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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2021

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | 2025 On 04-February-21 | | | Bond Future | 149.38 | 149.3888 | 149.3823 | 149.3888 | 0.00 |
| 04/02/2021 | 2025 On 06-May-21 | | | Bond Future | 151.02 | 150.9080 | 151.0153 | 150.9080 | 8,230.00 |
| 04/02/2021 | 2025 On 05-August-21 | | | Bond Future | 151.16 | 151.0534 | 151.1614 | 151.0534 | 0.00 |
| 04/02/2021 | 2025 On 04-November-21 | | | Bond Future | 152.81 | 152.6995 | 152.8085 | 152.6995 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | 2025 On 03-February-22 | | | Bond Future | 152.86 | 152.7448 | 152.8551 | 152.7448 | 0.00 |
| 04/02/2021 | 2029 On 04-February-21 | | | Bond Future | 106.74 | 106.7372 | 106.7365 | 106.7372 | 0.00 |
| 04/02/2021 | 2029 On 06-May-21 | | | Bond Future | 106.84 | 106.6847 | 106.8419 | 106.6847 | 2,382.00 |
| 04/02/2021 | 2029 On 05-August-21 | | | Bond Future | 108.03 | 107.8688 | 108.0274 | 107.8688 | 0.00 |
| 04/02/2021 | 2029 On 04-November-21 | | | Bond Future | 108.06 | 107.8949 | 108.0552 | 107.8949 | 0.00 |
| 04/02/2021 | 2029 On 03-February-22 | | | Bond Future | 109.19 | 109.0264 | 109.1884 | 109.0264 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | | | Bond Future | 8.47 | 97.5436 | 8.4650 | 97.5436 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 9.17 | Call | Bond Future | 4170 | 4 | 4170 | 4 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 9.30 | Call | Bond Future | 4914 | 5 | 4914 | 5 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 9.35 | Call | Bond Future | 5198 | 5 | 5198 | 5 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 8.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 8.86 | Call | Bond Future | 2366 | 3 | 2366 | 3 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 10.20 | Call | Bond Future | 9855 | 10 | 9855 | 10 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 8.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 9.16 | Call | Bond Future | 4113 | 4 | 4113 | 4 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 9.15 | Call | Bond Future | 4055 | 4 | 4055 | 4 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 9.20 | Call | Bond Future | 4342 | 5 | 4342 | 5 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 9.12 | Call | Bond Future | 3882 | 4 | 3882 | 4 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 8.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 8.36 | Put | Bond Future | 642 | 0 | 642 | 0 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 9.12 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 9.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 8.20 | Put | Bond Future | 1630 | 1 | 1630 | 1 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 9.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 8.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 10.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 8.37 | Put | Bond Future | 580 | 0 | 580 | 0 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2030 On 04-February-21 | 9.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | | | Bond Future | 8.60 | 98.5112 | 8.6009 | 98.5112 | 116,164.00 |
| 04/02/2021 | 2030 On 06-May-21 | 8.36 | Call | Bond Future | 1515 | 2 | 1515 | 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 |
|------------|-------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | 2030 On 06-May-21 | 8.86 | Call | Bond Future | 3037 | 3 | 3037 | 3 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 8.77 | Call | Bond Future | 2724 | 3 | 2724 | 3 | 300.00 |
| 04/02/2021 | 2030 On 06-May-21 | 9.22 | Call | Bond Future | 4447 | 4 | 4447 | 4 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 10.74 | Call | Bond Future | 11687 | 12 | 11687 | 12 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 16317 | 16 | 16317 | 16 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 16271 | 16 | 16271 | 16 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 9.00 | Call | Bond Future | 3556 | 4 | 3556 | 4 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 9.25 | Call | Bond Future | 4575 | 5 | 4575 | 5 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 9.35 | Call | Bond Future | 5014 | 5 | 5014 | 5 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 10.95 | Call | Bond Future | 12709 | 13 | 12709 | 13 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 9.27 | Call | Bond Future | 4661 | 5 | 4661 | 5 | 300.00 |
| 04/02/2021 | 2030 On 06-May-21 | 7.97 | Call | Bond Future | 749 | 1 | 749 | 1 | 700.00 |
| 04/02/2021 | 2030 On 06-May-21 | 10.04 | Call | Bond Future | 8275 | 8 | 8275 | 8 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 9.15 | Call | Bond Future | 4155 | 4 | 4155 | 4 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 9.92 | Call | Bond Future | 7693 | 8 | 7693 | 8 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 16225 | 16 | 16225 | 16 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 10.04 | Put | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 9.15 | Put | Bond Future | 980 | 1 | 980 | 1 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 10.95 | Put | Bond Future | 27 | 0 | 27 | 0 | 300.00 |
| 04/02/2021 | 2030 On 06-May-21 | 9.27 | Put | Bond Future | 809 | 1 | 809 | 1 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 9.25 | Put | Bond Future | 835 | 1 | 835 | 1 | 2,500.00 |
| 04/02/2021 | 2030 On 06-May-21 | 9.00 | Put | Bond Future | 1234 | 1 | 1234 | 1 | 5,000.00 |
| 04/02/2021 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 10.74 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 9.22 | Put | Bond Future | 876 | 1 | 876 | 1 | 700.00 |
| 04/02/2021 | 2030 On 06-May-21 | 7.97 | Put | Bond Future | 4572 | 5 | 4572 | 5 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 9.92 | Put | Bond Future | 287 | 0 | 287 | 0 | 700.00 |
| 04/02/2021 | 2030 On 06-May-21 | 9.35 | Put | Bond Future | 714 | 1 | 714 | 1 | 2,500.00 |
| 04/02/2021 | 2030 On 06-May-21 | 8.77 | Put | Bond Future | 1731 | 2 | 1731 | 2 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 8.86 | Put | Bond Future | 1521 | 2 | 1521 | 2 | 0.00 |
| 04/02/2021 | 2030 On 06-May-21 | 8.36 | Put | Bond Future | 2952 | 3 | 2952 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | 2030 On 05-August-21 | | | Bond Future | 8.78 | 95.5750 | 8.7841 | 95.5750 | 0.00 |
| 04/02/2021 | 2030 On 05-August-21 | 10.30 | Call | Bond Future | 8817 | 9 | 8817 | 9 | 0.00 |
| 04/02/2021 | 2030 On 05-August-21 | 7.70 | Call | Bond Future | 818 | 1 | 818 | 1 | 200.00 |
| 04/02/2021 | 2030 On 05-August-21 | 8.95 | Call | Bond Future | 3503 | 3 | 3503 | 3 | 600.00 |
| 04/02/2021 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 9374 | 9 | 9374 | 9 | 0.00 |
| 04/02/2021 | 2030 On 05-August-21 | 8.78 | Call | Bond Future | 2983 | 3 | 2983 | 3 | 200.00 |
| 04/02/2021 | 2030 On 05-August-21 | 12.10 | Call | Bond Future | 16780 | 17 | 16780 | 17 | 0.00 |
| 04/02/2021 | 2030 On 05-August-21 | 9.45 | Call | Bond Future | 5253 | 5 | 5253 | 5 | 600.00 |
| 04/02/2021 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 9288 | 9 | 9288 | 9 | 0.00 |
| 04/02/2021 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 9331 | 9 | 9331 | 9 | 0.00 |
| 04/02/2021 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 546 | 1 | 546 | 1 | 0.00 |
| 04/02/2021 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 554 | 1 | 554 | 1 | 0.00 |
| 04/02/2021 | 2030 On 05-August-21 | 12.10 | Put | Bond Future | 37 | 0 | 37 | 0 | 600.00 |
| 04/02/2021 | 2030 On 05-August-21 | 7.70 | Put | Bond Future | 7276 | 7 | 7276 | 7 | 0.00 |
| 04/02/2021 | 2030 On 05-August-21 | 10.30 | Put | Bond Future | 640 | 1 | 640 | 1 | 200.00 |
| 04/02/2021 | 2030 On 05-August-21 | 8.78 | Put | Bond Future | 3006 | 3 | 3006 | 3 | 0.00 |
| 04/02/2021 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 539 | 1 | 539 | 1 | 0.00 |
| 04/02/2021 | 2030 On 05-August-21 | 9.45 | Put | Bond Future | 1544 | 2 | 1544 | 2 | 0.00 |
| 04/02/2021 | 2030 On 05-August-21 | 8.95 | Put | Bond Future | 2561 | 3 | 2561 | 3 | 0.00 |
| 04/02/2021 | 2030 On 04-November-21 | | | Bond Future | 8.97 | 96.5945 | 8.9658 | 96.5945 | 0.00 |
| 04/02/2021 | 2030 On 04-November-21 | 8.77 | Call | Bond Future | 2978 | 3 | 2978 | 3 | 300.00 |
| 04/02/2021 | 2030 On 04-November-21 | 11.44 | Call | Bond Future | 12845 | 13 | 12845 | 13 | 0.00 |
| 04/02/2021 | 2030 On 04-November-21 | 10.59 | Call | Bond Future | 9370 | 9 | 9370 | 9 | 0.00 |
| 04/02/2021 | 2030 On 04-November-21 | 10.61 | Call | Bond Future | 9449 | 9 | 9449 | 9 | 0.00 |
| 04/02/2021 | 2030 On 04-November-21 | 8.27 | Call | Bond Future | 1816 | 2 | 1816 | 2 | 300.00 |
| 04/02/2021 | 2030 On 04-November-21 | 10.60 | Call | Bond Future | 9410 | 9 | 9410 | 9 | 0.00 |
| 04/02/2021 | 2030 On 04-November-21 | 10.60 | Put | Bond Future | 902 | 1 | 902 | 1 | 0.00 |
| 04/02/2021 | 2030 On 04-November-21 | 8.77 | Put | Bond Future | 4069 | 4 | 4069 | 4 | 0.00 |
| 04/02/2021 | 2030 On 04-November-21 | 11.44 | Put | Bond Future | 348 | 0 | 348 | 0 | 300.00 |
| 04/02/2021 | 2030 On 04-November-21 | 10.59 | Put | Bond Future | 911 | 1 | 911 | 1 | 0.00 |
| 04/02/2021 | 2030 On 04-November-21 | 8.27 | Put | Bond Future | 5766 | 6 | 5766 | 6 | 0.00 |
| 04/02/2021 | 2030 On 04-November-21 | 10.61 | Put | Bond Future | 893 | 1 | 893 | 1 | 0.00 |
