 | 2044 On 04-February-21 | 10.35 | Call | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 20/01/2021 | 2044 On 04-February-21 | 10.29 | Call | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 20/01/2021 | 2044 On 04-February-21 | 9.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 265.00 |
| 20/01/2021 | 2044 On 04-February-21 | 10.37 | Call | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 20/01/2021 | 2044 On 04-February-21 | 10.04 | Call | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 20/01/2021 | 2044 On 04-February-21 | 10.84 | Call | Bond Future | 800 | 1 | 800 | 1 | 0.00 |
| 20/01/2021 | 2044 On 04-February-21 | 10.35 | Put | Bond Future | 4654 | 5 | 4654 | 5 | 0.00 |
| 20/01/2021 | 2044 On 04-February-21 | 10.04 | Put | Bond Future | 7031 | 7 | 7031 | 7 | 0.00 |
| 20/01/2021 | 2044 On 04-February-21 | 10.36 | Put | Bond Future | 4582 | 5 | 4582 | 5 | 0.00 |
| 20/01/2021 | 2044 On 04-February-21 | 10.29 | Put | Bond Future | 5093 | 6 | 5093 | 6 | 265.00 |
| 20/01/2021 | 2044 On 04-February-21 | 9.66 | Put | Bond Future | 10177 | 11 | 10177 | 11 | 0.00 |
| 20/01/2021 | 2044 On 04-February-21 | 10.84 | Put | Bond Future | 1742 | 2 | 1742 | 2 | 265.00 |
| 20/01/2021 | 2044 On 04-February-21 | 10.37 | Put | Bond Future | 4510 | 5 | 4510 | 5 | 0.00 |
| 20/01/2021 | 2044 On 06-May-21 | | | Bond Future | 11.18 | 82.0497 | 11.1750 | 82.0497 | 19,954.00 |
| 20/01/2021 | 2044 On 06-May-21 | 10.70 | Call | Bond Future | 1924 | 2 | 1924 | 2 | 3,100.00 |
| 20/01/2021 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 8896 | 9 | 8896 | 9 | 0.00 |
| 20/01/2021 | 2044 On 06-May-21 | 11.35 | Call | Bond Future | 4055 | 4 | 4055 | 4 | 3,100.00 |
| 20/01/2021 | 2044 On 06-May-21 | 11.90 | Call | Bond Future | 6375 | 6 | 6375 | 6 | 0.00 |
| 20/01/2021 | 2044 On 06-May-21 | 12.50 | Call | Bond Future | 9122 | 9 | 9122 | 9 | 0.00 |
| 20/01/2021 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 8851 | 8 | 8851 | 8 | 0.00 |
| 20/01/2021 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 8806 | 8 | 8806 | 8 | 0.00 |
| 20/01/2021 | 2044 On 06-May-21 | 11.10 | Call | Bond Future | 3156 | 3 | 3156 | 3 | 0.00 |
| 20/01/2021 | 2044 On 06-May-21 | 11.40 | Call | Bond Future | 4246 | 4 | 4246 | 4 | 0.00 |
| 20/01/2021 | 2044 On 06-May-21 | 11.79 | Call | Bond Future | 5879 | 6 | 5879 | 6 | 0.00 |
| 20/01/2021 | 2044 On 06-May-21 | 11.79 | Put | Bond Future | 1869 | 2 | 1869 | 2 | 3,100.00 |
| 20/01/2021 | 2044 On 06-May-21 | 11.40 | Put | Bond Future | 2738 | 3 | 2738 | 3 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 975 | 1 | 975 | 1 | 0.00 |
| 20/01/2021 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 963 | 1 | 963 | 1 | 0.00 |
| 20/01/2021 | 2044 On 06-May-21 | 12.50 | Put | Bond Future | 894 | 1 | 894 | 1 | 3,100.00 |
| 20/01/2021 | 2044 On 06-May-21 | 11.90 | Put | Bond Future | 1683 | 2 | 1683 | 2 | 0.00 |
| 20/01/2021 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 951 | 1 | 951 | 1 | 0.00 |
| 20/01/2021 | 2044 On 06-May-21 | 11.35 | Put | Bond Future | 2877 | 3 | 2877 | 3 | 0.00 |
| 20/01/2021 | 2044 On 06-May-21 | 11.10 | Put | Bond Future | 3670 | 4 | 3670 | 4 | 3,100.00 |
| 20/01/2021 | 2044 On 06-May-21 | 10.70 | Put | Bond Future | 5273 | 6 | 5273 | 6 | 0.00 |
| 20/01/2021 | 2044 On 05-August-21 | | | Bond Future | 11.38 | 78.5667 | 11.3836 | 78.5667 | 0.00 |
| 20/01/2021 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 9247 | 9 | 9247 | 9 | 0.00 |
| 20/01/2021 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 9286 | 9 | 9286 | 9 | 0.00 |
| 20/01/2021 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 9326 | 9 | 9326 | 9 | 0.00 |
| 20/01/2021 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 1888 | 2 | 1888 | 2 | 0.00 |
| 20/01/2021 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 1904 | 2 | 1904 | 2 | 0.00 |
| 20/01/2021 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 1921 | 2 | 1921 | 2 | 0.00 |
| 20/01/2021 | 2044 On 04-November-21 | | | Bond Future | 11.59 | 79.4184 | 11.5856 | 79.4184 | 0.00 |
| 20/01/2021 | 2044 On 04-November-21 | 12.89 | Call | Bond Future | 9743 | 9 | 9743 | 9 | 0.00 |
| 20/01/2021 | 2044 On 04-November-21 | 12.90 | Call | Bond Future | 9780 | 9 | 9780 | 9 | 0.00 |
| 20/01/2021 | 2044 On 04-November-21 | 12.91 | Call | Bond Future | 9818 | 9 | 9818 | 9 | 0.00 |
| 20/01/2021 | 2044 On 04-November-21 | 12.91 | Put | Bond Future | 2062 | 2 | 2062 | 2 | 0.00 |
| 20/01/2021 | 2044 On 04-November-21 | 12.90 | Put | Bond Future | 2078 | 2 | 2078 | 2 | 0.00 |
| 20/01/2021 | 2044 On 04-November-21 | 12.89 | Put | Bond Future | 2094 | 2 | 2094 | 2 | 0.00 |
| 20/01/2021 | 2046 On 04-February-21 | | | Bond Future | 100.66 | 100.6350 | 100.6649 | 100.6350 | 14,890.00 |
| 20/01/2021 | 2046 On 06-May-21 | | | Bond Future | 99.92 | 99.8903 | 99.9187 | 99.8903 | 635.00 |
| 20/01/2021 | 2046 On 05-August-21 | | | Bond Future | 101.04 | 101.0078 | 101.0357 | 101.0078 | 0.00 |
| 20/01/2021 | 2046 On 04-November-21 | | | Bond Future | 100.35 | 100.3178 | 100.3457 | 100.3178 | 0.00 |
| 20/01/2021 | 2050 On 04-February-21 | | | Bond Future | 101.96 | 101.9268 | 101.9572 | 101.9268 | 11,025.00 |
| 20/01/2021 | 2050 On 06-May-21 | | | Bond Future | 103.01 | 102.9855 | 103.0144 | 102.9855 | 1,635.00 |
| 20/01/2021 | 2050 On 05-August-21 | | | Bond Future | 102.24 | 102.2094 | 102.2376 | 102.2094 | 0.00 |
| 20/01/2021 | 2050 On 04-November-21 | | | Bond Future | 103.37 | 103.3404 | 103.3686 | 103.3404 | 0.00 |
| 20/01/2021 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | 8657 On 21-December-26 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | AL37 On 04-February-21 | | | Index Future | 794.56 | 794.3250 | 794.5640 | 794.3250 | 0.00 |
| 20/01/2021 | AL37 On 06-May-21 | | | Index Future | 802.61 | 802.3690 | 802.6060 | 802.3690 | 0.00 |
| 20/01/2021 | AL37 On 05-August-21 | | | Index Future | 811.29 | 811.0500 | 811.2860 | 811.0500 | 0.00 |
| 20/01/2021 | AL37 On 04-November-21 | | | Index Future | 820.16 | 819.9210 | 820.1580 | 819.9210 | 0.00 |
| 20/01/2021 | AL7T On 04-February-21 | | | Index Future | 871.65 | 871.4300 | 871.6450 | 871.4300 | 0.00 |
| 20/01/2021 | AL7T On 06-May-21 | | | Index Future | 880.47 | 880.2550 | 880.4670 | 880.2550 | 0.00 |
| 20/01/2021 | AL7T On 05-August-21 | | | Index Future | 889.99 | 889.7780 | 889.9890 | 889.7780 | 0.00 |
| 20/01/2021 | AL7T On 04-November-21 | | | Index Future | 899.72 | 899.5100 | 899.7230 | 899.5100 | 0.00 |
| 20/01/2021 | ALBI On 04-February-21 | | | Index Future | 762.75 | 761.2260 | 762.7460 | 761.2260 | 175.00 |
| 20/01/2021 | ALBI On 06-May-21 | | | Index Future | 770.47 | 768.9350 | 770.4660 | 768.9350 | 134.00 |
| 20/01/2021 | ALBI On 05-August-21 | | | Index Future | 778.80 | 777.2540 | 778.7990 | 777.2540 | 0.00 |
| 20/01/2021 | ALBI On 04-November-21 | | | Index Future | 787.32 | 785.7550 | 787.3160 | 785.7550 | 0.00 |
| 20/01/2021 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 20/01/2021 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C213 On 28-February-31 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2021 | ES33 On 04-February-21 | | | Bond Future | 11.45 | 76.7904 | 11.4490 | 76.7904 | 0.00 |
| 20/01/2021 | ES33 On 06-May-21 | | | Bond Future | 11.71 | 73.7954 | 11.7058 | 73.7954 | 350.00 |
| 20/01/2021 | ES33 On 05-August-21 | | | Bond Future | 11.97 | 74.6033 | 11.9677 | 74.6033 | 0.00 |
| 20/01/2021 | ES33 On 04-November-21 | | | Bond Future | 12.24 | 71.6371 | 12.2383 | 71.6371 | 0.00 |
| 20/01/2021 | ES42 On 04-February-21 | | | Bond Future | 11.95 | 75.6779 | 11.9512 | 75.6779 | 0.00 |
| 20/01/2021 | ES42 On 06-May-21 | | | Bond Future | 12.20 | 72.1877 | 12.2004 | 72.1877 | 4,779.00 |
| 20/01/2021 | ES42 On 05-August-21 | | | Bond Future | 12.45 | 72.9787 | 12.4484 | 72.9787 | 0.00 |
| 20/01/2021 | ES42 On 04-November-21 | | | Bond Future | 12.71 | 69.5118 | 12.7064 | 69.5118 | 0.00 |
| 20/01/2021 | GOVI On 04-February-21 | | | GOVI | 754.05 | 752.6120 | 754.0520 | 752.6120 | 968.00 |
| 20/01/2021 | GOVI On 04-February-21 | 750.95 | Call | GOVI | 31020 | 2 | 31020 | 2 | 0.00 |
| 20/01/2021 | GOVI On 04-February-21 | 750.94 | Call | GOVI | 31120 | 2 | 31120 | 2 | 0.00 |
| 20/01/2021 | GOVI On 04-February-21 | 750.96 | Call | GOVI | 30920 | 2 | 30920 | 2 | 0.00 |
| 20/01/2021 | GOVI On 04-February-21 | 750.96 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | GOVI On 04-February-21 | 750.94 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | GOVI On 04-February-21 | 750.95 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | GOVI On 06-May-21 | | | GOVI | 761.68 | 760.2340 | 761.6840 | 760.2340 | 0.00 |
| 20/01/2021 | GOVI On 06-May-21 | 678.69 | Call | GOVI | 829940 | 82 | 829940 | 82 | 0.00 |
| 20/01/2021 | GOVI On 06-May-21 | 678.68 | Call | GOVI | 830040 | 82 | 830040 | 82 | 0.00 |
| 20/01/2021 | GOVI On 06-May-21 | 678.67 | Call | GOVI | 830140 | 82 | 830140 | 82 | 0.00 |
| 20/01/2021 | GOVI On 06-May-21 | 678.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | GOVI On 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | GOVI On 06-May-21 | 678.68 | Put | GOVI | 0 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | GOVI On 05-August-21 | | | GOVI | 769.92 | 768.4590 | 769.9220 | 768.4590 | 0.00 |
| 20/01/2021 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 507720 | 49 | 507720 | 49 | 0.00 |
| 20/01/2021 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 507820 | 49 | 507820 | 49 | 0.00 |
| 20/01/2021 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 507920 | 49 | 507920 | 49 | 0.00 |
| 20/01/2021 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | GOVI On 04-November-21 | | | GOVI | 778.34 | 776.8640 | 778.3420 | 776.8640 | 0.00 |
| 20/01/2021 | GOVI On 04-November-21 | 728.42 | Call | GOVI | 499220 | 48 | 499220 | 48 | 0.00 |
| 20/01/2021 | GOVI On 04-November-21 | 728.41 | Call | GOVI | 499320 | 48 | 499320 | 48 | 0.00 |
| 20/01/2021 | GOVI On 04-November-21 | 728.40 | Call | GOVI | 499420 | 48 | 499420 | 48 | 0.00 |
| 20/01/2021 | GOVI On 04-November-21 | 728.40 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | GOVI On 04-November-21 | 728.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | GOVI On 04-November-21 | 728.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 20/01/2021 | IGOV On 04-February-21 | | | Index Future | 271.48 | 271.4560 | 271.4760 | 271.4560 | 957.00 |
| 20/01/2021 | IGOV On 06-May-21 | | | Index Future | 274.29 | 274.2720 | 274.2910 | 274.2720 | 17.00 |
| 20/01/2021 | IGOV On 05-August-21 | | | Index Future | 277.32 | 277.3060 | 277.3240 | 277.3060 | 0.00 |
| 20/01/2021 | IGOV On 04-November-21 | | | Index Future | 280.42 | 280.4050 | 280.4230 | 280.4050 | 0.00 |
| 20/01/2021 | IS05 On 16-March-21 | | | Interest Rate Swap | 92.24 | 92.2400 | 92.2400 | 92.2400 | 0.00 |