| 04/02/2021 | 2030 On 03-February-22 | | | Bond Future | 9.18 | 93.5807 | 9.1755 | 93.5807 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | 2030 On 03-February-22 | 9.43 | Call | Bond Future | 1345 | 1 | 1345 | 1 | 0.00 |
| 04/02/2021 | 2030 On 03-February-22 | 9.44 | Call | Bond Future | 1398 | 1 | 1398 | 1 | 0.00 |
| 04/02/2021 | 2030 On 03-February-22 | 9.45 | Call | Bond Future | 1450 | 1 | 1450 | 1 | 0.00 |
| 04/02/2021 | 2030 On 03-February-22 | 9.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2030 On 03-February-22 | 9.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2030 On 03-February-22 | 9.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2032 On 04-February-21 | | | Bond Future | 9.34 | 95.7058 | 9.3350 | 95.7058 | 0.00 |
| 04/02/2021 | 2032 On 04-February-21 | 9.62 | Call | Bond Future | 1825 | 2 | 1825 | 2 | 0.00 |
| 04/02/2021 | 2032 On 04-February-21 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2032 On 04-February-21 | 9.61 | Call | Bond Future | 1762 | 2 | 1762 | 2 | 0.00 |
| 04/02/2021 | 2032 On 04-February-21 | 9.63 | Call | Bond Future | 1888 | 2 | 1888 | 2 | 0.00 |
| 04/02/2021 | 2032 On 04-February-21 | 9.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2032 On 04-February-21 | 10.82 | Call | Bond Future | 8994 | 9 | 8994 | 9 | 0.00 |
| 04/02/2021 | 2032 On 04-February-21 | 10.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2032 On 04-February-21 | 9.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2032 On 04-February-21 | 9.29 | Put | Bond Future | 293 | 0 | 293 | 0 | 0.00 |
| 04/02/2021 | 2032 On 04-February-21 | 9.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2032 On 04-February-21 | 8.79 | Put | Bond Future | 3630 | 3 | 3630 | 3 | 0.00 |
| 04/02/2021 | 2032 On 04-February-21 | 9.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2032 On 06-May-21 | | | Bond Future | 9.49 | 92.5118 | 9.4918 | 92.5118 | 125,733.00 |
| 04/02/2021 | 2032 On 06-May-21 | 10.33 | Call | Bond Future | 5877 | 6 | 5877 | 6 | 736.00 |
| 04/02/2021 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 14729 | 15 | 14729 | 15 | 0.00 |
| 04/02/2021 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 14680 | 15 | 14680 | 15 | 0.00 |
| 04/02/2021 | 2032 On 06-May-21 | 12.57 | Call | Bond Future | 16951 | 17 | 16951 | 17 | 0.00 |
| 04/02/2021 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 14778 | 15 | 14778 | 15 | 0.00 |
| 04/02/2021 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 04/02/2021 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 04/02/2021 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 04/02/2021 | 2032 On 06-May-21 | 12.57 | Put | Bond Future | 9 | 0 | 9 | 0 | 736.00 |
| 04/02/2021 | 2032 On 06-May-21 | 10.33 | Put | Bond Future | 781 | 1 | 781 | 1 | 0.00 |
| 04/02/2021 | 2032 On 05-August-21 | | | Bond Future | 9.68 | 93.5164 | 9.6823 | 93.5164 | 0.00 |
| 04/02/2021 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 10212 | 10 | 10212 | 10 | 0.00 |
| 04/02/2021 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 10256 | 10 | 10256 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 10300 | 10 | 10300 | 10 | 0.00 |
| 04/02/2021 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 702 | 1 | 702 | 1 | 0.00 |
| 04/02/2021 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 711 | 1 | 711 | 1 | 0.00 |
| 04/02/2021 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 719 | 1 | 719 | 1 | 0.00 |
| 04/02/2021 | 2032 On 04-November-21 | | | Bond Future | 9.88 | 90.3693 | 9.8798 | 90.3693 | 0.00 |
| 04/02/2021 | 2032 On 04-November-21 | 12.81 | Call | Bond Future | 15661 | 16 | 15661 | 16 | 0.00 |
| 04/02/2021 | 2032 On 04-November-21 | 9.33 | Call | Bond Future | 2499 | 2 | 2499 | 2 | 700.00 |
| 04/02/2021 | 2032 On 04-November-21 | 11.71 | Call | Bond Future | 11016 | 11 | 11016 | 11 | 0.00 |
| 04/02/2021 | 2032 On 04-November-21 | 9.83 | Call | Bond Future | 3873 | 4 | 3873 | 4 | 700.00 |
| 04/02/2021 | 2032 On 04-November-21 | 11.69 | Call | Bond Future | 10934 | 11 | 10934 | 11 | 0.00 |
| 04/02/2021 | 2032 On 04-November-21 | 11.70 | Call | Bond Future | 10975 | 11 | 10975 | 11 | 0.00 |
| 04/02/2021 | 2032 On 04-November-21 | 11.71 | Put | Bond Future | 963 | 1 | 963 | 1 | 0.00 |
| 04/02/2021 | 2032 On 04-November-21 | 11.69 | Put | Bond Future | 982 | 1 | 982 | 1 | 0.00 |
| 04/02/2021 | 2032 On 04-November-21 | 9.33 | Put | Bond Future | 5852 | 6 | 5852 | 6 | 0.00 |
| 04/02/2021 | 2032 On 04-November-21 | 11.70 | Put | Bond Future | 973 | 1 | 973 | 1 | 0.00 |
| 04/02/2021 | 2032 On 04-November-21 | 12.81 | Put | Bond Future | 297 | 0 | 297 | 0 | 700.00 |
| 04/02/2021 | 2032 On 04-November-21 | 9.83 | Put | Bond Future | 4170 | 4 | 4170 | 4 | 0.00 |
| 04/02/2021 | 2032 On 03-February-22 | | | Bond Future | 10.10 | 91.2947 | 10.0999 | 91.2947 | 0.00 |
| 04/02/2021 | 2032 On 03-February-22 | 10.44 | Call | Bond Future | 1931 | 2 | 1931 | 2 | 0.00 |
| 04/02/2021 | 2032 On 03-February-22 | 10.42 | Call | Bond Future | 1819 | 2 | 1819 | 2 | 0.00 |
| 04/02/2021 | 2032 On 03-February-22 | 10.43 | Call | Bond Future | 1875 | 2 | 1875 | 2 | 0.00 |
| 04/02/2021 | 2032 On 03-February-22 | 10.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2032 On 03-February-22 | 10.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2032 On 03-February-22 | 10.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2033 On 04-February-21 | | | Bond Future | 101.31 | 101.3083 | 101.3092 | 101.3083 | 0.00 |
| 04/02/2021 | 2033 On 06-May-21 | | | Bond Future | 101.60 | 101.1232 | 101.5996 | 101.1232 | 8,934.00 |
| 04/02/2021 | 2033 On 05-August-21 | | | Bond Future | 102.73 | 102.2454 | 102.7268 | 102.2454 | 0.00 |
| 04/02/2021 | 2033 On 04-November-21 | | | Bond Future | 102.62 | 102.1362 | 102.6226 | 102.1362 | 0.00 |
| 04/02/2021 | 2033 On 03-February-22 | | | Bond Future | 103.70 | 103.2073 | 103.6989 | 103.2073 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | | | Bond Future | 10.36 | 86.0204 | 10.3550 | 86.0204 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 10.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 11.97 | Call | Bond Future | 10121 | 10 | 10121 | 10 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 9.65 | Call | Bond Future | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | 2037 On 04-February-21 | 10.48 | Call | Bond Future | 855 | 1 | 855 | 1 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 10.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 10.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 11.90 | Call | Bond Future | 9721 | 10 | 9721 | 10 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 13.73 | Call | Bond Future | 19184 | 19 | 19184 | 19 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 10.85 | Call | Bond Future | 3311 | 3 | 3311 | 3 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 10.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 10.35 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 10.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 13.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 10.27 | Put | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 10.28 | Put | Bond Future | 519 | 0 | 519 | 0 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 9.65 | Put | Bond Future | 5071 | 5 | 5071 | 5 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 11.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 10.48 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 10.29 | Put | Bond Future | 450 | 0 | 450 | 0 | 0.00 |
| 04/02/2021 | 2037 On 04-February-21 | 11.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2037 On 06-May-21 | | | Bond Future | 10.53 | 86.8738 | 10.5291 | 86.8738 | 130,087.00 |
| 04/02/2021 | 2037 On 06-May-21 | 12.44 | Call | Bond Future | 11710 | 12 | 11710 | 12 | 0.00 |
| 04/02/2021 | 2037 On 06-May-21 | 12.42 | Call | Bond Future | 11610 | 12 | 11610 | 12 | 0.00 |
| 04/02/2021 | 2037 On 06-May-21 | 12.43 | Call | Bond Future | 11660 | 12 | 11660 | 12 | 0.00 |
| 04/02/2021 | 2037 On 06-May-21 | 12.44 | Put | Bond Future | 214 | 0 | 214 | 0 | 0.00 |
| 04/02/2021 | 2037 On 06-May-21 | 12.42 | Put | Bond Future | 222 | 0 | 222 | 0 | 0.00 |
| 04/02/2021 | 2037 On 06-May-21 | 12.43 | Put | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 04/02/2021 | 2037 On 05-August-21 | | | Bond Future | 10.73 | 83.5610 | 10.7323 | 83.5610 | 0.00 |
| 04/02/2021 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 10240 | 10 | 10240 | 10 | 0.00 |
| 04/02/2021 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 10283 | 10 | 10283 | 10 | 0.00 |
| 04/02/2021 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 10326 | 10 | 10326 | 10 | 0.00 |
| 04/02/2021 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 1098 | 1 | 1098 | 1 | 0.00 |
| 04/02/2021 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 1109 | 1 | 1109 | 1 | 0.00 |
| 04/02/2021 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 1087 | 1 | 1087 | 1 | 0.00 |
| 04/02/2021 | 2037 On 04-November-21 | | | Bond Future | 10.93 | 84.4525 | 10.9306 | 84.4525 | 0.00 |
| 04/02/2021 | 2037 On 04-November-21 | 12.81 | Call | Bond Future | 11925 | 12 | 11925 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | 2037 On 04-November-21 | 12.82 | Call | Bond Future | 11966 | 12 | 11966 | 12 | 0.00 |
| 04/02/2021 | 2037 On 04-November-21 | 12.83 | Call | Bond Future | 12007 | 12 | 12007 | 12 | 0.00 |
| 04/02/2021 | 2037 On 04-November-21 | 12.82 | Put | Bond Future | 1183 | 1 | 1183 | 1 | 0.00 |
| 04/02/2021 | 2037 On 04-November-21 | 12.83 | Put | Bond Future | 1172 | 1 | 1172 | 1 | 0.00 |
| 04/02/2021 | 2037 On 04-November-21 | 12.81 | Put | Bond Future | 1193 | 1 | 1193 | 1 | 0.00 |
| 04/02/2021 | 2037 On 03-February-22 | | | Bond Future | 11.15 | 81.0639 | 11.1527 | 81.0639 | 0.00 |
| 04/02/2021 | 2037 On 03-February-22 | 11.47 | Call | Bond Future | 1918 | 2 | 1918 | 2 | 0.00 |
| 04/02/2021 | 2037 On 03-February-22 | 11.45 | Call | Bond Future | 1799 | 2 | 1799 | 2 | 0.00 |
| 04/02/2021 | 2037 On 03-February-22 | 11.46 | Call | Bond Future | 1858 | 2 | 1858 | 2 | 0.00 |
| 04/02/2021 | 2037 On 03-February-22 | 11.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2037 On 03-February-22 | 11.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2037 On 03-February-22 | 11.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2038 On 04-February-21 | | | Bond Future | 113.94 | 113.9425 | 113.9437 | 113.9425 | 0.00 |
| 04/02/2021 | 2038 On 06-May-21 | | | Bond Future | 115.88 | 115.1011 | 115.8750 | 115.1011 | 7,799.00 |
| 04/02/2021 | 2038 On 05-August-21 | | | Bond Future | 115.44 | 114.6582 | 115.4402 | 114.6582 | 0.00 |
| 04/02/2021 | 2038 On 04-November-21 | | | Bond Future | 116.70 | 115.9077 | 116.6981 | 115.9077 | 0.00 |
| 04/02/2021 | 2038 On 03-February-22 | | | Bond Future | 116.17 | 115.3724 | 116.1713 | 115.3724 | 0.00 |
| 04/02/2021 | 2040 On 04-February-21 | | | Bond Future | 10.50 | 88.1873 | 10.5000 | 88.1873 | 0.00 |
| 04/02/2021 | 2040 On 04-February-21 | 10.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2040 On 04-February-21 | 10.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2040 On 04-February-21 | 10.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2040 On 04-February-21 | 11.74 | Call | Bond Future | 8424 | 9 | 8424 | 9 | 0.00 |
| 04/02/2021 | 2040 On 04-February-21 | 10.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2040 On 04-February-21 | 11.57 | Call | Bond Future | 7348 | 8 | 7348 | 8 | 0.00 |
| 04/02/2021 | 2040 On 04-February-21 | 10.42 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2040 On 04-February-21 | 9.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2040 On 04-February-21 | 9.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2040 On 04-February-21 | 10.07 | Put | Bond Future | 3258 | 3 | 3258 | 3 | 0.00 |
| 04/02/2021 | 2040 On 04-February-21 | 9.57 | Put | Bond Future | 7292 | 7 | 7292 | 7 | 0.00 |
| 04/02/2021 | 2040 On 04-February-21 | 10.42 | Put | Bond Future | 592 | 1 | 592 | 1 | 0.00 |
| 04/02/2021 | 2040 On 04-February-21 | 9.49 | Put | Bond Future | 7963 | 8 | 7963 | 8 | 0.00 |
| 04/02/2021 | 2040 On 04-February-21 | 11.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2040 On 04-February-21 | 11.74 | Put | Bond Future | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | 2040 On 04-February-21 | 10.40 | Put | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 04/02/2021 | 2040 On 04-February-21 | 10.24 | Put | Bond Future | 1948 | 2 | 1948 | 2 | 0.00 |
| 04/02/2021 | 2040 On 04-February-21 | 10.41 | Put | Bond Future | 667 | 1 | 667 | 1 | 0.00 |
| 04/02/2021 | 2040 On 06-May-21 | | | Bond Future | 10.66 | 89.0621 | 10.6649 | 89.0621 | 77,423.00 |
| 04/02/2021 | 2040 On 06-May-21 | 13.38 | Call | Bond Future | 16513 | 17 | 16513 | 17 | 0.00 |
| 04/02/2021 | 2040 On 06-May-21 | 12.43 | Call | Bond Future | 11619 | 12 | 11619 | 12 | 0.00 |
| 04/02/2021 | 2040 On 06-May-21 | 12.42 | Call | Bond Future | 11566 | 12 | 11566 | 12 | 0.00 |
| 04/02/2021 | 2040 On 06-May-21 | 10.83 | Call | Bond Future | 3623 | 4 | 3623 | 4 | 300.00 |
| 04/02/2021 | 2040 On 06-May-21 | 11.58 | Call | Bond Future | 7156 | 7 | 7156 | 7 | 300.00 |
| 04/02/2021 | 2040 On 06-May-21 | 12.44 | Call | Bond Future | 11671 | 12 | 11671 | 12 | 0.00 |
| 04/02/2021 | 2040 On 06-May-21 | 12.44 | Put | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 04/02/2021 | 2040 On 06-May-21 | 10.83 | Put | Bond Future | 2449 | 2 | 2449 | 2 | 0.00 |
| 04/02/2021 | 2040 On 06-May-21 | 11.58 | Put | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 04/02/2021 | 2040 On 06-May-21 | 12.42 | Put | Bond Future | 290 | 0 | 290 | 0 | 0.00 |
| 04/02/2021 | 2040 On 06-May-21 | 12.43 | Put | Bond Future | 285 | 0 | 285 | 0 | 0.00 |
| 04/02/2021 | 2040 On 06-May-21 | 13.38 | Put | Bond Future | 47 | 0 | 47 | 0 | 300.00 |
| 04/02/2021 | 2040 On 05-August-21 | | | Bond Future | 10.86 | 85.5228 | 10.8637 | 85.5228 | 0.00 |
| 04/02/2021 | 2040 On 05-August-21 | 11.55 | Call | Bond Future | 6907 | 7 | 6907 | 7 | 900.00 |
| 04/02/2021 | 2040 On 05-August-21 | 14.80 | Call | Bond Future | 21722 | 22 | 21722 | 22 | 0.00 |
| 04/02/2021 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 11274 | 11 | 11274 | 11 | 0.00 |
| 04/02/2021 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 11183 | 11 | 11183 | 11 | 0.00 |
| 04/02/2021 | 2040 On 05-August-21 | 11.05 | Call | Bond Future | 4845 | 5 | 4845 | 5 | 900.00 |
| 04/02/2021 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 11228 | 11 | 11228 | 11 | 0.00 |
| 04/02/2021 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 1036 | 1 | 1036 | 1 | 0.00 |
| 04/02/2021 | 2040 On 05-August-21 | 11.05 | Put | Bond Future | 3562 | 4 | 3562 | 4 | 0.00 |
| 04/02/2021 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 1059 | 1 | 1059 | 1 | 0.00 |
| 04/02/2021 | 2040 On 05-August-21 | 14.80 | Put | Bond Future | 59 | 0 | 59 | 0 | 900.00 |
| 04/02/2021 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 1047 | 1 | 1047 | 1 | 0.00 |
| 04/02/2021 | 2040 On 05-August-21 | 11.55 | Put | Bond Future | 2328 | 2 | 2328 | 2 | 0.00 |
| 04/02/2021 | 2040 On 04-November-21 | | | Bond Future | 11.06 | 86.4352 | 11.0574 | 86.4352 | 0.00 |
| 04/02/2021 | 2040 On 04-November-21 | 12.91 | Call | Bond Future | 12455 | 12 | 12455 | 12 | 0.00 |
| 04/02/2021 | 2040 On 04-November-21 | 12.89 | Call | Bond Future | 12369 | 12 | 12369 | 12 | 0.00 |
| 04/02/2021 | 2040 On 04-November-21 | 12.90 | Call | Bond Future | 12412 | 12 | 12412 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | 2040 On 04-November-21 | 12.90 | Put | Bond Future | 1261 | 1 | 1261 | 1 | 0.00 |
| 04/02/2021 | 2040 On 04-November-21 | 12.89 | Put | Bond Future | 1272 | 1 | 1272 | 1 | 0.00 |
| 04/02/2021 | 2040 On 04-November-21 | 12.91 | Put | Bond Future | 1250 | 1 | 1250 | 1 | 0.00 |
| 04/02/2021 | 2040 On 03-February-22 | | | Bond Future | 11.27 | 82.8167 | 11.2738 | 82.8167 | 0.00 |
| 04/02/2021 | 2040 On 03-February-22 | 11.58 | Call | Bond Future | 1974 | 2 | 1974 | 2 | 0.00 |
| 04/02/2021 | 2040 On 03-February-22 | 11.57 | Call | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 04/02/2021 | 2040 On 03-February-22 | 11.59 | Call | Bond Future | 2037 | 2 | 2037 | 2 | 0.00 |
| 04/02/2021 | 2040 On 03-February-22 | 11.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2040 On 03-February-22 | 11.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2040 On 03-February-22 | 11.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2044 On 04-February-21 | | | Bond Future | 10.57 | 84.7803 | 10.5700 | 84.7803 | 0.00 |
| 04/02/2021 | 2044 On 04-February-21 | 10.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2044 On 04-February-21 | 10.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2044 On 04-February-21 | 9.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2044 On 04-February-21 | 10.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2044 On 04-February-21 | 10.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2044 On 04-February-21 | 10.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2044 On 04-February-21 | 10.84 | Call | Bond Future | 1972 | 2 | 1972 | 2 | 0.00 |
| 04/02/2021 | 2044 On 04-February-21 | 10.35 | Put | Bond Future | 1666 | 1 | 1666 | 1 | 0.00 |
| 04/02/2021 | 2044 On 04-February-21 | 10.04 | Put | Bond Future | 4108 | 4 | 4108 | 4 | 0.00 |
| 04/02/2021 | 2044 On 04-February-21 | 10.36 | Put | Bond Future | 1589 | 1 | 1589 | 1 | 0.00 |
| 04/02/2021 | 2044 On 04-February-21 | 10.29 | Put | Bond Future | 2130 | 2 | 2130 | 2 | 0.00 |
| 04/02/2021 | 2044 On 04-February-21 | 9.66 | Put | Bond Future | 7262 | 7 | 7262 | 7 | 0.00 |
| 04/02/2021 | 2044 On 04-February-21 | 10.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2044 On 04-February-21 | 10.37 | Put | Bond Future | 1512 | 1 | 1512 | 1 | 0.00 |
| 04/02/2021 | 2044 On 06-May-21 | | | Bond Future | 10.74 | 85.6213 | 10.7374 | 85.6213 | 60,444.00 |
| 04/02/2021 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 11345 | 11 | 11345 | 11 | 0.00 |
| 04/02/2021 | 2044 On 06-May-21 | 10.70 | Call | Bond Future | 2882 | 3 | 2882 | 3 | 3,100.00 |
| 04/02/2021 | 2044 On 06-May-21 | 11.35 | Call | Bond Future | 5690 | 6 | 5690 | 6 | 3,100.00 |
| 04/02/2021 | 2044 On 06-May-21 | 11.90 | Call | Bond Future | 8513 | 9 | 8513 | 9 | 0.00 |
| 04/02/2021 | 2044 On 06-May-21 | 11.10 | Call | Bond Future | 4521 | 5 | 4521 | 5 | 0.00 |
| 04/02/2021 | 2044 On 06-May-21 | 11.40 | Call | Bond Future | 5936 | 6 | 5936 | 6 | 0.00 |
| 04/02/2021 | 2044 On 06-May-21 | 11.79 | Call | Bond Future | 7935 | 8 | 7935 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | 2044 On 06-May-21 | 12.50 | Call | Bond Future | 11602 | 12 | 11602 | 12 | 0.00 |
| 04/02/2021 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 11242 | 11 | 11242 | 11 | 0.00 |
| 04/02/2021 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 11293 | 11 | 11293 | 11 | 0.00 |