| 20/01/2021 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.41 | 90.4000 | 90.4100 | 90.4000 | 0.00 |
| 20/01/2021 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.32 | 89.3100 | 89.3200 | 89.3100 | 0.00 |
| 20/01/2021 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.53 | 90.5200 | 90.5300 | 90.5200 | 51.00 |
| 20/01/2021 | IS05 On 15-March-22 | | | Interest Rate Swap | 89.89 | 89.8800 | 89.8900 | 89.8800 | 0.00 |
| 20/01/2021 | IS05 On 21-June-22 | | | Interest Rate Swap | 89.91 | 89.9000 | 89.9100 | 89.9000 | 0.00 |
| 20/01/2021 | IS05 On 20-September-22 | | | Interest Rate Swap | 92.96 | 92.9500 | 92.9600 | 92.9500 | 0.00 |
| 20/01/2021 | IS05 On 20-December-22 | | | Interest Rate Swap | 93.36 | 93.3500 | 93.3600 | 93.3500 | 0.00 |
| 20/01/2021 | IS05 On 22-March-23 | | | Interest Rate Swap | 85.65 | 85.6400 | 85.6500 | 85.6400 | 0.00 |
| 20/01/2021 | IS05 On 20-June-23 | | | Interest Rate Swap | 91.08 | 91.0800 | 91.0800 | 91.0800 | 0.00 |
| 20/01/2021 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 20/01/2021 | IS10 On 17-December-25 | | | Interest Rate Swap | 77.49 | 77.5200 | 77.4900 | 77.5200 | 0.00 |
| 20/01/2021 | IS10 On 16-March-26 | | | Interest Rate Swap | 73.91 | 73.9300 | 73.9100 | 73.9300 | 0.00 |
| 20/01/2021 | IS10 On 15-June-26 | | | Interest Rate Swap | 72.23 | 72.2400 | 72.2300 | 72.2400 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | IS10 On 21-September-26 | | | Interest Rate Swap | 74.20 | 74.1900 | 74.2000 | 74.1900 | 0.00 |
| 20/01/2021 | IS10 On 21-December-26 | | | Interest Rate Swap | 78.19 | 78.1700 | 78.1900 | 78.1700 | 0.00 |
| 20/01/2021 | IS10 On 15-March-27 | | | Interest Rate Swap | 76.62 | 76.6100 | 76.6200 | 76.6100 | 0.00 |
| 20/01/2021 | IS10 On 21-June-27 | | | Interest Rate Swap | 78.63 | 78.6600 | 78.6300 | 78.6600 | 0.00 |
| 20/01/2021 | IS10 On 20-September-27 | | | Interest Rate Swap | 84.42 | 84.4900 | 84.4200 | 84.4900 | 0.00 |
| 20/01/2021 | IS10 On 20-December-27 | | | Interest Rate Swap | 84.78 | 84.8800 | 84.7800 | 84.8800 | 0.00 |
| 20/01/2021 | IS10 On 22-March-28 | | | Interest Rate Swap | 77.72 | 77.8200 | 77.7200 | 77.8200 | 0.00 |
| 20/01/2021 | IS10 On 20-June-28 | | | Interest Rate Swap | 85.66 | 85.7400 | 85.6600 | 85.7400 | 0.00 |
| 20/01/2021 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 20/01/2021 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 20/01/2021 | JBAF On 20-January-21 | | | Jibar Tradeable Future | 3.64 | 96.3550 | 3.6420 | 96.3550 | 0.00 |
| 20/01/2021 | JBAF On 17-February-21 | | | Jibar Tradeable Future | 3.56 | 96.4500 | 3.5600 | 96.4500 | 0.00 |
| 20/01/2021 | JBAF On 17-March-21 | | | Jibar Tradeable Future | 3.55 | 96.4750 | 3.5450 | 96.4750 | 0.00 |
| 20/01/2021 | JBAF On 21-April-21 | | | Jibar Tradeable Future | 3.47 | 96.5400 | 3.4700 | 96.5400 | 0.00 |
| 20/01/2021 | JBAF On 19-May-21 | | | Jibar Tradeable Future | 3.46 | 96.5500 | 3.4600 | 96.5500 | 0.00 |
| 20/01/2021 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.46 | 96.5550 | 3.4550 | 96.5550 | 0.00 |
| 20/01/2021 | JBAF On 21-July-21 | | | Jibar Tradeable Future | 3.48 | 96.5200 | 3.4800 | 96.5200 | 0.00 |
| 20/01/2021 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.48 | 96.5100 | 3.4800 | 96.5100 | 30,000.00 |
| 20/01/2021 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 3.64 | 96.3450 | 3.6350 | 96.3450 | 0.00 |
| 20/01/2021 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 3.65 | 96.3300 | 3.6450 | 96.3300 | 0.00 |
| 20/01/2021 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 3.96 | 96.0100 | 3.9600 | 96.0100 | 1.00 |
| 20/01/2021 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 3.97 | 95.9900 | 3.9700 | 95.9900 | 0.00 |
| 20/01/2021 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 4.29 | 95.5450 | 4.2850 | 95.5450 | 0.00 |
| 20/01/2021 | R023 On 04-February-21 | | | Bond Future | 4.46 | 109.8332 | 4.4598 | 109.8332 | 30,644.00 |
| 20/01/2021 | R023 On 04-February-21 | 6.33 | Call | Bond Future | 3694 | 4 | 3694 | 4 | 0.00 |
| 20/01/2021 | R023 On 04-February-21 | 6.32 | Call | Bond Future | 3674 | 4 | 3674 | 4 | 0.00 |
| 20/01/2021 | R023 On 04-February-21 | 6.34 | Call | Bond Future | 3713 | 4 | 3713 | 4 | 0.00 |
| 20/01/2021 | R023 On 04-February-21 | 6.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | R023 On 04-February-21 | 6.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | R023 On 04-February-21 | 6.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | R023 On 06-May-21 | | | Bond Future | 4.51 | 107.0410 | 4.5128 | 107.0410 | 1,753.00 |
| 20/01/2021 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 5258 | 5 | 5258 | 5 | 0.00 |
| 20/01/2021 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 5242 | 5 | 5242 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 5275 | 5 | 5275 | 5 | 0.00 |
| 20/01/2021 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | R023 On 05-August-21 | | | Bond Future | 4.53 | 108.2124 | 4.5328 | 108.2124 | 0.00 |
| 20/01/2021 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 1356 | 1 | 1356 | 1 | 0.00 |
| 20/01/2021 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 1343 | 1 | 1343 | 1 | 0.00 |
| 20/01/2021 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 1330 | 1 | 1330 | 1 | 0.00 |
| 20/01/2021 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 20/01/2021 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 20/01/2021 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 20/01/2021 | R023 On 04-November-21 | | | Bond Future | 4.56 | 105.4773 | 4.5599 | 105.4773 | 0.00 |