| 04/02/2021 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 327 | 0 | 327 | 0 | 0.00 |
| 04/02/2021 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 333 | 0 | 333 | 0 | 0.00 |
| 04/02/2021 | 2044 On 06-May-21 | 12.50 | Put | Bond Future | 296 | 0 | 296 | 0 | 3,100.00 |
| 04/02/2021 | 2044 On 06-May-21 | 11.79 | Put | Bond Future | 847 | 1 | 847 | 1 | 3,100.00 |
| 04/02/2021 | 2044 On 06-May-21 | 11.40 | Put | Bond Future | 1351 | 1 | 1351 | 1 | 3,100.00 |
| 04/02/2021 | 2044 On 06-May-21 | 11.90 | Put | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 04/02/2021 | 2044 On 06-May-21 | 11.35 | Put | Bond Future | 1436 | 1 | 1436 | 1 | 0.00 |
| 04/02/2021 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 322 | 0 | 322 | 0 | 0.00 |
| 04/02/2021 | 2044 On 06-May-21 | 11.10 | Put | Bond Future | 1957 | 2 | 1957 | 2 | 3,100.00 |
| 04/02/2021 | 2044 On 06-May-21 | 10.70 | Put | Bond Future | 3154 | 3 | 3154 | 3 | 0.00 |
| 04/02/2021 | 2044 On 05-August-21 | | | Bond Future | 10.93 | 82.1699 | 10.9284 | 82.1699 | 0.00 |
| 04/02/2021 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 11450 | 11 | 11450 | 11 | 0.00 |
| 04/02/2021 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 11495 | 12 | 11495 | 12 | 0.00 |
| 04/02/2021 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 11540 | 12 | 11540 | 12 | 0.00 |
| 04/02/2021 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 998 | 1 | 998 | 1 | 0.00 |
| 04/02/2021 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 1008 | 1 | 1008 | 1 | 0.00 |
| 04/02/2021 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 1019 | 1 | 1019 | 1 | 0.00 |
| 04/02/2021 | 2044 On 04-November-21 | | | Bond Future | 11.11 | 83.0465 | 11.1141 | 83.0465 | 0.00 |
| 04/02/2021 | 2044 On 04-November-21 | 12.89 | Call | Bond Future | 12130 | 12 | 12130 | 12 | 0.00 |
| 04/02/2021 | 2044 On 04-November-21 | 12.90 | Call | Bond Future | 12172 | 12 | 12172 | 12 | 0.00 |
| 04/02/2021 | 2044 On 04-November-21 | 12.91 | Call | Bond Future | 12214 | 12 | 12214 | 12 | 0.00 |
| 04/02/2021 | 2044 On 04-November-21 | 12.91 | Put | Bond Future | 1334 | 1 | 1334 | 1 | 0.00 |
| 04/02/2021 | 2044 On 04-November-21 | 12.90 | Put | Bond Future | 1345 | 1 | 1345 | 1 | 0.00 |
| 04/02/2021 | 2044 On 04-November-21 | 12.89 | Put | Bond Future | 1357 | 1 | 1357 | 1 | 0.00 |
| 04/02/2021 | 2044 On 03-February-22 | | | Bond Future | 11.32 | 79.5183 | 11.3214 | 79.5183 | 0.00 |
| 04/02/2021 | 2044 On 03-February-22 | 11.61 | Call | Bond Future | 1878 | 2 | 1878 | 2 | 0.00 |
| 04/02/2021 | 2044 On 03-February-22 | 11.59 | Call | Bond Future | 1750 | 2 | 1750 | 2 | 0.00 |
| 04/02/2021 | 2044 On 03-February-22 | 11.60 | Call | Bond Future | 1814 | 2 | 1814 | 2 | 0.00 |
| 04/02/2021 | 2044 On 03-February-22 | 11.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2044 On 03-February-22 | 11.59 | Put | Bond Future | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | 2044 On 03-February-22 | 11.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | 2046 On 04-February-21 | | | Bond Future | 103.49 | 103.4920 | 103.4932 | 103.4920 | 0.00 |
| 04/02/2021 | 2046 On 06-May-21 | | | Bond Future | 102.76 | 102.7561 | 102.7570 | 102.7561 | 14,893.00 |
| 04/02/2021 | 2046 On 05-August-21 | | | Bond Future | 103.90 | 103.8968 | 103.8972 | 103.8968 | 0.00 |
| 04/02/2021 | 2046 On 04-November-21 | | | Bond Future | 103.22 | 103.2232 | 103.2235 | 103.2232 | 0.00 |
| 04/02/2021 | 2046 On 03-February-22 | | | Bond Future | 104.31 | 104.3055 | 104.3058 | 104.3055 | 0.00 |
| 04/02/2021 | 2050 On 04-February-21 | | | Bond Future | 105.33 | 105.1281 | 105.3266 | 105.1281 | 0.00 |
| 04/02/2021 | 2050 On 06-May-21 | | | Bond Future | 106.40 | 106.1971 | 106.3972 | 106.1971 | 10,968.00 |
| 04/02/2021 | 2050 On 05-August-21 | | | Bond Future | 105.65 | 105.4495 | 105.6515 | 105.4495 | 0.00 |
| 04/02/2021 | 2050 On 04-November-21 | | | Bond Future | 106.80 | 106.5989 | 106.8026 | 106.5989 | 0.00 |
| 04/02/2021 | 2050 On 03-February-22 | | | Bond Future | 105.98 | 105.7710 | 105.9772 | 105.7710 | 0.00 |
| 04/02/2021 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | AL37 On 04-February-21 | | | Index Future | 793.59 | 793.7000 | 793.5880 | 793.7000 | 0.00 |
| 04/02/2021 | AL37 On 06-May-21 | | | Index Future | 801.84 | 801.5730 | 801.8350 | 801.5730 | 0.00 |
| 04/02/2021 | AL37 On 05-August-21 | | | Index Future | 810.44 | 810.1800 | 810.4420 | 810.1800 | 0.00 |
| 04/02/2021 | AL37 On 04-November-21 | | | Index Future | 819.17 | 818.9080 | 819.1710 | 818.9080 | 0.00 |
| 04/02/2021 | AL37 On 03-February-22 | | | Index Future | 827.12 | 827.1200 | 827.1200 | 827.1200 | 0.00 |
| 04/02/2021 | AL7T On 04-February-21 | | | Index Future | 891.10 | 893.0170 | 891.1040 | 893.0170 | 0.00 |
| 04/02/2021 | AL7T On 06-May-21 | | | Index Future | 902.39 | 901.8760 | 902.3870 | 901.8760 | 0.00 |
| 04/02/2021 | AL7T On 05-August-21 | | | Index Future | 912.07 | 911.5600 | 912.0730 | 911.5600 | 0.00 |
| 04/02/2021 | AL7T On 04-November-21 | | | Index Future | 921.90 | 921.3790 | 921.8970 | 921.3790 | 0.00 |
| 04/02/2021 | AL7T On 03-February-22 | | | Index Future | 916.49 | 916.4900 | 916.4900 | 916.4900 | 0.00 |
| 04/02/2021 | ALBI On 04-February-21 | | | Index Future | 778.57 | 779.6240 | 778.5670 | 779.6240 | 0.00 |
| 04/02/2021 | ALBI On 06-May-21 | | | Index Future | 787.52 | 787.3570 | 787.5160 | 787.3570 | 308.00 |
| 04/02/2021 | ALBI On 05-August-21 | | | Index Future | 795.97 | 795.8120 | 795.9690 | 795.8120 | 0.00 |
| 04/02/2021 | ALBI On 04-November-21 | | | Index Future | 804.54 | 804.3840 | 804.5420 | 804.3840 | 0.00 |
| 04/02/2021 | ALBI On 03-February-22 | | | Index Future | 802.01 | 802.0100 | 802.0100 | 802.0100 | 0.00 |
| 04/02/2021 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C025 On 31-January-25 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 04/02/2021 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/02/2021 | ES33 On 04-February-21 | | | Bond Future | 11.02 | 79.4849 | 11.0150 | 79.4849 | 0.00 |
| 04/02/2021 | ES33 On 06-May-21 | | | Bond Future | 11.24 | 76.5001 | 11.2357 | 76.5001 | 350.00 |
| 04/02/2021 | ES33 On 05-August-21 | | | Bond Future | 11.48 | 77.3307 | 11.4785 | 77.3307 | 0.00 |
| 04/02/2021 | ES33 On 04-November-21 | | | Bond Future | 11.73 | 74.3811 | 11.7306 | 74.3811 | 0.00 |
| 04/02/2021 | ES33 On 03-February-22 | | | Bond Future | 12.01 | 75.1428 | 12.0116 | 75.1428 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | ES42 On 04-February-21 | | | Bond Future | 11.54 | 78.6764 | 11.5400 | 78.6764 | 0.00 |
| 04/02/2021 | ES42 On 06-May-21 | | | Bond Future | 11.76 | 75.1994 | 11.7628 | 75.1994 | 4,779.00 |
| 04/02/2021 | ES42 On 05-August-21 | | | Bond Future | 11.99 | 76.0166 | 11.9924 | 76.0166 | 0.00 |
| 04/02/2021 | ES42 On 04-November-21 | | | Bond Future | 12.23 | 72.5699 | 12.2318 | 72.5699 | 0.00 |
| 04/02/2021 | ES42 On 03-February-22 | | | Bond Future | 12.49 | 73.3124 | 12.4894 | 73.3124 | 0.00 |
| 04/02/2021 | GOVI On 04-February-21 | | | GOVI | 769.52 | 770.6040 | 769.5170 | 770.6040 | 0.00 |
| 04/02/2021 | GOVI On 04-February-21 | 750.95 | Call | GOVI | 185670 | 20 | 185670 | 20 | 0.00 |
| 04/02/2021 | GOVI On 04-February-21 | 750.94 | Call | GOVI | 185770 | 20 | 185770 | 20 | 0.00 |
| 04/02/2021 | GOVI On 04-February-21 | 750.96 | Call | GOVI | 185570 | 20 | 185570 | 20 | 0.00 |
| 04/02/2021 | GOVI On 04-February-21 | 750.96 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | GOVI On 04-February-21 | 750.94 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | GOVI On 04-February-21 | 750.95 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | GOVI On 06-May-21 | | | GOVI | 778.42 | 778.2480 | 778.4170 | 778.2480 | 969.00 |
| 04/02/2021 | GOVI On 06-May-21 | 678.69 | Call | GOVI | 997270 | 100 | 997270 | 100 | 0.00 |
| 04/02/2021 | GOVI On 06-May-21 | 678.68 | Call | GOVI | 997370 | 100 | 997370 | 100 | 0.00 |
| 04/02/2021 | GOVI On 06-May-21 | 678.67 | Call | GOVI | 997470 | 100 | 997470 | 100 | 0.00 |
| 04/02/2021 | GOVI On 06-May-21 | 678.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | GOVI On 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | GOVI On 06-May-21 | 678.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | GOVI On 05-August-21 | | | GOVI | 786.77 | 786.6040 | 786.7720 | 786.6040 | 0.00 |
| 04/02/2021 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 676220 | 67 | 676220 | 67 | 0.00 |
| 04/02/2021 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 676320 | 67 | 676320 | 67 | 0.00 |
| 04/02/2021 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 676420 | 67 | 676420 | 67 | 0.00 |
| 04/02/2021 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | GOVI On 04-November-21 | | | GOVI | 795.25 | 795.0780 | 795.2460 | 795.0780 | 0.00 |
| 04/02/2021 | GOVI On 04-November-21 | 728.42 | Call | GOVI | 668260 | 67 | 668260 | 67 | 0.00 |
| 04/02/2021 | GOVI On 04-November-21 | 728.41 | Call | GOVI | 668360 | 67 | 668360 | 67 | 0.00 |
| 04/02/2021 | GOVI On 04-November-21 | 728.40 | Call | GOVI | 668460 | 67 | 668460 | 67 | 0.00 |
| 04/02/2021 | GOVI On 04-November-21 | 728.40 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | GOVI On 04-November-21 | 728.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | GOVI On 04-November-21 | 728.42 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | GOVI On 03-February-22 | | | GOVI | 792.75 | 792.7500 | 792.7500 | 792.7500 | 0.00 |
| 04/02/2021 | GOVI On 03-February-22 | 792.75 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | GOVI On 03-February-22 | 792.74 | Call | GOVI | 100 | 0 | 100 | 0 | 0.00 |
| 04/02/2021 | GOVI On 03-February-22 | 792.76 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | GOVI On 03-February-22 | 792.76 | Put | GOVI | 100 | 0 | 100 | 0 | 0.00 |
| 04/02/2021 | GOVI On 03-February-22 | 792.74 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | GOVI On 03-February-22 | 792.75 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 04/02/2021 | IGOV On 04-February-21 | | | Index Future | 275.92 | 275.8640 | 275.9240 | 275.8640 | 0.00 |
| 04/02/2021 | IGOV On 06-May-21 | | | Index Future | 279.10 | 278.6690 | 279.1020 | 278.6690 | 974.00 |
| 04/02/2021 | IGOV On 05-August-21 | | | Index Future | 282.17 | 281.7290 | 282.1660 | 281.7290 | 0.00 |
| 04/02/2021 | IGOV On 04-November-21 | | | Index Future | 285.27 | 284.8310 | 285.2730 | 284.8310 | 0.00 |
| 04/02/2021 | IGOV On 03-February-22 | | | Index Future | 285.50 | 285.5000 | 285.5000 | 285.5000 | 0.00 |
| 04/02/2021 | IS05 On 16-March-21 | | | Interest Rate Swap | 92.24 | 92.2400 | 92.2400 | 92.2400 | 0.00 |
| 04/02/2021 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.43 | 90.4300 | 90.4300 | 90.4300 | 0.00 |
| 04/02/2021 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.38 | 89.3900 | 89.3800 | 89.3900 | 0.00 |
| 04/02/2021 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.64 | 90.6400 | 90.6400 | 90.6400 | 51.00 |
| 04/02/2021 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.06 | 90.0500 | 90.0600 | 90.0500 | 0.00 |
| 04/02/2021 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.14 | 90.1200 | 90.1400 | 90.1200 | 0.00 |
| 04/02/2021 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.24 | 93.2000 | 93.2400 | 93.2000 | 0.00 |
| 04/02/2021 | IS05 On 20-December-22 | | | Interest Rate Swap | 93.69 | 93.6400 | 93.6900 | 93.6400 | 0.00 |
| 04/02/2021 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.02 | 85.9600 | 86.0200 | 85.9600 | 0.00 |
| 04/02/2021 | IS05 On 20-June-23 | | | Interest Rate Swap | 91.48 | 91.4100 | 91.4800 | 91.4100 | 0.00 |
| 04/02/2021 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 04/02/2021 | IS10 On 17-December-25 | | | Interest Rate Swap | 77.86 | 77.7500 | 77.8600 | 77.7500 | 0.00 |
| 04/02/2021 | IS10 On 16-March-26 | | | Interest Rate Swap | 74.23 | 74.1300 | 74.2300 | 74.1300 | 0.00 |
| 04/02/2021 | IS10 On 15-June-26 | | | Interest Rate Swap | 72.47 | 72.4000 | 72.4700 | 72.4000 | 0.00 |
| 04/02/2021 | IS10 On 21-September-26 | | | Interest Rate Swap | 74.34 | 74.2900 | 74.3400 | 74.2900 | 0.00 |
| 04/02/2021 | IS10 On 21-December-26 | | | Interest Rate Swap | 78.24 | 78.2200 | 78.2400 | 78.2200 | 0.00 |
| 04/02/2021 | IS10 On 15-March-27 | | | Interest Rate Swap | 76.62 | 76.6100 | 76.6200 | 76.6100 | 0.00 |
| 04/02/2021 | IS10 On 21-June-27 | | | Interest Rate Swap | 78.60 | 78.6100 | 78.6000 | 78.6100 | 0.00 |
| 04/02/2021 | IS10 On 20-September-27 | | | Interest Rate Swap | 84.37 | 84.3800 | 84.3700 | 84.3800 | 0.00 |
| 04/02/2021 | IS10 On 20-December-27 | | | Interest Rate Swap | 84.71 | 84.7300 | 84.7100 | 84.7300 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | IS10 On 22-March-28 | | | Interest Rate Swap | 77.61 | 77.6300 | 77.6100 | 77.6300 | 0.00 |
| 04/02/2021 | IS10 On 20-June-28 | | | Interest Rate Swap | 85.49 | 85.5100 | 85.4900 | 85.5100 | 0.00 |
| 04/02/2021 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 04/02/2021 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 04/02/2021 | JBAF On 17-February-21 | | | Jibar Tradeable Future | 3.65 | 96.3550 | 3.6450 | 96.3550 | 0.00 |
| 04/02/2021 | JBAF On 17-March-21 | | | Jibar Tradeable Future | 3.65 | 96.3550 | 3.6450 | 96.3550 | 0.00 |
| 04/02/2021 | JBAF On 21-April-21 | | | Jibar Tradeable Future | 3.63 | 96.3800 | 3.6300 | 96.3800 | 0.00 |
| 04/02/2021 | JBAF On 19-May-21 | | | Jibar Tradeable Future | 3.63 | 96.3800 | 3.6300 | 96.3800 | 0.00 |
| 04/02/2021 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.66 | 96.3750 | 3.6550 | 96.3750 | 0.00 |
| 04/02/2021 | JBAF On 21-July-21 | | | Jibar Tradeable Future | 3.67 | 96.3600 | 3.6700 | 96.3600 | 0.00 |
| 04/02/2021 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.70 | 96.3400 | 3.7000 | 96.3400 | 30,000.00 |
| 04/02/2021 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 3.86 | 96.1950 | 3.8600 | 96.1950 | 0.00 |
| 04/02/2021 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 3.95 | 96.1200 | 3.9500 | 96.1200 | 0.00 |
| 04/02/2021 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.19 | 95.9000 | 4.1850 | 95.9000 | 20,001.00 |
| 04/02/2021 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 4.28 | 95.8050 | 4.2750 | 95.8050 | 0.00 |
| 04/02/2021 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 4.50 | 95.5700 | 4.4950 | 95.5700 | 0.00 |
| 04/02/2021 | R023 On 04-February-21 | | | Bond Future | 4.62 | 109.5242 | 4.6150 | 109.5242 | 0.00 |
| 04/02/2021 | R023 On 04-February-21 | 6.33 | Call | Bond Future | 3381 | 3 | 3381 | 3 | 0.00 |
| 04/02/2021 | R023 On 04-February-21 | 6.32 | Call | Bond Future | 3361 | 3 | 3361 | 3 | 0.00 |
| 04/02/2021 | R023 On 04-February-21 | 6.34 | Call | Bond Future | 3400 | 3 | 3400 | 3 | 0.00 |
| 04/02/2021 | R023 On 04-February-21 | 6.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R023 On 04-February-21 | 6.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R023 On 04-February-21 | 6.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R023 On 06-May-21 | | | Bond Future | 4.70 | 106.7052 | 4.6977 | 106.7052 | 40,662.00 |
| 04/02/2021 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 4930 | 5 | 4930 | 5 | 0.00 |
| 04/02/2021 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 4913 | 5 | 4913 | 5 | 0.00 |
| 04/02/2021 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 4947 | 5 | 4947 | 5 | 0.00 |
| 04/02/2021 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R023 On 05-August-21 | | | Bond Future | 4.76 | 107.8633 | 4.7554 | 107.8633 | 0.00 |
| 04/02/2021 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 1051 | 1 | 1051 | 1 | 0.00 |
| 04/02/2021 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 1039 | 1 | 1039 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 04/02/2021 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 215 | 0 | 215 | 0 | 0.00 |
| 04/02/2021 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 04/02/2021 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 04/02/2021 | R023 On 04-November-21 | | | Bond Future | 4.84 | 105.1066 | 4.8406 | 105.1066 | 0.00 |
| 04/02/2021 | R023 On 04-November-21 | 4.92 | Call | Bond Future | 553 | 1 | 553 | 1 | 0.00 |
| 04/02/2021 | R023 On 04-November-21 | 4.91 | Call | Bond Future | 545 | 1 | 545 | 1 | 0.00 |
| 04/02/2021 | R023 On 04-November-21 | 4.90 | Call | Bond Future | 538 | 1 | 538 | 1 | 0.00 |
| 04/02/2021 | R023 On 04-November-21 | 4.90 | Put | Bond Future | 462 | 0 | 462 | 0 | 0.00 |
| 04/02/2021 | R023 On 04-November-21 | 4.91 | Put | Bond Future | 456 | 0 | 456 | 0 | 0.00 |
| 04/02/2021 | R023 On 04-November-21 | 4.92 | Put | Bond Future | 451 | 0 | 451 | 0 | 0.00 |
| 04/02/2021 | R023 On 03-February-22 | | | Bond Future | 5.03 | 106.1836 | 5.0277 | 106.1836 | 0.00 |
| 04/02/2021 | R023 On 03-February-22 | 5.07 | Call | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 04/02/2021 | R023 On 03-February-22 | 5.06 | Call | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 04/02/2021 | R023 On 03-February-22 | 5.08 | Call | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 04/02/2021 | R023 On 03-February-22 | 5.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R023 On 03-February-22 | 5.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R023 On 03-February-22 | 5.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R035 On 04-February-21 | | | Bond Future | 10.09 | 95.0621 | 10.0850 | 95.0621 | 0.00 |
| 04/02/2021 | R035 On 04-February-21 | 10.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R035 On 04-February-21 | 10.14 | Call | Bond Future | 381 | 1 | 381 | 1 | 0.00 |
| 04/02/2021 | R035 On 04-February-21 | 10.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R035 On 04-February-21 | 10.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R035 On 04-February-21 | 11.14 | Call | Bond Future | 6914 | 7 | 6914 | 7 | 0.00 |
| 04/02/2021 | R035 On 04-February-21 | 11.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R035 On 04-February-21 | 10.05 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 04/02/2021 | R035 On 04-February-21 | 10.04 | Put | Bond Future | 313 | 0 | 313 | 0 | 0.00 |
| 04/02/2021 | R035 On 04-February-21 | 10.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R035 On 04-February-21 | 10.06 | Put | Bond Future | 174 | 0 | 174 | 0 | 0.00 |
| 04/02/2021 | R035 On 06-May-21 | | | Bond Future | 10.27 | 91.5328 | 10.2681 | 91.5328 | 98,628.00 |
| 04/02/2021 | R035 On 06-May-21 | 11.05 | Call | Bond Future | 6076 | 6 | 6076 | 6 | 0.00 |
| 04/02/2021 | R035 On 06-May-21 | 11.15 | Call | Bond Future | 6568 | 7 | 6568 | 7 | 600.00 |
| 04/02/2021 | R035 On 06-May-21 | 12.91 | Call | Bond Future | 15585 | 16 | 15585 | 16 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | R035 On 06-May-21 | 10.40 | Call | Bond Future | 3243 | 3 | 3243 | 3 | 600.00 |
| 04/02/2021 | R035 On 06-May-21 | 10.81 | Call | Bond Future | 4952 | 5 | 4952 | 5 | 1,650.00 |