| 20/01/2021 | R023 On 04-November-21 | 4.92 | Call | Bond Future | 802 | 1 | 802 | 1 | 0.00 |
| 20/01/2021 | R023 On 04-November-21 | 4.91 | Call | Bond Future | 793 | 1 | 793 | 1 | 0.00 |
| 20/01/2021 | R023 On 04-November-21 | 4.90 | Call | Bond Future | 784 | 1 | 784 | 1 | 0.00 |
| 20/01/2021 | R023 On 04-November-21 | 4.90 | Put | Bond Future | 346 | 0 | 346 | 0 | 0.00 |
| 20/01/2021 | R023 On 04-November-21 | 4.91 | Put | Bond Future | 342 | 0 | 342 | 0 | 0.00 |
| 20/01/2021 | R023 On 04-November-21 | 4.92 | Put | Bond Future | 338 | 0 | 338 | 0 | 0.00 |
| 20/01/2021 | R035 On 04-February-21 | | | Bond Future | 10.54 | 91.6289 | 10.5374 | 91.6289 | 73,358.00 |
| 20/01/2021 | R035 On 04-February-21 | 10.06 | Call | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 20/01/2021 | R035 On 04-February-21 | 10.14 | Call | Bond Future | 242 | 0 | 242 | 0 | 0.00 |
| 20/01/2021 | R035 On 04-February-21 | 10.05 | Call | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 20/01/2021 | R035 On 04-February-21 | 10.04 | Call | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 20/01/2021 | R035 On 04-February-21 | 11.14 | Call | Bond Future | 3987 | 4 | 3987 | 4 | 0.00 |
| 20/01/2021 | R035 On 04-February-21 | 11.14 | Put | Bond Future | 136 | 0 | 136 | 0 | 650.00 |
| 20/01/2021 | R035 On 04-February-21 | 10.04 | Put | Bond Future | 3519 | 4 | 3519 | 4 | 0.00 |
| 20/01/2021 | R035 On 04-February-21 | 10.14 | Put | Bond Future | 2924 | 3 | 2924 | 3 | 650.00 |
| 20/01/2021 | R035 On 04-February-21 | 10.05 | Put | Bond Future | 3457 | 4 | 3457 | 4 | 0.00 |
| 20/01/2021 | R035 On 04-February-21 | 10.06 | Put | Bond Future | 3396 | 4 | 3396 | 4 | 0.00 |
| 20/01/2021 | R035 On 06-May-21 | | | Bond Future | 10.75 | 88.0852 | 10.7513 | 88.0852 | 23,710.00 |
| 20/01/2021 | R035 On 06-May-21 | 11.05 | Call | Bond Future | 4243 | 4 | 4243 | 4 | 0.00 |
| 20/01/2021 | R035 On 06-May-21 | 11.15 | Call | Bond Future | 4638 | 5 | 4638 | 5 | 600.00 |
| 20/01/2021 | R035 On 06-May-21 | 12.91 | Call | Bond Future | 12593 | 12 | 12593 | 12 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | R035 On 06-May-21 | 10.40 | Call | Bond Future | 2124 | 2 | 2124 | 2 | 600.00 |
| 20/01/2021 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 9954 | 10 | 9954 | 10 | 0.00 |
| 20/01/2021 | R035 On 06-May-21 | 12.02 | Call | Bond Future | 8441 | 8 | 8441 | 8 | 0.00 |
| 20/01/2021 | R035 On 06-May-21 | 10.81 | Call | Bond Future | 3376 | 3 | 3376 | 3 | 1,650.00 |
| 20/01/2021 | R035 On 06-May-21 | 11.32 | Call | Bond Future | 5340 | 5 | 5340 | 5 | 0.00 |
| 20/01/2021 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 10000 | 10 | 10000 | 10 | 0.00 |
| 20/01/2021 | R035 On 06-May-21 | 10.55 | Call | Bond Future | 2550 | 2 | 2550 | 2 | 0.00 |
| 20/01/2021 | R035 On 06-May-21 | 10.05 | Call | Bond Future | 1290 | 1 | 1290 | 1 | 500.00 |
| 20/01/2021 | R035 On 06-May-21 | 11.55 | Call | Bond Future | 6343 | 6 | 6343 | 6 | 0.00 |
| 20/01/2021 | R035 On 06-May-21 | 10.24 | Call | Bond Future | 1715 | 2 | 1715 | 2 | 793.00 |
| 20/01/2021 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 10047 | 10 | 10047 | 10 | 0.00 |
| 20/01/2021 | R035 On 06-May-21 | 12.77 | Call | Bond Future | 11930 | 12 | 11930 | 12 | 0.00 |
| 20/01/2021 | R035 On 06-May-21 | 12.77 | Put | Bond Future | 287 | 0 | 287 | 0 | 1,650.00 |
| 20/01/2021 | R035 On 06-May-21 | 10.24 | Put | Bond Future | 5085 | 5 | 5085 | 5 | 0.00 |
| 20/01/2021 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 533 | 1 | 533 | 1 | 0.00 |
| 20/01/2021 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 526 | 1 | 526 | 1 | 0.00 |
| 20/01/2021 | R035 On 06-May-21 | 11.55 | Put | Bond Future | 1437 | 2 | 1437 | 2 | 1,650.00 |
| 20/01/2021 | R035 On 06-May-21 | 12.91 | Put | Bond Future | 231 | 0 | 231 | 0 | 600.00 |
| 20/01/2021 | R035 On 06-May-21 | 10.40 | Put | Bond Future | 4420 | 5 | 4420 | 5 | 0.00 |
| 20/01/2021 | R035 On 06-May-21 | 10.55 | Put | Bond Future | 3855 | 4 | 3855 | 4 | 500.00 |
| 20/01/2021 | R035 On 06-May-21 | 10.05 | Put | Bond Future | 5960 | 6 | 5960 | 6 | 0.00 |
| 20/01/2021 | R035 On 06-May-21 | 11.32 | Put | Bond Future | 1804 | 2 | 1804 | 2 | 793.00 |
| 20/01/2021 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 518 | 1 | 518 | 1 | 0.00 |
| 20/01/2021 | R035 On 06-May-21 | 12.02 | Put | Bond Future | 836 | 1 | 836 | 1 | 793.00 |
| 20/01/2021 | R035 On 06-May-21 | 10.81 | Put | Bond Future | 3001 | 3 | 3001 | 3 | 0.00 |
| 20/01/2021 | R035 On 06-May-21 | 11.05 | Put | Bond Future | 2359 | 3 | 2359 | 3 | 500.00 |
| 20/01/2021 | R035 On 06-May-21 | 11.15 | Put | Bond Future | 2137 | 2 | 2137 | 2 | 0.00 |
| 20/01/2021 | R035 On 05-August-21 | | | Bond Future | 10.97 | 89.0493 | 10.9703 | 89.0493 | 0.00 |
| 20/01/2021 | R035 On 05-August-21 | 10.77 | Call | Bond Future | 3579 | 4 | 3579 | 4 | 0.00 |
| 20/01/2021 | R035 On 05-August-21 | 10.02 | Call | Bond Future | 1696 | 2 | 1696 | 2 | 100.00 |
| 20/01/2021 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | R035 On 05-August-21 | 11.37 | Call | Bond Future | 5575 | 5 | 5575 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 48756 | 49 | 48756 | 49 | 0.00 |
| 20/01/2021 | R035 On 05-August-21 | 11.37 | Put | Bond Future | 3141 | 3 | 3141 | 3 | 100.00 |