| 04/02/2021 | R035 On 06-May-21 | 11.32 | Call | Bond Future | 7425 | 7 | 7425 | 7 | 0.00 |
| 04/02/2021 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 12789 | 13 | 12789 | 13 | 0.00 |
| 04/02/2021 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 12737 | 13 | 12737 | 13 | 0.00 |
| 04/02/2021 | R035 On 06-May-21 | 12.02 | Call | Bond Future | 11038 | 11 | 11038 | 11 | 0.00 |
| 04/02/2021 | R035 On 06-May-21 | 10.55 | Call | Bond Future | 3837 | 4 | 3837 | 4 | 0.00 |
| 04/02/2021 | R035 On 06-May-21 | 10.05 | Call | Bond Future | 2031 | 2 | 2031 | 2 | 500.00 |
| 04/02/2021 | R035 On 06-May-21 | 11.55 | Call | Bond Future | 8612 | 9 | 8612 | 9 | 0.00 |
| 04/02/2021 | R035 On 06-May-21 | 10.24 | Call | Bond Future | 2657 | 3 | 2657 | 3 | 793.00 |
| 04/02/2021 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 12840 | 13 | 12840 | 13 | 0.00 |
| 04/02/2021 | R035 On 06-May-21 | 12.77 | Call | Bond Future | 14881 | 15 | 14881 | 15 | 0.00 |
| 04/02/2021 | R035 On 06-May-21 | 12.77 | Put | Bond Future | 58 | 0 | 58 | 0 | 1,650.00 |
| 04/02/2021 | R035 On 06-May-21 | 10.24 | Put | Bond Future | 2847 | 3 | 2847 | 3 | 0.00 |
| 04/02/2021 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 04/02/2021 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 04/02/2021 | R035 On 06-May-21 | 11.55 | Put | Bond Future | 526 | 1 | 526 | 1 | 1,650.00 |
| 04/02/2021 | R035 On 06-May-21 | 12.91 | Put | Bond Future | 43 | 0 | 43 | 0 | 600.00 |
| 04/02/2021 | R035 On 06-May-21 | 10.40 | Put | Bond Future | 2358 | 2 | 2358 | 2 | 0.00 |
| 04/02/2021 | R035 On 06-May-21 | 10.55 | Put | Bond Future | 1961 | 2 | 1961 | 2 | 500.00 |
| 04/02/2021 | R035 On 06-May-21 | 10.05 | Put | Bond Future | 3522 | 4 | 3522 | 4 | 0.00 |
| 04/02/2021 | R035 On 06-May-21 | 12.02 | Put | Bond Future | 254 | 0 | 254 | 0 | 793.00 |
| 04/02/2021 | R035 On 06-May-21 | 11.32 | Put | Bond Future | 709 | 1 | 709 | 1 | 793.00 |
| 04/02/2021 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 04/02/2021 | R035 On 06-May-21 | 10.81 | Put | Bond Future | 1397 | 1 | 1397 | 1 | 0.00 |
| 04/02/2021 | R035 On 06-May-21 | 11.05 | Put | Bond Future | 1011 | 1 | 1011 | 1 | 500.00 |
| 04/02/2021 | R035 On 06-May-21 | 11.15 | Put | Bond Future | 886 | 1 | 886 | 1 | 0.00 |
| 04/02/2021 | R035 On 05-August-21 | | | Bond Future | 10.47 | 92.5263 | 10.4682 | 92.5263 | 0.00 |
| 04/02/2021 | R035 On 05-August-21 | 10.77 | Call | Bond Future | 4990 | 5 | 4990 | 5 | 0.00 |
| 04/02/2021 | R035 On 05-August-21 | 10.02 | Call | Bond Future | 2519 | 3 | 2519 | 3 | 100.00 |
| 04/02/2021 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R035 On 05-August-21 | 11.37 | Call | Bond Future | 7479 | 7 | 7479 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 45549 | 46 | 45549 | 46 | 0.00 |
| 04/02/2021 | R035 On 05-August-21 | 11.37 | Put | Bond Future | 1838 | 2 | 1838 | 2 | 100.00 |
| 04/02/2021 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 45666 | 46 | 45666 | 46 | 0.00 |
| 04/02/2021 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 45782 | 46 | 45782 | 46 | 0.00 |
| 04/02/2021 | R035 On 05-August-21 | 10.77 | Put | Bond Future | 3042 | 3 | 3042 | 3 | 100.00 |
| 04/02/2021 | R035 On 05-August-21 | 10.02 | Put | Bond Future | 5531 | 6 | 5531 | 6 | 0.00 |
| 04/02/2021 | R035 On 04-November-21 | | | Bond Future | 10.67 | 89.0391 | 10.6747 | 89.0391 | 0.00 |
| 04/02/2021 | R035 On 04-November-21 | 13.82 | Call | Bond Future | 17427 | 17 | 17427 | 17 | 0.00 |
| 04/02/2021 | R035 On 04-November-21 | 10.23 | Call | Bond Future | 3136 | 3 | 3136 | 3 | 782.00 |
| 04/02/2021 | R035 On 04-November-21 | 11.75 | Call | Bond Future | 8626 | 9 | 8626 | 9 | 0.00 |
| 04/02/2021 | R035 On 04-November-21 | 12.51 | Call | Bond Future | 11813 | 12 | 11813 | 12 | 0.00 |
| 04/02/2021 | R035 On 04-November-21 | 12.52 | Call | Bond Future | 11855 | 12 | 11855 | 12 | 0.00 |
| 04/02/2021 | R035 On 04-November-21 | 10.12 | Call | Bond Future | 2834 | 3 | 2834 | 3 | 400.00 |
| 04/02/2021 | R035 On 04-November-21 | 10.62 | Call | Bond Future | 4325 | 4 | 4325 | 4 | 400.00 |
| 04/02/2021 | R035 On 04-November-21 | 11.08 | Call | Bond Future | 5928 | 6 | 5928 | 6 | 0.00 |
| 04/02/2021 | R035 On 04-November-21 | 12.53 | Call | Bond Future | 11897 | 12 | 11897 | 12 | 0.00 |
| 04/02/2021 | R035 On 04-November-21 | 12.53 | Put | Bond Future | 1146 | 1 | 1146 | 1 | 0.00 |
| 04/02/2021 | R035 On 04-November-21 | 11.08 | Put | Bond Future | 3399 | 3 | 3399 | 3 | 782.00 |
| 04/02/2021 | R035 On 04-November-21 | 10.23 | Put | Bond Future | 6038 | 6 | 6038 | 6 | 0.00 |
| 04/02/2021 | R035 On 04-November-21 | 10.12 | Put | Bond Future | 6474 | 6 | 6474 | 6 | 0.00 |
| 04/02/2021 | R035 On 04-November-21 | 11.75 | Put | Bond Future | 2144 | 2 | 2144 | 2 | 782.00 |
| 04/02/2021 | R035 On 04-November-21 | 10.62 | Put | Bond Future | 4675 | 5 | 4675 | 5 | 0.00 |
| 04/02/2021 | R035 On 04-November-21 | 12.52 | Put | Bond Future | 1156 | 1 | 1156 | 1 | 0.00 |
| 04/02/2021 | R035 On 04-November-21 | 12.51 | Put | Bond Future | 1167 | 1 | 1167 | 1 | 0.00 |
| 04/02/2021 | R035 On 04-November-21 | 13.82 | Put | Bond Future | 317 | 0 | 317 | 0 | 400.00 |
| 04/02/2021 | R035 On 03-February-22 | | | Bond Future | 10.91 | 89.9511 | 10.9062 | 89.9511 | 0.00 |
| 04/02/2021 | R035 On 03-February-22 | 11.24 | Call | Bond Future | 2026 | 2 | 2026 | 2 | 0.00 |
| 04/02/2021 | R035 On 03-February-22 | 11.22 | Call | Bond Future | 1906 | 2 | 1906 | 2 | 0.00 |
| 04/02/2021 | R035 On 03-February-22 | 11.23 | Call | Bond Future | 1966 | 2 | 1966 | 2 | 0.00 |
| 04/02/2021 | R035 On 03-February-22 | 11.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R035 On 03-February-22 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R035 On 03-February-22 | 11.24 | Put | Bond Future | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | R186 On 04-February-21 | | | Bond Future | 6.63 | 119.9915 | 6.6300 | 119.9915 | 0.00 |
| 04/02/2021 | R186 On 04-February-21 | 8.17 | Call | Bond Future | 7868 | 8 | 7868 | 8 | 0.00 |
| 04/02/2021 | R186 On 04-February-21 | 7.30 | Call | Bond Future | 3507 | 4 | 3507 | 4 | 0.00 |
| 04/02/2021 | R186 On 04-February-21 | 8.00 | Call | Bond Future | 7032 | 7 | 7032 | 7 | 0.00 |
| 04/02/2021 | R186 On 04-February-21 | 8.16 | Call | Bond Future | 7819 | 8 | 7819 | 8 | 0.00 |
| 04/02/2021 | R186 On 04-February-21 | 8.15 | Call | Bond Future | 7770 | 8 | 7770 | 8 | 0.00 |
| 04/02/2021 | R186 On 04-February-21 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R186 On 04-February-21 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R186 On 04-February-21 | 8.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R186 On 04-February-21 | 8.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R186 On 04-February-21 | 8.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R186 On 06-May-21 | | | Bond Future | 6.77 | 121.1818 | 6.7727 | 121.1818 | 107,548.00 |
| 04/02/2021 | R186 On 06-May-21 | 7.30 | Call | Bond Future | 3252 | 3 | 3252 | 3 | 0.00 |
| 04/02/2021 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 18331 | 18 | 18331 | 18 | 0.00 |
| 04/02/2021 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 18249 | 18 | 18249 | 18 | 0.00 |
| 04/02/2021 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 18290 | 18 | 18290 | 18 | 0.00 |
| 04/02/2021 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R186 On 06-May-21 | 7.30 | Put | Bond Future | 609 | 1 | 609 | 1 | 15,177.00 |
| 04/02/2021 | R186 On 05-August-21 | | | Bond Future | 6.92 | 117.2161 | 6.9206 | 117.2161 | 0.00 |
| 04/02/2021 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 8105 | 8 | 8105 | 8 | 0.00 |
| 04/02/2021 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 8065 | 8 | 8065 | 8 | 0.00 |
| 04/02/2021 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 8024 | 8 | 8024 | 8 | 0.00 |
| 04/02/2021 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 04/02/2021 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 04/02/2021 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 187 | 0 | 187 | 0 | 0.00 |
| 04/02/2021 | R186 On 04-November-21 | | | Bond Future | 7.08 | 118.4663 | 7.0780 | 118.4663 | 0.00 |
| 04/02/2021 | R186 On 04-November-21 | 8.11 | Call | Bond Future | 5519 | 5 | 5519 | 5 | 0.00 |
| 04/02/2021 | R186 On 04-November-21 | 8.09 | Call | Bond Future | 5450 | 5 | 5450 | 5 | 0.00 |
| 04/02/2021 | R186 On 04-November-21 | 8.10 | Call | Bond Future | 5484 | 5 | 5484 | 5 | 0.00 |
| 04/02/2021 | R186 On 04-November-21 | 8.10 | Put | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 04/02/2021 | R186 On 04-November-21 | 8.09 | Put | Bond Future | 907 | 1 | 907 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | R186 On 04-November-21 | 8.11 | Put | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 04/02/2021 | R186 On 03-February-22 | | | Bond Future | 7.27 | 114.4006 | 7.2696 | 114.4006 | 0.00 |
| 04/02/2021 | R186 On 03-February-22 | 7.29 | Call | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 04/02/2021 | R186 On 03-February-22 | 7.28 | Call | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 04/02/2021 | R186 On 03-February-22 | 7.30 | Call | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 04/02/2021 | R186 On 03-February-22 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R186 On 03-February-22 | 7.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R186 On 03-February-22 | 7.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R197 On 04-February-21 | | | Bond Future | 319.13 | 319.1492 | 319.1278 | 319.1492 | 0.00 |