| 20/01/2021 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 48873 | 49 | 48873 | 49 | 0.00 |
| 20/01/2021 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 48990 | 49 | 48990 | 49 | 0.00 |
| 20/01/2021 | R035 On 05-August-21 | 10.77 | Put | Bond Future | 4839 | 5 | 4839 | 5 | 100.00 |
| 20/01/2021 | R035 On 05-August-21 | 10.02 | Put | Bond Future | 7915 | 8 | 7915 | 8 | 0.00 |
| 20/01/2021 | R035 On 04-November-21 | | | Bond Future | 11.20 | 85.5396 | 11.1950 | 85.5396 | 0.00 |
| 20/01/2021 | R035 On 04-November-21 | 13.82 | Call | Bond Future | 14485 | 14 | 14485 | 14 | 0.00 |
| 20/01/2021 | R035 On 04-November-21 | 10.23 | Call | Bond Future | 2046 | 2 | 2046 | 2 | 782.00 |
| 20/01/2021 | R035 On 04-November-21 | 11.75 | Call | Bond Future | 6435 | 6 | 6435 | 6 | 0.00 |
| 20/01/2021 | R035 On 04-November-21 | 12.51 | Call | Bond Future | 9320 | 9 | 9320 | 9 | 0.00 |
| 20/01/2021 | R035 On 04-November-21 | 12.52 | Call | Bond Future | 9358 | 9 | 9358 | 9 | 0.00 |
| 20/01/2021 | R035 On 04-November-21 | 10.12 | Call | Bond Future | 1854 | 2 | 1854 | 2 | 400.00 |
| 20/01/2021 | R035 On 04-November-21 | 10.62 | Call | Bond Future | 2937 | 3 | 2937 | 3 | 400.00 |
| 20/01/2021 | R035 On 04-November-21 | 11.08 | Call | Bond Future | 4211 | 4 | 4211 | 4 | 0.00 |
| 20/01/2021 | R035 On 04-November-21 | 12.53 | Call | Bond Future | 9395 | 9 | 9395 | 9 | 0.00 |
| 20/01/2021 | R035 On 04-November-21 | 12.53 | Put | Bond Future | 1871 | 2 | 1871 | 2 | 0.00 |
| 20/01/2021 | R035 On 04-November-21 | 11.08 | Put | Bond Future | 4909 | 5 | 4909 | 5 | 782.00 |
| 20/01/2021 | R035 On 04-November-21 | 10.23 | Put | Bond Future | 8174 | 8 | 8174 | 8 | 0.00 |
| 20/01/2021 | R035 On 04-November-21 | 10.12 | Put | Bond Future | 8721 | 9 | 8721 | 9 | 0.00 |
| 20/01/2021 | R035 On 04-November-21 | 11.75 | Put | Bond Future | 3181 | 3 | 3181 | 3 | 782.00 |
| 20/01/2021 | R035 On 04-November-21 | 10.62 | Put | Bond Future | 6514 | 7 | 6514 | 7 | 0.00 |
| 20/01/2021 | R035 On 04-November-21 | 12.52 | Put | Bond Future | 1886 | 2 | 1886 | 2 | 0.00 |
| 20/01/2021 | R035 On 04-November-21 | 12.51 | Put | Bond Future | 1901 | 2 | 1901 | 2 | 0.00 |
| 20/01/2021 | R035 On 04-November-21 | 13.82 | Put | Bond Future | 601 | 1 | 601 | 1 | 400.00 |
| 20/01/2021 | R186 On 04-February-21 | | | Bond Future | 6.60 | 120.0795 | 6.6001 | 120.0795 | 60,796.00 |
| 20/01/2021 | R186 On 04-February-21 | 7.30 | Call | Bond Future | 3672 | 4 | 3672 | 4 | 0.00 |
| 20/01/2021 | R186 On 04-February-21 | 8.00 | Call | Bond Future | 7192 | 7 | 7192 | 7 | 0.00 |
| 20/01/2021 | R186 On 04-February-21 | 8.17 | Call | Bond Future | 8027 | 8 | 8027 | 8 | 0.00 |
| 20/01/2021 | R186 On 04-February-21 | 8.16 | Call | Bond Future | 7978 | 8 | 7978 | 8 | 0.00 |
| 20/01/2021 | R186 On 04-February-21 | 8.15 | Call | Bond Future | 7929 | 8 | 7929 | 8 | 0.00 |
| 20/01/2021 | R186 On 04-February-21 | 7.30 | Put | Bond Future | 6 | 0 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | R186 On 04-February-21 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 15,177.00 |
| 20/01/2021 | R186 On 04-February-21 | 8.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | R186 On 04-February-21 | 8.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | R186 On 04-February-21 | 8.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | R186 On 06-May-21 | | | Bond Future | 6.75 | 121.2970 | 6.7468 | 121.2970 | 22,592.00 |
| 20/01/2021 | R186 On 06-May-21 | 7.30 | Call | Bond Future | 3476 | 4 | 3476 | 4 | 0.00 |
| 20/01/2021 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 18463 | 18 | 18463 | 18 | 0.00 |
| 20/01/2021 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 18422 | 18 | 18422 | 18 | 0.00 |
| 20/01/2021 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 18381 | 18 | 18381 | 18 | 0.00 |
| 20/01/2021 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2021 | R186 On 06-May-21 | 7.30 | Put | Bond Future | 700 | 1 | 700 | 1 | 15,177.00 |
| 20/01/2021 | R186 On 05-August-21 | | | Bond Future | 6.89 | 117.3431 | 6.8910 | 117.3431 | 0.00 |
| 20/01/2021 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 8278 | 8 | 8278 | 8 | 0.00 |
| 20/01/2021 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 8237 | 8 | 8237 | 8 | 0.00 |
| 20/01/2021 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 8197 | 8 | 8197 | 8 | 0.00 |
| 20/01/2021 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 20/01/2021 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 220 | 0 | 220 | 0 | 0.00 |
| 20/01/2021 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 216 | 0 | 216 | 0 | 0.00 |
| 20/01/2021 | R186 On 04-November-21 | | | Bond Future | 7.04 | 118.6145 | 7.0424 | 118.6145 | 0.00 |
| 20/01/2021 | R186 On 04-November-21 | 8.11 | Call | Bond Future | 5666 | 6 | 5666 | 6 | 0.00 |
| 20/01/2021 | R186 On 04-November-21 | 8.09 | Call | Bond Future | 5600 | 6 | 5600 | 6 | 0.00 |
| 20/01/2021 | R186 On 04-November-21 | 8.10 | Call | Bond Future | 5633 | 6 | 5633 | 6 | 0.00 |
| 20/01/2021 | R186 On 04-November-21 | 8.10 | Put | Bond Future | 883 | 1 | 883 | 1 | 0.00 |
| 20/01/2021 | R186 On 04-November-21 | 8.09 | Put | Bond Future | 894 | 1 | 894 | 1 | 0.00 |
| 20/01/2021 | R186 On 04-November-21 | 8.11 | Put | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 20/01/2021 | R197 On 04-February-21 | | | Bond Future | 318.54 | 318.5242 | 318.5415 | 318.5242 | 2,401.00 |