| 04/02/2021 | R197 On 06-May-21 | | | Bond Future | 322.37 | 322.3947 | 322.3716 | 322.3947 | 2,121.00 |
| 04/02/2021 | R197 On 05-August-21 | | | Bond Future | 317.95 | 317.9755 | 317.9509 | 317.9755 | 0.00 |
| 04/02/2021 | R197 On 04-November-21 | | | Bond Future | 321.42 | 321.4409 | 321.4157 | 321.4409 | 0.00 |
| 04/02/2021 | R197 On 03-February-22 | | | Bond Future | 316.70 | 316.7214 | 316.6964 | 316.7214 | 0.00 |
| 04/02/2021 | R202 On 04-February-21 | | | Bond Future | 223.16 | 223.1570 | 223.1592 | 223.1570 | 0.00 |
| 04/02/2021 | R202 On 06-May-21 | | | Bond Future | 225.43 | 225.4263 | 225.4275 | 225.4263 | 8,028.00 |
| 04/02/2021 | R202 On 05-August-21 | | | Bond Future | 223.68 | 223.6805 | 223.6807 | 223.6805 | 0.00 |
| 04/02/2021 | R202 On 04-November-21 | | | Bond Future | 226.12 | 226.1181 | 226.1181 | 226.1181 | 0.00 |
| 04/02/2021 | R202 On 03-February-22 | | | Bond Future | 224.19 | 224.1924 | 224.1926 | 224.1924 | 0.00 |
| 04/02/2021 | R209 On 04-February-21 | | | Bond Future | 10.03 | 73.2700 | 10.0250 | 73.2700 | 0.00 |
| 04/02/2021 | R209 On 04-February-21 | 10.11 | Call | Bond Future | 511 | 1 | 511 | 1 | 0.00 |
| 04/02/2021 | R209 On 04-February-21 | 10.10 | Call | Bond Future | 451 | 1 | 451 | 1 | 0.00 |
| 04/02/2021 | R209 On 04-February-21 | 10.12 | Call | Bond Future | 571 | 1 | 571 | 1 | 0.00 |
| 04/02/2021 | R209 On 04-February-21 | 10.12 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R209 On 04-February-21 | 10.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R209 On 04-February-21 | 10.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R209 On 06-May-21 | | | Bond Future | 10.18 | 70.8579 | 10.1825 | 70.8579 | 27,171.00 |
| 04/02/2021 | R209 On 06-May-21 | 10.60 | Call | Bond Future | 3970 | 4 | 3970 | 4 | 0.00 |
| 04/02/2021 | R209 On 06-May-21 | 11.60 | Call | Bond Future | 8138 | 8 | 8138 | 8 | 0.00 |
| 04/02/2021 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 10923 | 11 | 10923 | 11 | 0.00 |
| 04/02/2021 | R209 On 06-May-21 | 10.25 | Call | Bond Future | 2783 | 3 | 2783 | 3 | 5,325.00 |
| 04/02/2021 | R209 On 06-May-21 | 11.25 | Call | Bond Future | 6614 | 7 | 6614 | 7 | 0.00 |
| 04/02/2021 | R209 On 06-May-21 | 10.35 | Call | Bond Future | 3102 | 3 | 3102 | 3 | 1,000.00 |
| 04/02/2021 | R209 On 06-May-21 | 10.00 | Call | Bond Future | 2056 | 2 | 2056 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | R209 On 06-May-21 | 12.25 | Call | Bond Future | 10967 | 11 | 10967 | 11 | 0.00 |
| 04/02/2021 | R209 On 06-May-21 | 9.75 | Call | Bond Future | 1451 | 1 | 1451 | 1 | 8,200.00 |
| 04/02/2021 | R209 On 06-May-21 | 11.00 | Call | Bond Future | 5548 | 6 | 5548 | 6 | 0.00 |
| 04/02/2021 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 10836 | 11 | 10836 | 11 | 0.00 |
| 04/02/2021 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 10880 | 11 | 10880 | 11 | 0.00 |
| 04/02/2021 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 149 | 0 | 149 | 0 | 0.00 |
| 04/02/2021 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 04/02/2021 | R209 On 06-May-21 | 11.00 | Put | Bond Future | 951 | 1 | 951 | 1 | 3,500.00 |
| 04/02/2021 | R209 On 06-May-21 | 10.00 | Put | Bond Future | 3145 | 3 | 3145 | 3 | 0.00 |
| 04/02/2021 | R209 On 06-May-21 | 12.25 | Put | Bond Future | 144 | 0 | 144 | 0 | 9,150.00 |
| 04/02/2021 | R209 On 06-May-21 | 9.75 | Put | Bond Future | 4071 | 4 | 4071 | 4 | 0.00 |
| 04/02/2021 | R209 On 06-May-21 | 11.25 | Put | Bond Future | 698 | 1 | 698 | 1 | 9,150.00 |
| 04/02/2021 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 04/02/2021 | R209 On 06-May-21 | 11.60 | Put | Bond Future | 439 | 0 | 439 | 0 | 3,750.00 |
| 04/02/2021 | R209 On 06-May-21 | 10.25 | Put | Bond Future | 2386 | 2 | 2386 | 2 | 0.00 |
| 04/02/2021 | R209 On 06-May-21 | 10.60 | Put | Bond Future | 1567 | 2 | 1567 | 2 | 6,250.00 |
| 04/02/2021 | R209 On 06-May-21 | 10.35 | Put | Bond Future | 2123 | 2 | 2123 | 2 | 0.00 |
| 04/02/2021 | R209 On 05-August-21 | | | Bond Future | 10.36 | 71.6274 | 10.3583 | 71.6274 | 0.00 |
| 04/02/2021 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 8713 | 9 | 8713 | 9 | 0.00 |
| 04/02/2021 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 8675 | 9 | 8675 | 9 | 0.00 |
| 04/02/2021 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 8751 | 9 | 8751 | 9 | 0.00 |
| 04/02/2021 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 1065 | 1 | 1065 | 1 | 0.00 |
| 04/02/2021 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 1087 | 1 | 1087 | 1 | 0.00 |
| 04/02/2021 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 1076 | 1 | 1076 | 1 | 0.00 |
| 04/02/2021 | R209 On 04-November-21 | | | Bond Future | 10.54 | 69.2514 | 10.5384 | 69.2514 | 1,795.00 |
| 04/02/2021 | R209 On 04-November-21 | 9.50 | Call | Bond Future | 1757 | 2 | 1757 | 2 | 3,750.00 |
| 04/02/2021 | R209 On 04-November-21 | 12.18 | Call | Bond Future | 9724 | 10 | 9724 | 10 | 0.00 |
| 04/02/2021 | R209 On 04-November-21 | 10.50 | Call | Bond Future | 3989 | 4 | 3989 | 4 | 0.00 |
| 04/02/2021 | R209 On 04-November-21 | 12.00 | Call | Bond Future | 9094 | 9 | 9094 | 9 | 0.00 |
| 04/02/2021 | R209 On 04-November-21 | 12.19 | Call | Bond Future | 9759 | 10 | 9759 | 10 | 0.00 |
| 04/02/2021 | R209 On 04-November-21 | 12.17 | Call | Bond Future | 9689 | 10 | 9689 | 10 | 0.00 |
| 04/02/2021 | R209 On 04-November-21 | 12.19 | Put | Bond Future | 1316 | 1 | 1316 | 1 | 0.00 |
| 04/02/2021 | R209 On 04-November-21 | 12.00 | Put | Bond Future | 1543 | 2 | 1543 | 2 | 5,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | R209 On 04-November-21 | 12.18 | Put | Bond Future | 1327 | 1 | 1327 | 1 | 0.00 |
| 04/02/2021 | R209 On 04-November-21 | 12.17 | Put | Bond Future | 1338 | 1 | 1338 | 1 | 0.00 |
| 04/02/2021 | R209 On 04-November-21 | 10.50 | Put | Bond Future | 4205 | 4 | 4205 | 4 | 5,500.00 |
| 04/02/2021 | R209 On 04-November-21 | 9.50 | Put | Bond Future | 7955 | 8 | 7955 | 8 | 0.00 |
| 04/02/2021 | R209 On 03-February-22 | | | Bond Future | 10.74 | 69.9607 | 10.7359 | 69.9607 | 0.00 |
| 04/02/2021 | R209 On 03-February-22 | 11.04 | Call | Bond Future | 1634 | 2 | 1634 | 2 | 0.00 |
| 04/02/2021 | R209 On 03-February-22 | 11.03 | Call | Bond Future | 1581 | 2 | 1581 | 2 | 0.00 |
| 04/02/2021 | R209 On 03-February-22 | 11.02 | Call | Bond Future | 1528 | 2 | 1528 | 2 | 0.00 |
| 04/02/2021 | R209 On 03-February-22 | 11.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R209 On 03-February-22 | 11.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R209 On 03-February-22 | 11.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R210 On 04-February-21 | | | Bond Future | 198.00 | 198.0036 | 198.0012 | 198.0036 | 0.00 |
| 04/02/2021 | R210 On 06-May-21 | | | Bond Future | 197.56 | 197.3061 | 197.5578 | 197.3061 | 1,183.00 |
| 04/02/2021 | R210 On 05-August-21 | | | Bond Future | 199.75 | 199.4963 | 199.7499 | 199.4963 | 0.00 |
| 04/02/2021 | R210 On 04-November-21 | | | Bond Future | 199.19 | 198.9327 | 199.1889 | 198.9327 | 0.00 |
| 04/02/2021 | R210 On 03-February-22 | | | Bond Future | 201.28 | 201.0186 | 201.2777 | 201.0186 | 0.00 |
| 04/02/2021 | R212 On 04-February-21 | | | Bond Future | 170.26 | 170.2747 | 170.2609 | 170.2747 | 0.00 |
| 04/02/2021 | R212 On 06-May-21 | | | Bond Future | 171.99 | 172.0063 | 171.9915 | 172.0063 | 3,425.00 |
| 04/02/2021 | R212 On 05-August-21 | | | Bond Future | 171.57 | 171.5850 | 171.5695 | 171.5850 | 0.00 |
| 04/02/2021 | R212 On 04-November-21 | | | Bond Future | 173.44 | 173.4549 | 173.4390 | 173.4549 | 0.00 |
| 04/02/2021 | R213 On 04-February-21 | | | Bond Future | 8.95 | 90.6309 | 8.9450 | 90.6309 | 0.00 |
| 04/02/2021 | R213 On 04-February-21 | 9.41 | Call | Bond Future | 2727 | 3 | 2727 | 3 | 0.00 |
| 04/02/2021 | R213 On 04-February-21 | 9.40 | Call | Bond Future | 2670 | 3 | 2670 | 3 | 0.00 |
| 04/02/2021 | R213 On 04-February-21 | 9.39 | Call | Bond Future | 2612 | 3 | 2612 | 3 | 0.00 |
| 04/02/2021 | R213 On 04-February-21 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R213 On 04-February-21 | 9.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R213 On 04-February-21 | 9.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R213 On 06-May-21 | | | Bond Future | 9.08 | 88.0025 | 9.0783 | 88.0025 | 9,085.00 |
| 04/02/2021 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 14631 | 15 | 14631 | 15 | 0.00 |
| 04/02/2021 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 14585 | 15 | 14585 | 15 | 0.00 |
| 04/02/2021 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 14676 | 15 | 14676 | 15 | 0.00 |
| 04/02/2021 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 04/02/2021 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 12 | 0 | 12 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 04/02/2021 | R213 On 05-August-21 | | | Bond Future | 9.26 | 88.9576 | 9.2570 | 88.9576 | 0.00 |
| 04/02/2021 | R213 On 05-August-21 | 10.78 | Call | Bond Future | 8833 | 9 | 8833 | 9 | 0.00 |
| 04/02/2021 | R213 On 05-August-21 | 10.14 | Call | Bond Future | 6179 | 6 | 6179 | 6 | 0.00 |
| 04/02/2021 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 9162 | 9 | 9162 | 9 | 0.00 |
| 04/02/2021 | R213 On 05-August-21 | 9.34 | Call | Bond Future | 3381 | 3 | 3381 | 3 | 200.00 |
| 04/02/2021 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 9121 | 9 | 9121 | 9 | 0.00 |