| 20/01/2021 | R197 On 06-May-21 | | | Bond Future | 321.84 | 321.8327 | 321.8447 | 321.8327 | 1,250.00 |
| 20/01/2021 | R197 On 05-August-21 | | | Bond Future | 317.44 | 317.4275 | 317.4365 | 317.4275 | 0.00 |
| 20/01/2021 | R197 On 04-November-21 | | | Bond Future | 320.95 | 320.9401 | 320.9479 | 320.9401 | 0.00 |
| 20/01/2021 | R202 On 04-February-21 | | | Bond Future | 219.98 | 219.9151 | 219.9787 | 219.9151 | 7,722.00 |
| 20/01/2021 | R202 On 06-May-21 | | | Bond Future | 222.26 | 222.1995 | 222.2597 | 222.1995 | 457.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | R202 On 05-August-21 | | | Bond Future | 220.49 | 220.4328 | 220.4917 | 220.4328 | 0.00 |
| 20/01/2021 | R202 On 04-November-21 | | | Bond Future | 222.93 | 222.8719 | 222.9306 | 222.8719 | 0.00 |
| 20/01/2021 | R209 On 04-February-21 | | | Bond Future | 10.45 | 70.4347 | 10.4474 | 70.4347 | 24,887.00 |
| 20/01/2021 | R209 On 04-February-21 | 10.11 | Call | Bond Future | 297 | 0 | 297 | 0 | 0.00 |
| 20/01/2021 | R209 On 04-February-21 | 10.10 | Call | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 20/01/2021 | R209 On 04-February-21 | 10.12 | Call | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 20/01/2021 | R209 On 04-February-21 | 10.12 | Put | Bond Future | 2227 | 2 | 2227 | 2 | 0.00 |
| 20/01/2021 | R209 On 04-February-21 | 10.10 | Put | Bond Future | 2321 | 3 | 2321 | 3 | 0.00 |
| 20/01/2021 | R209 On 04-February-21 | 10.11 | Put | Bond Future | 2274 | 3 | 2274 | 3 | 0.00 |
| 20/01/2021 | R209 On 06-May-21 | | | Bond Future | 10.64 | 68.0097 | 10.6386 | 68.0097 | 7,458.00 |
| 20/01/2021 | R209 On 06-May-21 | 10.60 | Call | Bond Future | 2750 | 3 | 2750 | 3 | 0.00 |
| 20/01/2021 | R209 On 06-May-21 | 11.60 | Call | Bond Future | 6176 | 6 | 6176 | 6 | 0.00 |
| 20/01/2021 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 8659 | 8 | 8659 | 8 | 0.00 |
| 20/01/2021 | R209 On 06-May-21 | 10.25 | Call | Bond Future | 1866 | 2 | 1866 | 2 | 5,325.00 |
| 20/01/2021 | R209 On 06-May-21 | 11.25 | Call | Bond Future | 4848 | 5 | 4848 | 5 | 0.00 |
| 20/01/2021 | R209 On 06-May-21 | 10.35 | Call | Bond Future | 2100 | 2 | 2100 | 2 | 1,000.00 |
| 20/01/2021 | R209 On 06-May-21 | 9.75 | Call | Bond Future | 950 | 1 | 950 | 1 | 8,200.00 |
| 20/01/2021 | R209 On 06-May-21 | 11.00 | Call | Bond Future | 3969 | 4 | 3969 | 4 | 0.00 |
| 20/01/2021 | R209 On 06-May-21 | 10.00 | Call | Bond Future | 1354 | 1 | 1354 | 1 | 0.00 |
| 20/01/2021 | R209 On 06-May-21 | 12.25 | Call | Bond Future | 8698 | 9 | 8698 | 9 | 0.00 |
| 20/01/2021 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 8619 | 8 | 8619 | 8 | 0.00 |
| 20/01/2021 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 8580 | 8 | 8580 | 8 | 0.00 |
| 20/01/2021 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 516 | 1 | 516 | 1 | 0.00 |
| 20/01/2021 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 509 | 1 | 509 | 1 | 0.00 |
| 20/01/2021 | R209 On 06-May-21 | 12.25 | Put | Bond Future | 495 | 1 | 495 | 1 | 9,150.00 |
| 20/01/2021 | R209 On 06-May-21 | 11.00 | Put | Bond Future | 1992 | 2 | 1992 | 2 | 3,500.00 |
| 20/01/2021 | R209 On 06-May-21 | 10.00 | Put | Bond Future | 5063 | 5 | 5063 | 5 | 0.00 |
| 20/01/2021 | R209 On 06-May-21 | 9.75 | Put | Bond Future | 6190 | 6 | 6190 | 6 | 0.00 |
| 20/01/2021 | R209 On 06-May-21 | 11.25 | Put | Bond Future | 1552 | 2 | 1552 | 2 | 9,150.00 |
| 20/01/2021 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 502 | 1 | 502 | 1 | 0.00 |
| 20/01/2021 | R209 On 06-May-21 | 11.60 | Put | Bond Future | 1097 | 1 | 1097 | 1 | 3,750.00 |
| 20/01/2021 | R209 On 06-May-21 | 10.25 | Put | Bond Future | 4090 | 4 | 4090 | 4 | 0.00 |
| 20/01/2021 | R209 On 06-May-21 | 10.60 | Put | Bond Future | 2966 | 3 | 2966 | 3 | 6,250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | R209 On 06-May-21 | 10.35 | Put | Bond Future | 3742 | 4 | 3742 | 4 | 0.00 |
| 20/01/2021 | R209 On 05-August-21 | | | Bond Future | 10.83 | 68.7544 | 10.8302 | 68.7544 | 0.00 |
| 20/01/2021 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 6947 | 7 | 6947 | 7 | 0.00 |
| 20/01/2021 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 6915 | 7 | 6915 | 7 | 0.00 |
| 20/01/2021 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 6979 | 7 | 6979 | 7 | 0.00 |
| 20/01/2021 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 1936 | 2 | 1936 | 2 | 0.00 |
| 20/01/2021 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 1969 | 2 | 1969 | 2 | 0.00 |
| 20/01/2021 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 1953 | 2 | 1953 | 2 | 0.00 |
| 20/01/2021 | R209 On 04-November-21 | | | Bond Future | 11.03 | 66.3594 | 11.0256 | 66.3594 | 1,795.00 |
| 20/01/2021 | R209 On 04-November-21 | 9.50 | Call | Bond Future | 1165 | 1 | 1165 | 1 | 3,125.00 |
| 20/01/2021 | R209 On 04-November-21 | 12.18 | Call | Bond Future | 7777 | 8 | 7777 | 8 | 0.00 |
| 20/01/2021 | R209 On 04-November-21 | 10.50 | Call | Bond Future | 2872 | 3 | 2872 | 3 | 0.00 |
| 20/01/2021 | R209 On 04-November-21 | 12.00 | Call | Bond Future | 7221 | 7 | 7221 | 7 | 0.00 |
| 20/01/2021 | R209 On 04-November-21 | 12.19 | Call | Bond Future | 7808 | 8 | 7808 | 8 | 0.00 |
| 20/01/2021 | R209 On 04-November-21 | 12.17 | Call | Bond Future | 7746 | 8 | 7746 | 8 | 0.00 |
| 20/01/2021 | R209 On 04-November-21 | 12.19 | Put | Bond Future | 2024 | 2 | 2024 | 2 | 0.00 |
| 20/01/2021 | R209 On 04-November-21 | 12.00 | Put | Bond Future | 2329 | 2 | 2329 | 2 | 4,250.00 |
| 20/01/2021 | R209 On 04-November-21 | 12.18 | Put | Bond Future | 2039 | 2 | 2039 | 2 | 0.00 |
| 20/01/2021 | R209 On 04-November-21 | 12.17 | Put | Bond Future | 2055 | 2 | 2055 | 2 | 0.00 |
| 20/01/2021 | R209 On 04-November-21 | 10.50 | Put | Bond Future | 5747 | 6 | 5747 | 6 | 4,250.00 |
| 20/01/2021 | R209 On 04-November-21 | 9.50 | Put | Bond Future | 10023 | 10 | 10023 | 10 | 0.00 |
| 20/01/2021 | R210 On 04-February-21 | | | Bond Future | 195.28 | 195.2341 | 195.2791 | 195.2341 | 957.00 |
| 20/01/2021 | R210 On 06-May-21 | | | Bond Future | 194.59 | 194.5485 | 194.5905 | 194.5485 | 441.00 |
| 20/01/2021 | R210 On 05-August-21 | | | Bond Future | 196.77 | 196.7252 | 196.7656 | 196.7252 | 0.00 |
| 20/01/2021 | R210 On 04-November-21 | | | Bond Future | 196.20 | 196.1615 | 196.2018 | 196.1615 | 0.00 |
| 20/01/2021 | R212 On 04-February-21 | | | Bond Future | 170.09 | 170.0847 | 170.0876 | 170.0847 | 3,974.00 |
| 20/01/2021 | R212 On 06-May-21 | | | Bond Future | 171.85 | 171.8514 | 171.8514 | 171.8514 | 0.00 |
| 20/01/2021 | R212 On 05-August-21 | | | Bond Future | 171.44 | 171.4412 | 171.4396 | 171.4412 | 0.00 |
| 20/01/2021 | R212 On 04-November-21 | | | Bond Future | 173.34 | 173.3382 | 173.3358 | 173.3382 | 0.00 |
| 20/01/2021 | R213 On 04-February-21 | | | Bond Future | 9.25 | 88.5736 | 9.2482 | 88.5736 | 8,858.00 |
| 20/01/2021 | R213 On 04-February-21 | 9.41 | Call | Bond Future | 1447 | 1 | 1447 | 1 | 0.00 |
| 20/01/2021 | R213 On 04-February-21 | 9.39 | Call | Bond Future | 1371 | 1 | 1371 | 1 | 0.00 |
| 20/01/2021 | R213 On 04-February-21 | 9.40 | Call | Bond Future | 1409 | 1 | 1409 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | R213 On 04-February-21 | 9.40 | Put | Bond Future | 530 | 1 | 530 | 1 | 0.00 |
| 20/01/2021 | R213 On 04-February-21 | 9.39 | Put | Bond Future | 550 | 1 | 550 | 1 | 0.00 |
| 20/01/2021 | R213 On 04-February-21 | 9.41 | Put | Bond Future | 511 | 1 | 511 | 1 | 0.00 |
| 20/01/2021 | R213 On 06-May-21 | | | Bond Future | 9.44 | 85.9438 | 9.4373 | 85.9438 | 0.00 |
| 20/01/2021 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 12621 | 13 | 12621 | 13 | 0.00 |
| 20/01/2021 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 12576 | 13 | 12576 | 13 | 0.00 |
| 20/01/2021 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 12665 | 13 | 12665 | 13 | 0.00 |
| 20/01/2021 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 20/01/2021 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 20/01/2021 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 20/01/2021 | R213 On 05-August-21 | | | Bond Future | 9.63 | 86.8844 | 9.6297 | 86.8844 | 0.00 |
| 20/01/2021 | R213 On 05-August-21 | 10.78 | Call | Bond Future | 7331 | 7 | 7331 | 7 | 0.00 |
| 20/01/2021 | R213 On 05-August-21 | 10.14 | Call | Bond Future | 4959 | 5 | 4959 | 5 | 0.00 |
| 20/01/2021 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 7626 | 8 | 7626 | 8 | 0.00 |
| 20/01/2021 | R213 On 05-August-21 | 9.34 | Call | Bond Future | 2605 | 3 | 2605 | 3 | 200.00 |
| 20/01/2021 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 7589 | 8 | 7589 | 8 | 0.00 |
| 20/01/2021 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 7552 | 8 | 7552 | 8 | 0.00 |
| 20/01/2021 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 1237 | 1 | 1237 | 1 | 0.00 |
| 20/01/2021 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 1224 | 1 | 1224 | 1 | 0.00 |
| 20/01/2021 | R213 On 05-August-21 | 10.14 | Put | Bond Future | 2218 | 2 | 2218 | 2 | 200.00 |
| 20/01/2021 | R213 On 05-August-21 | 9.34 | Put | Bond Future | 4216 | 4 | 4216 | 4 | 0.00 |
| 20/01/2021 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 1212 | 1 | 1212 | 1 | 0.00 |
| 20/01/2021 | R213 On 05-August-21 | 10.78 | Put | Bond Future | 1314 | 1 | 1314 | 1 | 200.00 |
| 20/01/2021 | R213 On 04-November-21 | | | Bond Future | 9.83 | 84.2964 | 9.8294 | 84.2964 | 0.00 |
| 20/01/2021 | R213 On 04-November-21 | 11.10 | Call | Bond Future | 7895 | 8 | 7895 | 8 | 0.00 |
| 20/01/2021 | R213 On 04-November-21 | 11.09 | Call | Bond Future | 7860 | 8 | 7860 | 8 | 0.00 |
| 20/01/2021 | R213 On 04-November-21 | 11.11 | Call | Bond Future | 7929 | 8 | 7929 | 8 | 0.00 |
| 20/01/2021 | R213 On 04-November-21 | 11.09 | Put | Bond Future | 1484 | 2 | 1484 | 2 | 0.00 |
| 20/01/2021 | R213 On 04-November-21 | 11.10 | Put | Bond Future | 1471 | 2 | 1471 | 2 | 0.00 |
| 20/01/2021 | R213 On 04-November-21 | 11.11 | Put | Bond Future | 1458 | 1 | 1458 | 1 | 0.00 |
| 20/01/2021 | R214 On 04-February-21 | | | Bond Future | 10.82 | 67.4267 | 10.8228 | 67.4267 | 13,829.00 |
| 20/01/2021 | R214 On 04-February-21 | 10.32 | Call | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 20/01/2021 | R214 On 04-February-21 | 10.31 | Call | Bond Future | 139 | 0 | 139 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | R214 On 04-February-21 | 10.33 | Call | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 20/01/2021 | R214 On 04-February-21 | 10.33 | Put | Bond Future | 3114 | 3 | 3114 | 3 | 0.00 |
| 20/01/2021 | R214 On 04-February-21 | 10.31 | Put | Bond Future | 3223 | 4 | 3223 | 4 | 0.00 |
| 20/01/2021 | R214 On 04-February-21 | 10.32 | Put | Bond Future | 3168 | 4 | 3168 | 4 | 0.00 |
| 20/01/2021 | R214 On 06-May-21 | | | Bond Future | 11.01 | 64.8345 | 11.0096 | 64.8345 | 1,815.00 |
| 20/01/2021 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 7398 | 7 | 7398 | 7 | 0.00 |
| 20/01/2021 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 7361 | 7 | 7361 | 7 | 0.00 |
| 20/01/2021 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 7324 | 7 | 7324 | 7 | 0.00 |
| 20/01/2021 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 895 | 1 | 895 | 1 | 0.00 |
| 20/01/2021 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 885 | 1 | 885 | 1 | 0.00 |
| 20/01/2021 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 874 | 1 | 874 | 1 | 0.00 |
| 20/01/2021 | R214 On 05-August-21 | | | Bond Future | 11.20 | 65.5441 | 11.1997 | 65.5441 | 0.00 |
| 20/01/2021 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 6529 | 6 | 6529 | 6 | 0.00 |
| 20/01/2021 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 6564 | 6 | 6564 | 6 | 0.00 |
| 20/01/2021 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 6495 | 6 | 6495 | 6 | 0.00 |
| 20/01/2021 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 2257 | 2 | 2257 | 2 | 0.00 |
| 20/01/2021 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 2285 | 2 | 2285 | 2 | 0.00 |
| 20/01/2021 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 2271 | 2 | 2271 | 2 | 0.00 |
| 20/01/2021 | R214 On 04-November-21 | | | Bond Future | 11.39 | 62.9772 | 11.3931 | 62.9772 | 0.00 |
| 20/01/2021 | R214 On 04-November-21 | 12.48 | Call | Bond Future | 7684 | 7 | 7684 | 7 | 0.00 |
| 20/01/2021 | R214 On 04-November-21 | 12.47 | Call | Bond Future | 7651 | 7 | 7651 | 7 | 0.00 |
| 20/01/2021 | R214 On 04-November-21 | 12.46 | Call | Bond Future | 7617 | 7 | 7617 | 7 | 0.00 |
| 20/01/2021 | R214 On 04-November-21 | 12.46 | Put | Bond Future | 2310 | 2 | 2310 | 2 | 0.00 |
| 20/01/2021 | R214 On 04-November-21 | 12.48 | Put | Bond Future | 2285 | 2 | 2285 | 2 | 0.00 |
| 20/01/2021 | R214 On 04-November-21 | 12.47 | Put | Bond Future | 2298 | 2 | 2298 | 2 | 0.00 |
| 20/01/2021 | R248 On 04-February-21 | | | Bond Future | 10.89 | 84.9335 | 10.8934 | 84.9335 | 120,608.00 |
| 20/01/2021 | R248 On 04-February-21 | 10.48 | Call | Bond Future | 228 | 0 | 228 | 0 | 0.00 |
| 20/01/2021 | R248 On 04-February-21 | 10.80 | Call | Bond Future | 911 | 1 | 911 | 1 | 2,140.00 |
| 20/01/2021 | R248 On 04-February-21 | 9.80 | Call | Bond Future | 1 | 0 | 1 | 0 | 2,140.00 |
| 20/01/2021 | R248 On 04-February-21 | 11.50 | Call | Bond Future | 4339 | 4 | 4339 | 4 | 0.00 |
| 20/01/2021 | R248 On 04-February-21 | 10.47 | Call | Bond Future | 216 | 0 | 216 | 0 | 0.00 |
| 20/01/2021 | R248 On 04-February-21 | 10.46 | Call | Bond Future | 204 | 0 | 204 | 0 | 0.00 |
| 20/01/2021 | R248 On 04-February-21 | 10.75 | Call | Bond Future | 764 | 1 | 764 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2021 | R248 On 04-February-21 | 10.46 | Put | Bond Future | 3453 | 4 | 3453 | 4 | 0.00 |
| 20/01/2021 | R248 On 04-February-21 | 10.47 | Put | Bond Future | 3387 | 4 | 3387 | 4 | 0.00 |
| 20/01/2021 | R248 On 04-February-21 | 10.75 | Put | Bond Future | 1814 | 2 | 1814 | 2 | 0.00 |
| 20/01/2021 | R248 On 04-February-21 | 11.50 | Put | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 20/01/2021 | R248 On 04-February-21 | 9.80 | Put | Bond Future | 8653 | 9 | 8653 | 9 | 0.00 |
| 20/01/2021 | R248 On 04-February-21 | 10.48 | Put | Bond Future | 3321 | 4 | 3321 | 4 | 0.00 |
| 20/01/2021 | R248 On 04-February-21 | 10.80 | Put | Bond Future | 1592 | 2 | 1592 | 2 | 0.00 |
| 20/01/2021 | R248 On 06-May-21 | | | Bond Future | 11.08 | 81.3849 | 11.0834 | 81.3849 | 5,260.00 |
| 20/01/2021 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 9043 | 9 | 9043 | 9 | 0.00 |
| 20/01/2021 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 8997 | 9 | 8997 | 9 | 0.00 |
| 20/01/2021 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 9089 | 9 | 9089 | 9 | 0.00 |
| 20/01/2021 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 937 | 1 | 937 | 1 | 0.00 |
| 20/01/2021 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 960 | 1 | 960 | 1 | 0.00 |
| 20/01/2021 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 949 | 1 | 949 | 1 | 0.00 |
| 20/01/2021 | R248 On 05-August-21 | | | Bond Future | 11.28 | 82.2757 | 11.2774 | 82.2757 | 0.00 |
| 20/01/2021 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 9535 | 9 | 9535 | 9 | 0.00 |
| 20/01/2021 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 9494 | 9 | 9494 | 9 | 0.00 |
| 20/01/2021 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 9575 | 9 | 9575 | 9 | 0.00 |
| 20/01/2021 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 1886 | 2 | 1886 | 2 | 0.00 |
| 20/01/2021 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 1870 | 2 | 1870 | 2 | 0.00 |
| 20/01/2021 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 1854 | 2 | 1854 | 2 | 0.00 |
| 20/01/2021 | R248 On 04-November-21 | | | Bond Future | 11.47 | 78.7556 | 11.4749 | 78.7556 | 0.00 |
| 20/01/2021 | R248 On 04-November-21 | 12.83 | Call | Bond Future | 10089 | 10 | 10089 | 10 | 0.00 |
| 20/01/2021 | R248 On 04-November-21 | 12.84 | Call | Bond Future | 10128 | 10 | 10128 | 10 | 0.00 |
| 20/01/2021 | R248 On 04-November-21 | 12.85 | Call | Bond Future | 10166 | 10 | 10166 | 10 | 0.00 |
| 20/01/2021 | R248 On 04-November-21 | 12.85 | Put | Bond Future | 1946 | 2 | 1946 | 2 | 0.00 |
| 20/01/2021 | R248 On 04-November-21 | 12.84 | Put | Bond Future | 1962 | 2 | 1962 | 2 | 0.00 |
| 20/01/2021 | R248 On 04-November-21 | 12.83 | Put | Bond Future | 1977 | 2 | 1977 | 2 | 0.00 |