| 04/02/2021 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 9079 | 9 | 9079 | 9 | 0.00 |
| 04/02/2021 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 686 | 1 | 686 | 1 | 0.00 |
| 04/02/2021 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 677 | 1 | 677 | 1 | 0.00 |
| 04/02/2021 | R213 On 05-August-21 | 10.14 | Put | Bond Future | 1359 | 1 | 1359 | 1 | 200.00 |
| 04/02/2021 | R213 On 05-August-21 | 9.34 | Put | Bond Future | 2912 | 3 | 2912 | 3 | 0.00 |
| 04/02/2021 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 669 | 1 | 669 | 1 | 0.00 |
| 04/02/2021 | R213 On 05-August-21 | 10.78 | Put | Bond Future | 738 | 1 | 738 | 1 | 200.00 |
| 04/02/2021 | R213 On 04-November-21 | | | Bond Future | 9.44 | 86.3774 | 9.4439 | 86.3774 | 0.00 |
| 04/02/2021 | R213 On 04-November-21 | 11.10 | Call | Bond Future | 9522 | 9 | 9522 | 9 | 0.00 |
| 04/02/2021 | R213 On 04-November-21 | 11.09 | Call | Bond Future | 9484 | 9 | 9484 | 9 | 0.00 |
| 04/02/2021 | R213 On 04-November-21 | 11.11 | Call | Bond Future | 9560 | 10 | 9560 | 10 | 0.00 |
| 04/02/2021 | R213 On 04-November-21 | 11.09 | Put | Bond Future | 1021 | 1 | 1021 | 1 | 0.00 |
| 04/02/2021 | R213 On 04-November-21 | 11.10 | Put | Bond Future | 1011 | 1 | 1011 | 1 | 0.00 |
| 04/02/2021 | R213 On 04-November-21 | 11.11 | Put | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 04/02/2021 | R213 On 03-February-22 | | | Bond Future | 9.66 | 87.2624 | 9.6567 | 87.2624 | 0.00 |
| 04/02/2021 | R213 On 03-February-22 | 9.97 | Call | Bond Future | 1647 | 2 | 1647 | 2 | 0.00 |
| 04/02/2021 | R213 On 03-February-22 | 9.96 | Call | Bond Future | 1595 | 2 | 1595 | 2 | 0.00 |
| 04/02/2021 | R213 On 03-February-22 | 9.98 | Call | Bond Future | 1699 | 2 | 1699 | 2 | 0.00 |
| 04/02/2021 | R213 On 03-February-22 | 9.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R213 On 03-February-22 | 9.96 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R213 On 03-February-22 | 9.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R214 On 04-February-21 | | | Bond Future | 10.42 | 70.2987 | 10.4200 | 70.2987 | 0.00 |
| 04/02/2021 | R214 On 04-February-21 | 10.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R214 On 04-February-21 | 10.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R214 On 04-February-21 | 10.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R214 On 04-February-21 | 10.33 | Put | Bond Future | 556 | 1 | 556 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | R214 On 04-February-21 | 10.31 | Put | Bond Future | 681 | 1 | 681 | 1 | 0.00 |
| 04/02/2021 | R214 On 04-February-21 | 10.32 | Put | Bond Future | 619 | 1 | 619 | 1 | 0.00 |
| 04/02/2021 | R214 On 06-May-21 | | | Bond Future | 10.58 | 67.7206 | 10.5839 | 67.7206 | 12,697.00 |
| 04/02/2021 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 9329 | 9 | 9329 | 9 | 0.00 |
| 04/02/2021 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 9287 | 9 | 9287 | 9 | 0.00 |
| 04/02/2021 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 9245 | 9 | 9245 | 9 | 0.00 |
| 04/02/2021 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 340 | 0 | 340 | 0 | 0.00 |
| 04/02/2021 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 335 | 0 | 335 | 0 | 0.00 |
| 04/02/2021 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 330 | 0 | 330 | 0 | 0.00 |
| 04/02/2021 | R214 On 05-August-21 | | | Bond Future | 10.76 | 68.4556 | 10.7587 | 68.4556 | 0.00 |
| 04/02/2021 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 8156 | 8 | 8156 | 8 | 0.00 |
| 04/02/2021 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 8192 | 8 | 8192 | 8 | 0.00 |
| 04/02/2021 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 8121 | 8 | 8121 | 8 | 0.00 |
| 04/02/2021 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 1388 | 1 | 1388 | 1 | 0.00 |
| 04/02/2021 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 1414 | 1 | 1414 | 1 | 0.00 |
| 04/02/2021 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 1401 | 1 | 1401 | 1 | 0.00 |
| 04/02/2021 | R214 On 04-November-21 | | | Bond Future | 10.94 | 65.9089 | 10.9374 | 65.9089 | 0.00 |
| 04/02/2021 | R214 On 04-November-21 | 12.48 | Call | Bond Future | 9477 | 10 | 9477 | 10 | 0.00 |
| 04/02/2021 | R214 On 04-November-21 | 12.47 | Call | Bond Future | 9444 | 9 | 9444 | 9 | 0.00 |
| 04/02/2021 | R214 On 04-November-21 | 12.46 | Call | Bond Future | 9410 | 9 | 9410 | 9 | 0.00 |
| 04/02/2021 | R214 On 04-November-21 | 12.46 | Put | Bond Future | 1590 | 2 | 1590 | 2 | 0.00 |
| 04/02/2021 | R214 On 04-November-21 | 12.48 | Put | Bond Future | 1565 | 2 | 1565 | 2 | 0.00 |
| 04/02/2021 | R214 On 04-November-21 | 12.47 | Put | Bond Future | 1577 | 2 | 1577 | 2 | 0.00 |
| 04/02/2021 | R214 On 03-February-22 | | | Bond Future | 11.14 | 66.5840 | 11.1358 | 66.5840 | 0.00 |
| 04/02/2021 | R214 On 03-February-22 | 11.40 | Call | Bond Future | 1435 | 1 | 1435 | 1 | 0.00 |
| 04/02/2021 | R214 On 03-February-22 | 11.39 | Call | Bond Future | 1382 | 1 | 1382 | 1 | 0.00 |
| 04/02/2021 | R214 On 03-February-22 | 11.41 | Call | Bond Future | 1489 | 2 | 1489 | 2 | 0.00 |
| 04/02/2021 | R214 On 03-February-22 | 11.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R214 On 03-February-22 | 11.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R214 On 03-February-22 | 11.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R248 On 04-February-21 | | | Bond Future | 10.50 | 88.5005 | 10.4950 | 88.5005 | 0.00 |
| 04/02/2021 | R248 On 04-February-21 | 10.48 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R248 On 04-February-21 | 10.80 | Call | Bond Future | 2297 | 2 | 2297 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | R248 On 04-February-21 | 9.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R248 On 04-February-21 | 11.50 | Call | Bond Future | 7171 | 7 | 7171 | 7 | 0.00 |
| 04/02/2021 | R248 On 04-February-21 | 10.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R248 On 04-February-21 | 10.75 | Call | Bond Future | 1928 | 2 | 1928 | 2 | 0.00 |
| 04/02/2021 | R248 On 04-February-21 | 10.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R248 On 04-February-21 | 10.46 | Put | Bond Future | 271 | 0 | 271 | 0 | 0.00 |
| 04/02/2021 | R248 On 04-February-21 | 10.47 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 04/02/2021 | R248 On 04-February-21 | 10.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R248 On 04-February-21 | 11.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R248 On 04-February-21 | 9.80 | Put | Bond Future | 5674 | 5 | 5674 | 5 | 0.00 |
| 04/02/2021 | R248 On 04-February-21 | 10.48 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 04/02/2021 | R248 On 04-February-21 | 10.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R248 On 06-May-21 | | | Bond Future | 10.65 | 84.9690 | 10.6506 | 84.9690 | 126,201.00 |
| 04/02/2021 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 11556 | 12 | 11556 | 12 | 0.00 |
| 04/02/2021 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 11503 | 12 | 11503 | 12 | 0.00 |
| 04/02/2021 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 11609 | 12 | 11609 | 12 | 0.00 |
| 04/02/2021 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 310 | 0 | 310 | 0 | 0.00 |
| 04/02/2021 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 321 | 0 | 321 | 0 | 0.00 |
| 04/02/2021 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 315 | 0 | 315 | 0 | 0.00 |
| 04/02/2021 | R248 On 05-August-21 | | | Bond Future | 10.83 | 85.8914 | 10.8276 | 85.8914 | 0.00 |
| 04/02/2021 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 11817 | 12 | 11817 | 12 | 0.00 |
| 04/02/2021 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 11771 | 12 | 11771 | 12 | 0.00 |
| 04/02/2021 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 11864 | 12 | 11864 | 12 | 0.00 |
| 04/02/2021 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 989 | 1 | 989 | 1 | 0.00 |
| 04/02/2021 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 979 | 1 | 979 | 1 | 0.00 |
| 04/02/2021 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 969 | 1 | 969 | 1 | 0.00 |
| 04/02/2021 | R248 On 04-November-21 | | | Bond Future | 11.01 | 82.3964 | 11.0086 | 82.3964 | 0.00 |
| 04/02/2021 | R248 On 04-November-21 | 12.83 | Call | Bond Future | 12573 | 13 | 12573 | 13 | 0.00 |
| 04/02/2021 | R248 On 04-November-21 | 12.84 | Call | Bond Future | 12616 | 13 | 12616 | 13 | 0.00 |
| 04/02/2021 | R248 On 04-November-21 | 12.85 | Call | Bond Future | 12658 | 13 | 12658 | 13 | 0.00 |
| 04/02/2021 | R248 On 04-November-21 | 12.85 | Put | Bond Future | 1245 | 1 | 1245 | 1 | 0.00 |
| 04/02/2021 | R248 On 04-November-21 | 12.84 | Put | Bond Future | 1256 | 1 | 1256 | 1 | 0.00 |
| 04/02/2021 | R248 On 04-November-21 | 12.83 | Put | Bond Future | 1267 | 1 | 1267 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2021 | R248 On 03-February-22 | | | Bond Future | 11.21 | 83.2403 | 11.2099 | 83.2403 | 0.00 |
| 04/02/2021 | R248 On 03-February-22 | 11.49 | Call | Bond Future | 1885 | 2 | 1885 | 2 | 0.00 |
| 04/02/2021 | R248 On 03-February-22 | 11.47 | Call | Bond Future | 1753 | 2 | 1753 | 2 | 0.00 |
| 04/02/2021 | R248 On 03-February-22 | 11.48 | Call | Bond Future | 1819 | 2 | 1819 | 2 | 0.00 |
| 04/02/2021 | R248 On 03-February-22 | 11.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R248 On 03-February-22 | 11.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/02/2021 | R248 On 03-February-22 | 11.48 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |