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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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | 2025 On 04-February-21 | | | Bond Future | 149.38 | 149.3823 | 149.3823 | 149.3823 | 0.00 |
| 09/02/2021 | 2025 On 06-May-21 | | | Bond Future | 151.22 | 151.0559 | 151.2179 | 151.0559 | 7,790.00 |
| 09/02/2021 | 2025 On 05-August-21 | | | Bond Future | 151.36 | 151.1987 | 151.3583 | 151.1987 | 0.00 |
| 09/02/2021 | 2025 On 04-November-21 | | | Bond Future | 153.01 | 152.8474 | 153.0107 | 152.8474 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | 2025 On 03-February-22 | | | Bond Future | 153.17 | 153.0061 | 153.1702 | 153.0061 | 0.00 |
| 09/02/2021 | 2029 On 04-February-21 | | | Bond Future | 106.74 | 106.7365 | 106.7365 | 106.7365 | 0.00 |
| 09/02/2021 | 2029 On 06-May-21 | | | Bond Future | 107.07 | 106.8775 | 107.0728 | 106.8775 | 2,382.00 |
| 09/02/2021 | 2029 On 05-August-21 | | | Bond Future | 108.26 | 108.0607 | 108.2553 | 108.0607 | 0.00 |
| 09/02/2021 | 2029 On 04-November-21 | | | Bond Future | 108.29 | 108.0897 | 108.2878 | 108.0897 | 0.00 |
| 09/02/2021 | 2029 On 03-February-22 | | | Bond Future | 109.50 | 109.3026 | 109.5022 | 109.3026 | 0.00 |
| 09/02/2021 | 2030 On 04-February-21 | | | Bond Future | 8.47 | 97.3119 | 8.4650 | 97.3119 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | | | Bond Future | 8.73 | 98.1153 | 8.7309 | 98.1153 | 111,964.00 |
| 09/02/2021 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 15553 | 16 | 15553 | 16 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 8.36 | Call | Bond Future | 1179 | 1 | 1179 | 1 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 8.86 | Call | Bond Future | 2537 | 3 | 2537 | 3 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 8.77 | Call | Bond Future | 2244 | 2 | 2244 | 2 | 300.00 |
| 09/02/2021 | 2030 On 06-May-21 | 9.22 | Call | Bond Future | 3880 | 4 | 3880 | 4 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 10.74 | Call | Bond Future | 10922 | 11 | 10922 | 11 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 15506 | 16 | 15506 | 16 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 15460 | 16 | 15460 | 16 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 9.00 | Call | Bond Future | 3026 | 3 | 3026 | 3 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 9.25 | Call | Bond Future | 4002 | 4 | 4002 | 4 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 9.35 | Call | Bond Future | 4421 | 5 | 4421 | 5 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 9.27 | Call | Bond Future | 4085 | 4 | 4085 | 4 | 300.00 |
| 09/02/2021 | 2030 On 06-May-21 | 10.95 | Call | Bond Future | 11943 | 12 | 11943 | 12 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 9.92 | Call | Bond Future | 6958 | 7 | 6958 | 7 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 7.97 | Call | Bond Future | 534 | 1 | 534 | 1 | 700.00 |
| 09/02/2021 | 2030 On 06-May-21 | 10.04 | Call | Bond Future | 7524 | 8 | 7524 | 8 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 9.15 | Call | Bond Future | 3599 | 4 | 3599 | 4 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 10.04 | Put | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 9.15 | Put | Bond Future | 1187 | 1 | 1187 | 1 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 10.95 | Put | Bond Future | 26 | 0 | 26 | 0 | 300.00 |
| 09/02/2021 | 2030 On 06-May-21 | 9.27 | Put | Bond Future | 997 | 1 | 997 | 1 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 9.25 | Put | Bond Future | 1027 | 1 | 1027 | 1 | 2,500.00 |
| 09/02/2021 | 2030 On 06-May-21 | 9.00 | Put | Bond Future | 1468 | 1 | 1468 | 1 | 5,000.00 |
| 09/02/2021 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 3 | 0 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | 2030 On 06-May-21 | 10.74 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 9.22 | Put | Bond Future | 1073 | 1 | 1073 | 1 | 700.00 |
| 09/02/2021 | 2030 On 06-May-21 | 7.97 | Put | Bond Future | 5121 | 5 | 5121 | 5 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 9.92 | Put | Bond Future | 316 | 0 | 316 | 0 | 700.00 |
| 09/02/2021 | 2030 On 06-May-21 | 9.35 | Put | Bond Future | 886 | 1 | 886 | 1 | 2,500.00 |
| 09/02/2021 | 2030 On 06-May-21 | 8.77 | Put | Bond Future | 2016 | 2 | 2016 | 2 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 8.86 | Put | Bond Future | 1785 | 2 | 1785 | 2 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 09/02/2021 | 2030 On 06-May-21 | 8.36 | Put | Bond Future | 3380 | 3 | 3380 | 3 | 0.00 |
| 09/02/2021 | 2030 On 05-August-21 | | | Bond Future | 8.92 | 95.1722 | 8.9209 | 95.1722 | 0.00 |
| 09/02/2021 | 2030 On 05-August-21 | 10.30 | Call | Bond Future | 8071 | 8 | 8071 | 8 | 0.00 |
| 09/02/2021 | 2030 On 05-August-21 | 7.70 | Call | Bond Future | 583 | 1 | 583 | 1 | 200.00 |
| 09/02/2021 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 8620 | 9 | 8620 | 9 | 0.00 |
| 09/02/2021 | 2030 On 05-August-21 | 8.95 | Call | Bond Future | 3025 | 3 | 3025 | 3 | 600.00 |
| 09/02/2021 | 2030 On 05-August-21 | 8.78 | Call | Bond Future | 2547 | 3 | 2547 | 3 | 200.00 |
| 09/02/2021 | 2030 On 05-August-21 | 9.45 | Call | Bond Future | 4713 | 5 | 4713 | 5 | 600.00 |
| 09/02/2021 | 2030 On 05-August-21 | 12.10 | Call | Bond Future | 16000 | 16 | 16000 | 16 | 0.00 |
| 09/02/2021 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 8577 | 9 | 8577 | 9 | 0.00 |
| 09/02/2021 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 8535 | 9 | 8535 | 9 | 0.00 |
| 09/02/2021 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 578 | 1 | 578 | 1 | 0.00 |
| 09/02/2021 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 570 | 1 | 570 | 1 | 0.00 |
| 09/02/2021 | 2030 On 05-August-21 | 12.10 | Put | Bond Future | 35 | 0 | 35 | 0 | 600.00 |
| 09/02/2021 | 2030 On 05-August-21 | 7.70 | Put | Bond Future | 7819 | 8 | 7819 | 8 | 0.00 |
| 09/02/2021 | 2030 On 05-August-21 | 10.30 | Put | Bond Future | 671 | 1 | 671 | 1 | 200.00 |
| 09/02/2021 | 2030 On 05-August-21 | 8.78 | Put | Bond Future | 3348 | 3 | 3348 | 3 | 0.00 |
| 09/02/2021 | 2030 On 05-August-21 | 9.45 | Put | Bond Future | 1782 | 2 | 1782 | 2 | 0.00 |
| 09/02/2021 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 563 | 1 | 563 | 1 | 0.00 |
| 09/02/2021 | 2030 On 05-August-21 | 8.95 | Put | Bond Future | 2861 | 3 | 2861 | 3 | 0.00 |
| 09/02/2021 | 2030 On 04-November-21 | | | Bond Future | 9.11 | 96.1881 | 9.1083 | 96.1881 | 0.00 |
| 09/02/2021 | 2030 On 04-November-21 | 8.77 | Call | Bond Future | 2500 | 3 | 2500 | 3 | 300.00 |
| 09/02/2021 | 2030 On 04-November-21 | 11.44 | Call | Bond Future | 12052 | 12 | 12052 | 12 | 0.00 |
| 09/02/2021 | 2030 On 04-November-21 | 10.61 | Call | Bond Future | 8676 | 9 | 8676 | 9 | 0.00 |
| 09/02/2021 | 2030 On 04-November-21 | 10.59 | Call | Bond Future | 8598 | 9 | 8598 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | 2030 On 04-November-21 | 8.27 | Call | Bond Future | 1454 | 2 | 1454 | 2 | 300.00 |
| 09/02/2021 | 2030 On 04-November-21 | 10.60 | Call | Bond Future | 8637 | 9 | 8637 | 9 | 0.00 |
| 09/02/2021 | 2030 On 04-November-21 | 10.60 | Put | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 09/02/2021 | 2030 On 04-November-21 | 10.59 | Put | Bond Future | 923 | 1 | 923 | 1 | 0.00 |
| 09/02/2021 | 2030 On 04-November-21 | 8.77 | Put | Bond Future | 4374 | 4 | 4374 | 4 | 0.00 |
| 09/02/2021 | 2030 On 04-November-21 | 11.44 | Put | Bond Future | 339 | 0 | 339 | 0 | 300.00 |
| 09/02/2021 | 2030 On 04-November-21 | 8.27 | Put | Bond Future | 6187 | 6 | 6187 | 6 | 0.00 |
| 09/02/2021 | 2030 On 04-November-21 | 10.61 | Put | Bond Future | 903 | 1 | 903 | 1 | 0.00 |
| 09/02/2021 | 2030 On 03-February-22 | | | Bond Future | 9.31 | 93.2415 | 9.3114 | 93.2415 | 0.00 |
| 09/02/2021 | 2030 On 03-February-22 | 9.43 | Call | Bond Future | 4154 | 4 | 4154 | 4 | 0.00 |
| 09/02/2021 | 2030 On 03-February-22 | 9.44 | Call | Bond Future | 4183 | 4 | 4183 | 4 | 0.00 |
| 09/02/2021 | 2030 On 03-February-22 | 9.45 | Call | Bond Future | 4211 | 4 | 4211 | 4 | 0.00 |
| 09/02/2021 | 2030 On 03-February-22 | 9.45 | Put | Bond Future | 3483 | 3 | 3483 | 3 | 0.00 |
| 09/02/2021 | 2030 On 03-February-22 | 9.44 | Put | Bond Future | 3507 | 3 | 3507 | 3 | 0.00 |
| 09/02/2021 | 2030 On 03-February-22 | 9.43 | Put | Bond Future | 3530 | 3 | 3530 | 3 | 0.00 |
| 09/02/2021 | 2032 On 04-February-21 | | | Bond Future | 9.34 | 95.5574 | 9.3350 | 95.5574 | 0.00 |
| 09/02/2021 | 2032 On 06-May-21 | | | Bond Future | 9.64 | 91.9959 | 9.6365 | 91.9959 | 124,779.00 |
| 09/02/2021 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 13820 | 14 | 13820 | 14 | 0.00 |
| 09/02/2021 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 13771 | 14 | 13771 | 14 | 0.00 |
| 09/02/2021 | 2032 On 06-May-21 | 10.33 | Call | Bond Future | 5166 | 5 | 5166 | 5 | 736.00 |
| 09/02/2021 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 13869 | 14 | 13869 | 14 | 0.00 |
| 09/02/2021 | 2032 On 06-May-21 | 12.57 | Call | Bond Future | 16042 | 16 | 16042 | 16 | 0.00 |
| 09/02/2021 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 09/02/2021 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 09/02/2021 | 2032 On 06-May-21 | 12.57 | Put | Bond Future | 8 | 0 | 8 | 0 | 736.00 |
| 09/02/2021 | 2032 On 06-May-21 | 10.33 | Put | Bond Future | 978 | 1 | 978 | 1 | 0.00 |
| 09/02/2021 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 09/02/2021 | 2032 On 05-August-21 | | | Bond Future | 9.83 | 92.9922 | 9.8338 | 92.9922 | 0.00 |
| 09/02/2021 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 9329 | 10 | 9329 | 10 | 0.00 |
| 09/02/2021 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 9373 | 10 | 9373 | 10 | 0.00 |
| 09/02/2021 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 9416 | 10 | 9416 | 10 | 0.00 |
| 09/02/2021 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 09/02/2021 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 750 | 1 | 750 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 09/02/2021 | 2032 On 04-November-21 | | | Bond Future | 10.04 | 89.8401 | 10.0373 | 89.8401 | 0.00 |
| 09/02/2021 | 2032 On 04-November-21 | 12.81 | Call | Bond Future | 14722 | 15 | 14722 | 15 | 0.00 |
| 09/02/2021 | 2032 On 04-November-21 | 11.71 | Call | Bond Future | 10103 | 10 | 10103 | 10 | 0.00 |
| 09/02/2021 | 2032 On 04-November-21 | 9.33 | Call | Bond Future | 2035 | 2 | 2035 | 2 | 700.00 |
| 09/02/2021 | 2032 On 04-November-21 | 9.83 | Call | Bond Future | 3279 | 3 | 3279 | 3 | 700.00 |
| 09/02/2021 | 2032 On 04-November-21 | 11.69 | Call | Bond Future | 10022 | 10 | 10022 | 10 | 0.00 |
| 09/02/2021 | 2032 On 04-November-21 | 11.70 | Call | Bond Future | 10063 | 10 | 10063 | 10 | 0.00 |
| 09/02/2021 | 2032 On 04-November-21 | 11.71 | Put | Bond Future | 980 | 1 | 980 | 1 | 0.00 |
| 09/02/2021 | 2032 On 04-November-21 | 11.70 | Put | Bond Future | 990 | 1 | 990 | 1 | 0.00 |
| 09/02/2021 | 2032 On 04-November-21 | 11.69 | Put | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 09/02/2021 | 2032 On 04-November-21 | 9.33 | Put | Bond Future | 6318 | 6 | 6318 | 6 | 0.00 |
| 09/02/2021 | 2032 On 04-November-21 | 12.81 | Put | Bond Future | 288 | 0 | 288 | 0 | 700.00 |
| 09/02/2021 | 2032 On 04-November-21 | 9.83 | Put | Bond Future | 4506 | 4 | 4506 | 4 | 0.00 |
| 09/02/2021 | 2032 On 03-February-22 | | | Bond Future | 10.25 | 90.8280 | 10.2524 | 90.8280 | 0.00 |
| 09/02/2021 | 2032 On 03-February-22 | 8.91 | Call | Bond Future | 1419 | 2 | 1419 | 2 | 198.00 |
| 09/02/2021 | 2032 On 03-February-22 | 10.44 | Call | Bond Future | 5041 | 5 | 5041 | 5 | 0.00 |
| 09/02/2021 | 2032 On 03-February-22 | 10.45 | Call | Bond Future | 5073 | 5 | 5073 | 5 | 0.00 |
| 09/02/2021 | 2032 On 03-February-22 | 9.81 | Call | Bond Future | 3249 | 3 | 3249 | 3 | 0.00 |
| 09/02/2021 | 2032 On 03-February-22 | 10.43 | Call | Bond Future | 5009 | 5 | 5009 | 5 | 0.00 |
| 09/02/2021 | 2032 On 03-February-22 | 10.42 | Call | Bond Future | 4978 | 5 | 4978 | 5 | 0.00 |
| 09/02/2021 | 2032 On 03-February-22 | 10.42 | Put | Bond Future | 4032 | 4 | 4032 | 4 | 0.00 |
| 09/02/2021 | 2032 On 03-February-22 | 10.45 | Put | Bond Future | 3959 | 4 | 3959 | 4 | 198.00 |
| 09/02/2021 | 2032 On 03-February-22 | 10.43 | Put | Bond Future | 4007 | 4 | 4007 | 4 | 0.00 |
| 09/02/2021 | 2032 On 03-February-22 | 9.81 | Put | Bond Future | 5814 | 6 | 5814 | 6 | 198.00 |
| 09/02/2021 | 2032 On 03-February-22 | 8.91 | Put | Bond Future | 9520 | 9 | 9520 | 9 | 0.00 |
| 09/02/2021 | 2032 On 03-February-22 | 10.44 | Put | Bond Future | 3983 | 4 | 3983 | 4 | 0.00 |
| 09/02/2021 | 2033 On 04-February-21 | | | Bond Future | 101.31 | 101.3092 | 101.3092 | 101.3092 | 0.00 |
| 09/02/2021 | 2033 On 06-May-21 | | | Bond Future | 101.39 | 101.6520 | 101.3862 | 101.6520 | 9,583.00 |
| 09/02/2021 | 2033 On 05-August-21 | | | Bond Future | 102.51 | 102.7773 | 102.5057 | 102.7773 | 0.00 |
| 09/02/2021 | 2033 On 04-November-21 | | | Bond Future | 102.40 | 102.6746 | 102.4013 | 102.6746 | 0.00 |
| 09/02/2021 | 2033 On 03-February-22 | | | Bond Future | 103.55 | 103.8266 | 103.5496 | 103.8266 | 0.00 |
| 09/02/2021 | 2037 On 04-February-21 | | | Bond Future | 10.36 | 85.8629 | 10.3550 | 85.8629 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | 2037 On 06-May-21 | | | Bond Future | 10.61 | 86.3961 | 10.6059 | 86.3961 | 130,087.00 |
| 09/02/2021 | 2037 On 06-May-21 | 12.44 | Call | Bond Future | 11184 | 11 | 11184 | 11 | 0.00 |
| 09/02/2021 | 2037 On 06-May-21 | 12.43 | Call | Bond Future | 11134 | 11 | 11134 | 11 | 0.00 |
| 09/02/2021 | 2037 On 06-May-21 | 12.42 | Call | Bond Future | 11084 | 11 | 11084 | 11 | 0.00 |
| 09/02/2021 | 2037 On 06-May-21 | 12.44 | Put | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 09/02/2021 | 2037 On 06-May-21 | 12.42 | Put | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 09/02/2021 | 2037 On 06-May-21 | 12.43 | Put | Bond Future | 205 | 0 | 205 | 0 | 0.00 |
| 09/02/2021 | 2037 On 05-August-21 | | | Bond Future | 10.81 | 83.0757 | 10.8129 | 83.0757 | 0.00 |
| 09/02/2021 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 9712 | 10 | 9712 | 10 | 0.00 |
| 09/02/2021 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 9798 | 10 | 9798 | 10 | 0.00 |
| 09/02/2021 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 9755 | 10 | 9755 | 10 | 0.00 |
| 09/02/2021 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 1093 | 1 | 1093 | 1 | 0.00 |
| 09/02/2021 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 1105 | 1 | 1105 | 1 | 0.00 |
| 09/02/2021 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 1082 | 1 | 1082 | 1 | 0.00 |
| 09/02/2021 | 2037 On 04-November-21 | | | Bond Future | 11.01 | 83.9626 | 11.0141 | 83.9626 | 0.00 |
| 09/02/2021 | 2037 On 04-November-21 | 12.82 | Call | Bond Future | 11407 | 11 | 11407 | 11 | 0.00 |
| 09/02/2021 | 2037 On 04-November-21 | 12.81 | Call | Bond Future | 11366 | 11 | 11366 | 11 | 0.00 |
| 09/02/2021 | 2037 On 04-November-21 | 12.83 | Call | Bond Future | 11448 | 11 | 11448 | 11 | 0.00 |
| 09/02/2021 | 2037 On 04-November-21 | 12.82 | Put | Bond Future | 1151 | 1 | 1151 | 1 | 0.00 |
| 09/02/2021 | 2037 On 04-November-21 | 12.81 | Put | Bond Future | 1162 | 1 | 1162 | 1 | 0.00 |
| 09/02/2021 | 2037 On 04-November-21 | 12.83 | Put | Bond Future | 1141 | 1 | 1141 | 1 | 0.00 |
| 09/02/2021 | 2037 On 03-February-22 | | | Bond Future | 11.23 | 80.6315 | 11.2296 | 80.6315 | 0.00 |
| 09/02/2021 | 2037 On 03-February-22 | 11.47 | Call | Bond Future | 5853 | 6 | 5853 | 6 | 0.00 |
| 09/02/2021 | 2037 On 03-February-22 | 11.46 | Call | Bond Future | 5820 | 6 | 5820 | 6 | 0.00 |
| 09/02/2021 | 2037 On 03-February-22 | 11.45 | Call | Bond Future | 5787 | 6 | 5787 | 6 | 0.00 |
| 09/02/2021 | 2037 On 03-February-22 | 11.47 | Put | Bond Future | 4406 | 4 | 4406 | 4 | 0.00 |
| 09/02/2021 | 2037 On 03-February-22 | 11.45 | Put | Bond Future | 4459 | 4 | 4459 | 4 | 0.00 |
| 09/02/2021 | 2037 On 03-February-22 | 11.46 | Put | Bond Future | 4433 | 4 | 4433 | 4 | 0.00 |
| 09/02/2021 | 2038 On 04-February-21 | | | Bond Future | 113.94 | 113.9437 | 113.9437 | 113.9437 | 0.00 |
| 09/02/2021 | 2038 On 06-May-21 | | | Bond Future | 116.03 | 116.1856 | 116.0290 | 116.1856 | 7,799.00 |
| 09/02/2021 | 2038 On 05-August-21 | | | Bond Future | 115.59 | 115.7514 | 115.5896 | 115.7514 | 0.00 |
| 09/02/2021 | 2038 On 04-November-21 | | | Bond Future | 116.85 | 117.0136 | 116.8517 | 117.0136 | 0.00 |
| 09/02/2021 | 2038 On 03-February-22 | | | Bond Future | 116.41 | 116.5758 | 116.4113 | 116.5758 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | 2040 On 04-February-21 | | | Bond Future | 10.50 | 87.9818 | 10.5000 | 87.9818 | 0.00 |
| 09/02/2021 | 2040 On 06-May-21 | | | Bond Future | 10.76 | 88.5136 | 10.7626 | 88.5136 | 79,084.00 |
| 09/02/2021 | 2040 On 06-May-21 | 12.43 | Call | Bond Future | 10923 | 11 | 10923 | 11 | 0.00 |
| 09/02/2021 | 2040 On 06-May-21 | 12.42 | Call | Bond Future | 10871 | 11 | 10871 | 11 | 0.00 |
| 09/02/2021 | 2040 On 06-May-21 | 13.38 | Call | Bond Future | 15813 | 16 | 15813 | 16 | 0.00 |
| 09/02/2021 | 2040 On 06-May-21 | 12.44 | Call | Bond Future | 10975 | 11 | 10975 | 11 | 0.00 |
| 09/02/2021 | 2040 On 06-May-21 | 10.83 | Call | Bond Future | 3159 | 3 | 3159 | 3 | 300.00 |
| 09/02/2021 | 2040 On 06-May-21 | 11.58 | Call | Bond Future | 6580 | 7 | 6580 | 7 | 300.00 |
| 09/02/2021 | 2040 On 06-May-21 | 11.58 | Put | Bond Future | 1082 | 1 | 1082 | 1 | 0.00 |
| 09/02/2021 | 2040 On 06-May-21 | 12.44 | Put | Bond Future | 281 | 0 | 281 | 0 | 0.00 |
| 09/02/2021 | 2040 On 06-May-21 | 10.83 | Put | Bond Future | 2684 | 3 | 2684 | 3 | 0.00 |
| 09/02/2021 | 2040 On 06-May-21 | 13.38 | Put | Bond Future | 44 | 0 | 44 | 0 | 300.00 |
| 09/02/2021 | 2040 On 06-May-21 | 12.42 | Put | Bond Future | 291 | 0 | 291 | 0 | 0.00 |
| 09/02/2021 | 2040 On 06-May-21 | 12.43 | Put | Bond Future | 286 | 0 | 286 | 0 | 0.00 |
| 09/02/2021 | 2040 On 05-August-21 | | | Bond Future | 10.97 | 84.9659 | 10.9661 | 84.9659 | 0.00 |
| 09/02/2021 | 2040 On 05-August-21 | 11.55 | Call | Bond Future | 6503 | 7 | 6503 | 7 | 900.00 |
| 09/02/2021 | 2040 On 05-August-21 | 14.80 | Call | Bond Future | 21010 | 21 | 21010 | 21 | 0.00 |
| 09/02/2021 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 10598 | 11 | 10598 | 11 | 0.00 |
| 09/02/2021 | 2040 On 05-August-21 | 11.05 | Call | Bond Future | 4464 | 5 | 4464 | 5 | 900.00 |
| 09/02/2021 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 10553 | 11 | 10553 | 11 | 0.00 |
| 09/02/2021 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 10508 | 11 | 10508 | 11 | 0.00 |
| 09/02/2021 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 1070 | 1 | 1070 | 1 | 0.00 |
| 09/02/2021 | 2040 On 05-August-21 | 11.05 | Put | Bond Future | 3890 | 4 | 3890 | 4 | 0.00 |
| 09/02/2021 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 1093 | 1 | 1093 | 1 | 0.00 |
| 09/02/2021 | 2040 On 05-August-21 | 14.80 | Put | Bond Future | 57 | 0 | 57 | 0 | 900.00 |
| 09/02/2021 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 1082 | 1 | 1082 | 1 | 0.00 |
| 09/02/2021 | 2040 On 05-August-21 | 11.55 | Put | Bond Future | 2634 | 3 | 2634 | 3 | 0.00 |
| 09/02/2021 | 2040 On 04-November-21 | | | Bond Future | 11.16 | 85.8730 | 11.1636 | 85.8730 | 0.00 |
| 09/02/2021 | 2040 On 04-November-21 | 12.91 | Call | Bond Future | 11745 | 12 | 11745 | 12 | 0.00 |
| 09/02/2021 | 2040 On 04-November-21 | 12.90 | Call | Bond Future | 11703 | 12 | 11703 | 12 | 0.00 |
| 09/02/2021 | 2040 On 04-November-21 | 12.89 | Call | Bond Future | 11661 | 12 | 11661 | 12 | 0.00 |
| 09/02/2021 | 2040 On 04-November-21 | 12.89 | Put | Bond Future | 1279 | 1 | 1279 | 1 | 0.00 |
| 09/02/2021 | 2040 On 04-November-21 | 12.90 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | 2040 On 04-November-21 | 12.91 | Put | Bond Future | 1256 | 1 | 1256 | 1 | 0.00 |
| 09/02/2021 | 2040 On 03-February-22 | | | Bond Future | 11.37 | 82.3127 | 11.3748 | 82.3127 | 0.00 |
| 09/02/2021 | 2040 On 03-February-22 | 11.58 | Call | Bond Future | 6080 | 6 | 6080 | 6 | 0.00 |
| 09/02/2021 | 2040 On 03-February-22 | 11.57 | Call | Bond Future | 6044 | 6 | 6044 | 6 | 0.00 |
| 09/02/2021 | 2040 On 03-February-22 | 11.59 | Call | Bond Future | 6116 | 6 | 6116 | 6 | 0.00 |
| 09/02/2021 | 2040 On 03-February-22 | 11.57 | Put | Bond Future | 4793 | 5 | 4793 | 5 | 0.00 |
| 09/02/2021 | 2040 On 03-February-22 | 11.58 | Put | Bond Future | 4765 | 5 | 4765 | 5 | 0.00 |
| 09/02/2021 | 2040 On 03-February-22 | 11.59 | Put | Bond Future | 4737 | 5 | 4737 | 5 | 0.00 |
| 09/02/2021 | 2044 On 04-February-21 | | | Bond Future | 10.57 | 84.6090 | 10.5700 | 84.6090 | 0.00 |
| 09/02/2021 | 2044 On 06-May-21 | | | Bond Future | 10.84 | 84.9160 | 10.8405 | 84.9160 | 60,886.00 |
| 09/02/2021 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 10610 | 11 | 10610 | 11 | 0.00 |
| 09/02/2021 | 2044 On 06-May-21 | 11.35 | Call | Bond Future | 5131 | 5 | 5131 | 5 | 3,100.00 |
| 09/02/2021 | 2044 On 06-May-21 | 10.70 | Call | Bond Future | 2461 | 3 | 2461 | 3 | 3,100.00 |
| 09/02/2021 | 2044 On 06-May-21 | 11.90 | Call | Bond Future | 7833 | 8 | 7833 | 8 | 0.00 |
| 09/02/2021 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 10559 | 11 | 10559 | 11 | 0.00 |
| 09/02/2021 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 10507 | 11 | 10507 | 11 | 0.00 |
| 09/02/2021 | 2044 On 06-May-21 | 11.40 | Call | Bond Future | 5369 | 5 | 5369 | 5 | 0.00 |
| 09/02/2021 | 2044 On 06-May-21 | 11.79 | Call | Bond Future | 7297 | 7 | 7297 | 7 | 0.00 |
| 09/02/2021 | 2044 On 06-May-21 | 11.10 | Call | Bond Future | 3998 | 4 | 3998 | 4 | 0.00 |
| 09/02/2021 | 2044 On 06-May-21 | 12.50 | Call | Bond Future | 10866 | 11 | 10866 | 11 | 0.00 |
| 09/02/2021 | 2044 On 06-May-21 | 12.50 | Put | Bond Future | 303 | 0 | 303 | 0 | 3,100.00 |
| 09/02/2021 | 2044 On 06-May-21 | 11.79 | Put | Bond Future | 952 | 1 | 952 | 1 | 3,100.00 |
| 09/02/2021 | 2044 On 06-May-21 | 11.40 | Put | Bond Future | 1527 | 2 | 1527 | 2 | 3,100.00 |
| 09/02/2021 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 342 | 0 | 342 | 0 | 0.00 |
| 09/02/2021 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 336 | 0 | 336 | 0 | 0.00 |
| 09/02/2021 | 2044 On 06-May-21 | 11.90 | Put | Bond Future | 807 | 1 | 807 | 1 | 0.00 |
| 09/02/2021 | 2044 On 06-May-21 | 11.35 | Put | Bond Future | 1619 | 2 | 1619 | 2 | 0.00 |
| 09/02/2021 | 2044 On 06-May-21 | 11.10 | Put | Bond Future | 2177 | 2 | 2177 | 2 | 3,100.00 |
| 09/02/2021 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 330 | 0 | 330 | 0 | 0.00 |
| 09/02/2021 | 2044 On 06-May-21 | 10.70 | Put | Bond Future | 3476 | 3 | 3476 | 3 | 0.00 |
| 09/02/2021 | 2044 On 05-August-21 | | | Bond Future | 11.04 | 81.4545 | 11.0365 | 81.4545 | 0.00 |
| 09/02/2021 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 10784 | 11 | 10784 | 11 | 0.00 |
| 09/02/2021 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 10739 | 11 | 10739 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 10828 | 11 | 10828 | 11 | 0.00 |
| 09/02/2021 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 1042 | 1 | 1042 | 1 | 0.00 |
| 09/02/2021 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 1053 | 1 | 1053 | 1 | 0.00 |
| 09/02/2021 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 1064 | 1 | 1064 | 1 | 0.00 |
| 09/02/2021 | 2044 On 04-November-21 | | | Bond Future | 11.23 | 82.3242 | 11.2262 | 82.3242 | 0.00 |
| 09/02/2021 | 2044 On 04-November-21 | 12.90 | Call | Bond Future | 11436 | 11 | 11436 | 11 | 0.00 |
| 09/02/2021 | 2044 On 04-November-21 | 12.89 | Call | Bond Future | 11395 | 11 | 11395 | 11 | 0.00 |
| 09/02/2021 | 2044 On 04-November-21 | 12.91 | Call | Bond Future | 11478 | 12 | 11478 | 12 | 0.00 |
| 09/02/2021 | 2044 On 04-November-21 | 12.91 | Put | Bond Future | 1359 | 1 | 1359 | 1 | 0.00 |
| 09/02/2021 | 2044 On 04-November-21 | 12.89 | Put | Bond Future | 1383 | 1 | 1383 | 1 | 0.00 |
| 09/02/2021 | 2044 On 04-November-21 | 12.90 | Put | Bond Future | 1371 | 1 | 1371 | 1 | 0.00 |
| 09/02/2021 | 2044 On 03-February-22 | | | Bond Future | 11.43 | 78.8499 | 11.4290 | 78.8499 | 0.00 |
| 09/02/2021 | 2044 On 03-February-22 | 11.61 | Call | Bond Future | 6065 | 6 | 6065 | 6 | 0.00 |
| 09/02/2021 | 2044 On 03-February-22 | 11.59 | Call | Bond Future | 5994 | 6 | 5994 | 6 | 0.00 |
| 09/02/2021 | 2044 On 03-February-22 | 11.60 | Call | Bond Future | 6030 | 6 | 6030 | 6 | 0.00 |
| 09/02/2021 | 2044 On 03-February-22 | 11.60 | Put | Bond Future | 4924 | 5 | 4924 | 5 | 0.00 |
| 09/02/2021 | 2044 On 03-February-22 | 11.59 | Put | Bond Future | 4953 | 5 | 4953 | 5 | 0.00 |
| 09/02/2021 | 2044 On 03-February-22 | 11.61 | Put | Bond Future | 4896 | 5 | 4896 | 5 | 0.00 |
| 09/02/2021 | 2046 On 04-February-21 | | | Bond Future | 103.49 | 103.4932 | 103.4932 | 103.4932 | 0.00 |
| 09/02/2021 | 2046 On 06-May-21 | | | Bond Future | 103.82 | 102.8453 | 103.8211 | 102.8453 | 14,893.00 |
| 09/02/2021 | 2046 On 05-August-21 | | | Bond Future | 104.97 | 103.9841 | 104.9677 | 103.9841 | 0.00 |
| 09/02/2021 | 2046 On 04-November-21 | | | Bond Future | 104.31 | 103.3122 | 104.3078 | 103.3122 | 0.00 |
| 09/02/2021 | 2046 On 03-February-22 | | | Bond Future | 105.48 | 104.4716 | 105.4778 | 104.4716 | 0.00 |
| 09/02/2021 | 2050 On 04-February-21 | | | Bond Future | 105.33 | 105.3266 | 105.3266 | 105.3266 | 0.00 |
| 09/02/2021 | 2050 On 06-May-21 | | | Bond Future | 107.60 | 106.1983 | 107.6016 | 106.1983 | 10,968.00 |
| 09/02/2021 | 2050 On 05-August-21 | | | Bond Future | 106.86 | 105.4478 | 106.8637 | 105.4478 | 0.00 |
| 09/02/2021 | 2050 On 04-November-21 | | | Bond Future | 108.03 | 106.5977 | 108.0302 | 106.5977 | 0.00 |
| 09/02/2021 | 2050 On 03-February-22 | | | Bond Future | 107.30 | 105.8480 | 107.2958 | 105.8480 | 0.00 |
| 09/02/2021 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | AL37 On 06-May-21 | | | Index Future | 799.83 | 800.5220 | 799.8280 | 800.5220 | 0.00 |
| 09/02/2021 | AL37 On 05-August-21 | | | Index Future | 808.37 | 809.0890 | 808.3660 | 809.0890 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | AL37 On 04-November-21 | | | Index Future | 817.09 | 817.8090 | 817.0870 | 817.8090 | 0.00 |
| 09/02/2021 | AL37 On 03-February-22 | | | Index Future | 826.06 | 826.7910 | 826.0560 | 826.7910 | 0.00 |
| 09/02/2021 | AL7T On 06-May-21 | | | Index Future | 895.01 | 897.8970 | 895.0130 | 897.8970 | 0.00 |
| 09/02/2021 | AL7T On 05-August-21 | | | Index Future | 904.57 | 907.5050 | 904.5670 | 907.5050 | 0.00 |
| 09/02/2021 | AL7T On 04-November-21 | | | Index Future | 914.33 | 917.2850 | 914.3260 | 917.2850 | 0.00 |
| 09/02/2021 | AL7T On 03-February-22 | | | Index Future | 924.36 | 927.3600 | 924.3620 | 927.3600 | 0.00 |
| 09/02/2021 | ALBI On 06-May-21 | | | Index Future | 782.92 | 784.0230 | 782.9220 | 784.0230 | 308.00 |
| 09/02/2021 | ALBI On 05-August-21 | | | Index Future | 791.28 | 792.4130 | 791.2790 | 792.4130 | 0.00 |
| 09/02/2021 | ALBI On 04-November-21 | | | Index Future | 799.82 | 800.9520 | 799.8160 | 800.9520 | 0.00 |
| 09/02/2021 | ALBI On 03-February-22 | | | Index Future | 808.60 | 809.7500 | 808.5950 | 809.7500 | 0.00 |
| 09/02/2021 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 09/02/2021 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C223 On 25-January-23 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2021 | ES33 On 04-February-21 | | | Bond Future | 11.02 | 79.3887 | 11.0150 | 79.3887 | 0.00 |
| 09/02/2021 | ES33 On 06-May-21 | | | Bond Future | 11.32 | 76.1235 | 11.3161 | 76.1235 | 350.00 |
| 09/02/2021 | ES33 On 05-August-21 | | | Bond Future | 11.56 | 76.9478 | 11.5632 | 76.9478 | 0.00 |
| 09/02/2021 | ES33 On 04-November-21 | | | Bond Future | 11.82 | 73.9947 | 11.8185 | 73.9947 | 0.00 |
| 09/02/2021 | ES33 On 03-February-22 | | | Bond Future | 12.09 | 74.8082 | 12.0922 | 74.8082 | 0.00 |
| 09/02/2021 | ES42 On 04-February-21 | | | Bond Future | 11.54 | 78.5666 | 11.5400 | 78.5666 | 0.00 |
| 09/02/2021 | ES42 On 06-May-21 | | | Bond Future | 11.86 | 74.6143 | 11.8597 | 74.6143 | 4,779.00 |
| 09/02/2021 | ES42 On 05-August-21 | | | Bond Future | 12.09 | 75.4230 | 12.0942 | 75.4230 | 0.00 |
| 09/02/2021 | ES42 On 04-November-21 | | | Bond Future | 12.34 | 71.9704 | 12.3379 | 71.9704 | 0.00 |
| 09/02/2021 | ES42 On 03-February-22 | | | Bond Future | 12.59 | 72.7621 | 12.5903 | 72.7621 | 0.00 |
| 09/02/2021 | GOVI On 06-May-21 | | | GOVI | 773.80 | 774.9700 | 773.8010 | 774.9700 | 970.00 |
| 09/02/2021 | GOVI On 06-May-21 | 678.69 | Call | GOVI | 951110 | 96 | 951110 | 96 | 0.00 |
| 09/02/2021 | GOVI On 06-May-21 | 678.68 | Call | GOVI | 951210 | 96 | 951210 | 96 | 0.00 |
| 09/02/2021 | GOVI On 06-May-21 | 678.67 | Call | GOVI | 951310 | 96 | 951310 | 96 | 0.00 |
| 09/02/2021 | GOVI On 06-May-21 | 678.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | GOVI On 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | GOVI On 06-May-21 | 678.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | GOVI On 05-August-21 | | | GOVI | 782.06 | 783.2630 | 782.0610 | 783.2630 | 0.00 |
| 09/02/2021 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 629110 | 64 | 629110 | 64 | 0.00 |
| 09/02/2021 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 629210 | 64 | 629210 | 64 | 0.00 |
| 09/02/2021 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 629310 | 64 | 629310 | 64 | 0.00 |
| 09/02/2021 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | GOVI On 05-August-21 | 719.15 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | GOVI On 04-November-21 | | | GOVI | 790.50 | 791.7040 | 790.4980 | 791.7040 | 0.00 |
| 09/02/2021 | GOVI On 04-November-21 | 728.42 | Call | GOVI | 620780 | 63 | 620780 | 63 | 0.00 |
| 09/02/2021 | GOVI On 04-November-21 | 728.40 | Call | GOVI | 620980 | 63 | 620980 | 63 | 0.00 |
| 09/02/2021 | GOVI On 04-November-21 | 728.41 | Call | GOVI | 620880 | 63 | 620880 | 63 | 0.00 |
| 09/02/2021 | GOVI On 04-November-21 | 728.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | GOVI On 04-November-21 | 728.40 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | GOVI On 04-November-21 | 728.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | GOVI On 03-February-22 | | | GOVI | 799.18 | 800.4000 | 799.1760 | 800.4000 | 0.00 |
| 09/02/2021 | GOVI On 03-February-22 | 792.75 | Call | GOVI | 64260 | 8 | 64260 | 8 | 0.00 |
| 09/02/2021 | GOVI On 03-February-22 | 792.74 | Call | GOVI | 64360 | 8 | 64360 | 8 | 0.00 |
| 09/02/2021 | GOVI On 03-February-22 | 792.76 | Call | GOVI | 64160 | 8 | 64160 | 8 | 0.00 |
| 09/02/2021 | GOVI On 03-February-22 | 792.76 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | GOVI On 03-February-22 | 792.74 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | GOVI On 03-February-22 | 792.75 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 09/02/2021 | IGOV On 06-May-21 | | | Index Future | 280.15 | 279.4160 | 280.1500 | 279.4160 | 976.00 |
| 09/02/2021 | IGOV On 05-August-21 | | | Index Future | 283.21 | 282.4740 | 283.2080 | 282.4740 | 0.00 |
| 09/02/2021 | IGOV On 04-November-21 | | | Index Future | 286.33 | 285.5860 | 286.3320 | 285.5860 | 0.00 |
| 09/02/2021 | IGOV On 03-February-22 | | | Index Future | 289.54 | 288.7900 | 289.5420 | 288.7900 | 0.00 |
| 09/02/2021 | IS05 On 16-March-21 | | | Interest Rate Swap | 92.24 | 92.2400 | 92.2400 | 92.2400 | 0.00 |
| 09/02/2021 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.43 | 90.4300 | 90.4300 | 90.4300 | 0.00 |
| 09/02/2021 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.40 | 89.4000 | 89.4000 | 89.4000 | 0.00 |
| 09/02/2021 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.67 | 90.6600 | 90.6700 | 90.6600 | 51.00 |
| 09/02/2021 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.09 | 90.0900 | 90.0900 | 90.0900 | 0.00 |
| 09/02/2021 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.20 | 90.1900 | 90.2000 | 90.1900 | 0.00 |
| 09/02/2021 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.33 | 93.3200 | 93.3300 | 93.3200 | 0.00 |
| 09/02/2021 | IS05 On 20-December-22 | | | Interest Rate Swap | 93.81 | 93.8000 | 93.8100 | 93.8000 | 0.00 |
| 09/02/2021 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.18 | 86.1600 | 86.1800 | 86.1600 | 0.00 |
| 09/02/2021 | IS05 On 20-June-23 | | | Interest Rate Swap | 91.70 | 91.6700 | 91.7000 | 91.6700 | 0.00 |
| 09/02/2021 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 09/02/2021 | IS10 On 17-December-25 | | | Interest Rate Swap | 78.38 | 78.3600 | 78.3800 | 78.3600 | 0.00 |
| 09/02/2021 | IS10 On 16-March-26 | | | Interest Rate Swap | 74.78 | 74.7500 | 74.7800 | 74.7500 | 0.00 |
| 09/02/2021 | IS10 On 15-June-26 | | | Interest Rate Swap | 73.06 | 73.0300 | 73.0600 | 73.0300 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | IS10 On 21-September-26 | | | Interest Rate Swap | 74.97 | 74.9100 | 74.9700 | 74.9100 | 0.00 |
| 09/02/2021 | IS10 On 21-December-26 | | | Interest Rate Swap | 78.89 | 78.8300 | 78.8900 | 78.8300 | 0.00 |
| 09/02/2021 | IS10 On 15-March-27 | | | Interest Rate Swap | 77.29 | 77.2200 | 77.2900 | 77.2200 | 0.00 |
| 09/02/2021 | IS10 On 21-June-27 | | | Interest Rate Swap | 79.27 | 79.1900 | 79.2700 | 79.1900 | 0.00 |
| 09/02/2021 | IS10 On 20-September-27 | | | Interest Rate Swap | 85.02 | 84.9300 | 85.0200 | 84.9300 | 0.00 |
| 09/02/2021 | IS10 On 20-December-27 | | | Interest Rate Swap | 85.35 | 85.2500 | 85.3500 | 85.2500 | 0.00 |
| 09/02/2021 | IS10 On 22-March-28 | | | Interest Rate Swap | 78.26 | 78.1600 | 78.2600 | 78.1600 | 0.00 |
| 09/02/2021 | IS10 On 20-June-28 | | | Interest Rate Swap | 86.11 | 86.0100 | 86.1100 | 86.0100 | 0.00 |
| 09/02/2021 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 09/02/2021 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 09/02/2021 | JBAF On 17-February-21 | | | Jibar Tradeable Future | 3.65 | 96.3550 | 3.6450 | 96.3550 | 0.00 |
| 09/02/2021 | JBAF On 17-March-21 | | | Jibar Tradeable Future | 3.66 | 96.3350 | 3.6550 | 96.3350 | 0.00 |
| 09/02/2021 | JBAF On 21-April-21 | | | Jibar Tradeable Future | 3.64 | 96.3600 | 3.6400 | 96.3600 | 0.00 |
| 09/02/2021 | JBAF On 19-May-21 | | | Jibar Tradeable Future | 3.64 | 96.3600 | 3.6400 | 96.3600 | 0.00 |
| 09/02/2021 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.66 | 96.3450 | 3.6550 | 96.3450 | 0.00 |
| 09/02/2021 | JBAF On 21-July-21 | | | Jibar Tradeable Future | 3.67 | 96.3400 | 3.6700 | 96.3400 | 0.00 |
| 09/02/2021 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.72 | 96.3000 | 3.7200 | 96.3000 | 30,000.00 |
| 09/02/2021 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 3.92 | 96.0900 | 3.9150 | 96.0900 | 0.00 |
| 09/02/2021 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 4.03 | 95.9800 | 4.0300 | 95.9800 | 0.00 |
| 09/02/2021 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.29 | 95.7150 | 4.2850 | 95.7150 | 20,001.00 |
| 09/02/2021 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 4.40 | 95.6150 | 4.3950 | 95.6150 | 0.00 |
| 09/02/2021 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 4.64 | 95.3750 | 4.6350 | 95.3750 | 0.00 |
| 09/02/2021 | R023 On 04-February-21 | | | Bond Future | 4.62 | 109.5367 | 4.6150 | 109.5367 | 0.00 |
| 09/02/2021 | R023 On 06-May-21 | | | Bond Future | 4.74 | 106.6694 | 4.7360 | 106.6694 | 40,662.00 |
| 09/02/2021 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 4862 | 5 | 4862 | 5 | 0.00 |
| 09/02/2021 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 4846 | 5 | 4846 | 5 | 0.00 |
| 09/02/2021 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 4879 | 5 | 4879 | 5 | 0.00 |
| 09/02/2021 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | R023 On 05-August-21 | | | Bond Future | 4.80 | 107.8240 | 4.8041 | 107.8240 | 0.00 |
| 09/02/2021 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 986 | 1 | 986 | 1 | 0.00 |
| 09/02/2021 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 974 | 1 | 974 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 962 | 1 | 962 | 1 | 0.00 |
| 09/02/2021 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 09/02/2021 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 09/02/2021 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 09/02/2021 | R023 On 04-November-21 | | | Bond Future | 4.90 | 105.0676 | 4.8973 | 105.0676 | 0.00 |
| 09/02/2021 | R023 On 04-November-21 | 4.92 | Call | Bond Future | 520 | 1 | 520 | 1 | 0.00 |
| 09/02/2021 | R023 On 04-November-21 | 4.91 | Call | Bond Future | 513 | 1 | 513 | 1 | 0.00 |
| 09/02/2021 | R023 On 04-November-21 | 4.90 | Call | Bond Future | 505 | 1 | 505 | 1 | 0.00 |
| 09/02/2021 | R023 On 04-November-21 | 4.90 | Put | Bond Future | 502 | 0 | 502 | 0 | 0.00 |
| 09/02/2021 | R023 On 04-November-21 | 4.91 | Put | Bond Future | 496 | 0 | 496 | 0 | 0.00 |
| 09/02/2021 | R023 On 04-November-21 | 4.92 | Put | Bond Future | 491 | 0 | 491 | 0 | 0.00 |
| 09/02/2021 | R023 On 03-February-22 | | | Bond Future | 5.02 | 106.2225 | 5.0239 | 106.2225 | 0.00 |
| 09/02/2021 | R023 On 03-February-22 | 5.07 | Call | Bond Future | 502 | 1 | 502 | 1 | 0.00 |
| 09/02/2021 | R023 On 03-February-22 | 5.06 | Call | Bond Future | 497 | 1 | 497 | 1 | 0.00 |
| 09/02/2021 | R023 On 03-February-22 | 5.08 | Call | Bond Future | 509 | 1 | 509 | 1 | 0.00 |
| 09/02/2021 | R023 On 03-February-22 | 5.08 | Put | Bond Future | 450 | 0 | 450 | 0 | 0.00 |
| 09/02/2021 | R023 On 03-February-22 | 5.06 | Put | Bond Future | 459 | 0 | 459 | 0 | 0.00 |
| 09/02/2021 | R023 On 03-February-22 | 5.07 | Put | Bond Future | 455 | 0 | 455 | 0 | 0.00 |
| 09/02/2021 | R035 On 04-February-21 | | | Bond Future | 10.09 | 94.9739 | 10.0850 | 94.9739 | 0.00 |
| 09/02/2021 | R035 On 06-May-21 | | | Bond Future | 10.35 | 91.0198 | 10.3549 | 91.0198 | 103,020.00 |
| 09/02/2021 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 12195 | 12 | 12195 | 12 | 0.00 |
| 09/02/2021 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 12144 | 12 | 12144 | 12 | 0.00 |
| 09/02/2021 | R035 On 06-May-21 | 11.05 | Call | Bond Future | 5648 | 6 | 5648 | 6 | 0.00 |
| 09/02/2021 | R035 On 06-May-21 | 10.40 | Call | Bond Future | 2889 | 3 | 2889 | 3 | 600.00 |
| 09/02/2021 | R035 On 06-May-21 | 11.15 | Call | Bond Future | 6129 | 6 | 6129 | 6 | 600.00 |
| 09/02/2021 | R035 On 06-May-21 | 12.91 | Call | Bond Future | 14996 | 15 | 14996 | 15 | 0.00 |
| 09/02/2021 | R035 On 06-May-21 | 11.32 | Call | Bond Future | 6948 | 7 | 6948 | 7 | 0.00 |
| 09/02/2021 | R035 On 06-May-21 | 10.81 | Call | Bond Future | 4543 | 5 | 4543 | 5 | 1,650.00 |
| 09/02/2021 | R035 On 06-May-21 | 12.02 | Call | Bond Future | 10444 | 11 | 10444 | 11 | 0.00 |
| 09/02/2021 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 12246 | 12 | 12246 | 12 | 0.00 |
| 09/02/2021 | R035 On 06-May-21 | 10.55 | Call | Bond Future | 3451 | 3 | 3451 | 3 | 0.00 |
| 09/02/2021 | R035 On 06-May-21 | 10.05 | Call | Bond Future | 1787 | 2 | 1787 | 2 | 500.00 |
| 09/02/2021 | R035 On 06-May-21 | 11.55 | Call | Bond Future | 8065 | 8 | 8065 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | R035 On 06-May-21 | 12.77 | Call | Bond Future | 14290 | 14 | 14290 | 14 | 0.00 |
| 09/02/2021 | R035 On 06-May-21 | 10.24 | Call | Bond Future | 2349 | 2 | 2349 | 2 | 223.00 |
| 09/02/2021 | R035 On 06-May-21 | 12.77 | Put | Bond Future | 51 | 0 | 51 | 0 | 1,650.00 |
| 09/02/2021 | R035 On 06-May-21 | 10.24 | Put | Bond Future | 3122 | 3 | 3122 | 3 | 0.00 |
| 09/02/2021 | R035 On 06-May-21 | 11.55 | Put | Bond Future | 562 | 1 | 562 | 1 | 1,650.00 |
| 09/02/2021 | R035 On 06-May-21 | 12.91 | Put | Bond Future | 37 | 0 | 37 | 0 | 600.00 |
| 09/02/2021 | R035 On 06-May-21 | 10.40 | Put | Bond Future | 2588 | 3 | 2588 | 3 | 0.00 |
| 09/02/2021 | R035 On 06-May-21 | 10.55 | Put | Bond Future | 2159 | 2 | 2159 | 2 | 500.00 |
| 09/02/2021 | R035 On 06-May-21 | 10.05 | Put | Bond Future | 3861 | 4 | 3861 | 4 | 0.00 |
| 09/02/2021 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 127 | 0 | 127 | 0 | 0.00 |
| 09/02/2021 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 124 | 0 | 124 | 0 | 0.00 |
| 09/02/2021 | R035 On 06-May-21 | 12.02 | Put | Bond Future | 243 | 0 | 243 | 0 | 223.00 |
| 09/02/2021 | R035 On 06-May-21 | 11.32 | Put | Bond Future | 816 | 1 | 816 | 1 | 223.00 |
| 09/02/2021 | R035 On 06-May-21 | 10.81 | Put | Bond Future | 1571 | 2 | 1571 | 2 | 0.00 |
| 09/02/2021 | R035 On 06-May-21 | 11.15 | Put | Bond Future | 1031 | 1 | 1031 | 1 | 0.00 |
| 09/02/2021 | R035 On 06-May-21 | 11.05 | Put | Bond Future | 1167 | 1 | 1167 | 1 | 500.00 |
| 09/02/2021 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 09/02/2021 | R035 On 05-August-21 | | | Bond Future | 10.56 | 92.0050 | 10.5594 | 92.0050 | 0.00 |
| 09/02/2021 | R035 On 05-August-21 | 10.77 | Call | Bond Future | 4563 | 5 | 4563 | 5 | 0.00 |
| 09/02/2021 | R035 On 05-August-21 | 10.02 | Call | Bond Future | 2228 | 2 | 2228 | 2 | 100.00 |
| 09/02/2021 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | R035 On 05-August-21 | 11.37 | Call | Bond Future | 7014 | 7 | 7014 | 7 | 0.00 |
| 09/02/2021 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 46144 | 46 | 46144 | 46 | 0.00 |
| 09/02/2021 | R035 On 05-August-21 | 11.37 | Put | Bond Future | 1968 | 2 | 1968 | 2 | 100.00 |
| 09/02/2021 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 46377 | 46 | 46377 | 46 | 0.00 |
| 09/02/2021 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 46260 | 46 | 46260 | 46 | 0.00 |
| 09/02/2021 | R035 On 05-August-21 | 10.77 | Put | Bond Future | 3210 | 3 | 3210 | 3 | 100.00 |
| 09/02/2021 | R035 On 05-August-21 | 10.02 | Put | Bond Future | 5835 | 6 | 5835 | 6 | 0.00 |
| 09/02/2021 | R035 On 04-November-21 | | | Bond Future | 10.77 | 88.5129 | 10.7692 | 88.5129 | 0.00 |
| 09/02/2021 | R035 On 04-November-21 | 13.82 | Call | Bond Future | 16803 | 17 | 16803 | 17 | 0.00 |
| 09/02/2021 | R035 On 04-November-21 | 12.51 | Call | Bond Future | 11186 | 11 | 11186 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | R035 On 04-November-21 | 11.75 | Call | Bond Future | 8123 | 8 | 8123 | 8 | 0.00 |
| 09/02/2021 | R035 On 04-November-21 | 10.23 | Call | Bond Future | 2787 | 3 | 2787 | 3 | 782.00 |
| 09/02/2021 | R035 On 04-November-21 | 12.52 | Call | Bond Future | 11228 | 11 | 11228 | 11 | 0.00 |
| 09/02/2021 | R035 On 04-November-21 | 10.12 | Call | Bond Future | 2503 | 3 | 2503 | 3 | 400.00 |
| 09/02/2021 | R035 On 04-November-21 | 10.62 | Call | Bond Future | 3908 | 4 | 3908 | 4 | 400.00 |
| 09/02/2021 | R035 On 04-November-21 | 11.08 | Call | Bond Future | 5452 | 5 | 5452 | 5 | 0.00 |
| 09/02/2021 | R035 On 04-November-21 | 12.53 | Call | Bond Future | 11270 | 11 | 11270 | 11 | 0.00 |
| 09/02/2021 | R035 On 04-November-21 | 12.53 | Put | Bond Future | 1118 | 1 | 1118 | 1 | 0.00 |
| 09/02/2021 | R035 On 04-November-21 | 11.08 | Put | Bond Future | 3523 | 4 | 3523 | 4 | 782.00 |
| 09/02/2021 | R035 On 04-November-21 | 10.23 | Put | Bond Future | 6288 | 6 | 6288 | 6 | 0.00 |
| 09/02/2021 | R035 On 04-November-21 | 11.75 | Put | Bond Future | 2241 | 2 | 2241 | 2 | 782.00 |
| 09/02/2021 | R035 On 04-November-21 | 10.62 | Put | Bond Future | 4857 | 5 | 4857 | 5 | 0.00 |
| 09/02/2021 | R035 On 04-November-21 | 10.12 | Put | Bond Future | 6743 | 7 | 6743 | 7 | 0.00 |
| 09/02/2021 | R035 On 04-November-21 | 12.52 | Put | Bond Future | 1128 | 1 | 1128 | 1 | 0.00 |
| 09/02/2021 | R035 On 04-November-21 | 12.51 | Put | Bond Future | 1139 | 1 | 1139 | 1 | 0.00 |
| 09/02/2021 | R035 On 04-November-21 | 13.82 | Put | Bond Future | 293 | 0 | 293 | 0 | 400.00 |
| 09/02/2021 | R035 On 03-February-22 | | | Bond Future | 10.99 | 89.4860 | 10.9940 | 89.4860 | 0.00 |
| 09/02/2021 | R035 On 03-February-22 | 9.70 | Call | Bond Future | 1793 | 2 | 1793 | 2 | 683.00 |
| 09/02/2021 | R035 On 03-February-22 | 11.24 | Call | Bond Future | 5782 | 6 | 5782 | 6 | 0.00 |
| 09/02/2021 | R035 On 03-February-22 | 11.39 | Call | Bond Future | 6305 | 6 | 6305 | 6 | 0.00 |
| 09/02/2021 | R035 On 03-February-22 | 11.22 | Call | Bond Future | 5715 | 6 | 5715 | 6 | 0.00 |
| 09/02/2021 | R035 On 03-February-22 | 10.65 | Call | Bond Future | 3950 | 4 | 3950 | 4 | 0.00 |
| 09/02/2021 | R035 On 03-February-22 | 11.23 | Call | Bond Future | 5748 | 6 | 5748 | 6 | 0.00 |
| 09/02/2021 | R035 On 03-February-22 | 11.23 | Put | Bond Future | 4322 | 4 | 4322 | 4 | 0.00 |
| 09/02/2021 | R035 On 03-February-22 | 11.22 | Put | Bond Future | 4349 | 4 | 4349 | 4 | 0.00 |
| 09/02/2021 | R035 On 03-February-22 | 11.39 | Put | Bond Future | 3932 | 4 | 3932 | 4 | 683.00 |
| 09/02/2021 | R035 On 03-February-22 | 11.24 | Put | Bond Future | 4296 | 4 | 4296 | 4 | 0.00 |
| 09/02/2021 | R035 On 03-February-22 | 10.65 | Put | Bond Future | 6093 | 6 | 6093 | 6 | 683.00 |
| 09/02/2021 | R035 On 03-February-22 | 9.70 | Put | Bond Future | 10268 | 10 | 10268 | 10 | 0.00 |
| 09/02/2021 | R186 On 04-February-21 | | | Bond Future | 6.63 | 119.9739 | 6.6300 | 119.9739 | 0.00 |
| 09/02/2021 | R186 On 06-May-21 | | | Bond Future | 6.84 | 120.9911 | 6.8371 | 120.9911 | 104,824.00 |
| 09/02/2021 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 18004 | 18 | 18004 | 18 | 0.00 |
| 09/02/2021 | R186 On 06-May-21 | 7.30 | Call | Bond Future | 2972 | 3 | 2972 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 17963 | 18 | 17963 | 18 | 0.00 |
| 09/02/2021 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 17922 | 18 | 17922 | 18 | 0.00 |
| 09/02/2021 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | R186 On 06-May-21 | 7.30 | Put | Bond Future | 655 | 1 | 655 | 1 | 15,177.00 |
| 09/02/2021 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2021 | R186 On 05-August-21 | | | Bond Future | 6.99 | 117.0199 | 6.9902 | 117.0199 | 0.00 |
| 09/02/2021 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 7779 | 8 | 7779 | 8 | 0.00 |
| 09/02/2021 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 7739 | 8 | 7739 | 8 | 0.00 |
| 09/02/2021 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 7698 | 8 | 7698 | 8 | 0.00 |
| 09/02/2021 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 205 | 0 | 205 | 0 | 0.00 |
| 09/02/2021 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 09/02/2021 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 198 | 0 | 198 | 0 | 0.00 |
| 09/02/2021 | R186 On 04-November-21 | | | Bond Future | 7.15 | 118.2689 | 7.1515 | 118.2689 | 0.00 |
| 09/02/2021 | R186 On 04-November-21 | 8.11 | Call | Bond Future | 5263 | 5 | 5263 | 5 | 0.00 |
| 09/02/2021 | R186 On 04-November-21 | 8.10 | Call | Bond Future | 5230 | 5 | 5230 | 5 | 0.00 |
| 09/02/2021 | R186 On 04-November-21 | 8.09 | Call | Bond Future | 5198 | 5 | 5198 | 5 | 0.00 |
| 09/02/2021 | R186 On 04-November-21 | 8.09 | Put | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 09/02/2021 | R186 On 04-November-21 | 8.10 | Put | Bond Future | 982 | 1 | 982 | 1 | 0.00 |
| 09/02/2021 | R186 On 04-November-21 | 8.11 | Put | Bond Future | 971 | 1 | 971 | 1 | 0.00 |
| 09/02/2021 | R186 On 03-February-22 | | | Bond Future | 7.33 | 114.2882 | 7.3282 | 114.2882 | 0.00 |
| 09/02/2021 | R186 On 03-February-22 | 7.28 | Call | Bond Future | 2591 | 3 | 2591 | 3 | 0.00 |
| 09/02/2021 | R186 On 03-February-22 | 7.29 | Call | Bond Future | 2613 | 3 | 2613 | 3 | 0.00 |
| 09/02/2021 | R186 On 03-February-22 | 7.30 | Call | Bond Future | 2635 | 3 | 2635 | 3 | 0.00 |
| 09/02/2021 | R186 On 03-February-22 | 7.30 | Put | Bond Future | 2758 | 3 | 2758 | 3 | 0.00 |
| 09/02/2021 | R186 On 03-February-22 | 7.29 | Put | Bond Future | 2779 | 3 | 2779 | 3 | 0.00 |
| 09/02/2021 | R186 On 03-February-22 | 7.28 | Put | Bond Future | 2801 | 3 | 2801 | 3 | 0.00 |
| 09/02/2021 | R197 On 04-February-21 | | | Bond Future | 319.13 | 319.1278 | 319.1278 | 319.1278 | 0.00 |
| 09/02/2021 | R197 On 06-May-21 | | | Bond Future | 322.21 | 322.2369 | 322.2090 | 322.2369 | 2,121.00 |
| 09/02/2021 | R197 On 05-August-21 | | | Bond Future | 317.77 | 317.8069 | 317.7698 | 317.8069 | 0.00 |
| 09/02/2021 | R197 On 04-November-21 | | | Bond Future | 321.24 | 321.2728 | 321.2394 | 321.2728 | 0.00 |
| 09/02/2021 | R197 On 03-February-22 | | | Bond Future | 316.75 | 316.7863 | 316.7505 | 316.7863 | 0.00 |
| 09/02/2021 | R202 On 04-February-21 | | | Bond Future | 223.16 | 223.1592 | 223.1592 | 223.1592 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | R202 On 06-May-21 | | | Bond Future | 227.25 | 227.0217 | 227.2480 | 227.0217 | 8,028.00 |
| 09/02/2021 | R202 On 05-August-21 | | | Bond Future | 225.51 | 225.2872 | 225.5094 | 225.2872 | 0.00 |
| 09/02/2021 | R202 On 04-November-21 | | | Bond Future | 227.97 | 227.7439 | 227.9715 | 227.7439 | 0.00 |
| 09/02/2021 | R202 On 03-February-22 | | | Bond Future | 226.23 | 226.0015 | 226.2303 | 226.0015 | 0.00 |
| 09/02/2021 | R209 On 04-February-21 | | | Bond Future | 10.03 | 73.1611 | 10.0250 | 73.1611 | 0.00 |
| 09/02/2021 | R209 On 06-May-21 | | | Bond Future | 10.26 | 70.4361 | 10.2648 | 70.4361 | 26,585.00 |
| 09/02/2021 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 10430 | 10 | 10430 | 10 | 0.00 |
| 09/02/2021 | R209 On 06-May-21 | 10.60 | Call | Bond Future | 3582 | 4 | 3582 | 4 | 0.00 |
| 09/02/2021 | R209 On 06-May-21 | 11.60 | Call | Bond Future | 7645 | 8 | 7645 | 8 | 0.00 |
| 09/02/2021 | R209 On 06-May-21 | 10.25 | Call | Bond Future | 2434 | 2 | 2434 | 2 | 5,325.00 |
| 09/02/2021 | R209 On 06-May-21 | 11.25 | Call | Bond Future | 6181 | 6 | 6181 | 6 | 0.00 |
| 09/02/2021 | R209 On 06-May-21 | 9.50 | Call | Bond Future | 773 | 1 | 773 | 1 | 2,150.00 |
| 09/02/2021 | R209 On 06-May-21 | 10.35 | Call | Bond Future | 2739 | 3 | 2739 | 3 | 1,000.00 |
| 09/02/2021 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 10386 | 10 | 10386 | 10 | 0.00 |
| 09/02/2021 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 10342 | 10 | 10342 | 10 | 0.00 |
| 09/02/2021 | R209 On 06-May-21 | 9.75 | Call | Bond Future | 1204 | 1 | 1204 | 1 | 6,050.00 |
| 09/02/2021 | R209 On 06-May-21 | 11.00 | Call | Bond Future | 5132 | 5 | 5132 | 5 | 0.00 |
| 09/02/2021 | R209 On 06-May-21 | 10.00 | Call | Bond Future | 1761 | 2 | 1761 | 2 | 0.00 |
| 09/02/2021 | R209 On 06-May-21 | 12.25 | Call | Bond Future | 10473 | 11 | 10473 | 11 | 0.00 |
| 09/02/2021 | R209 On 06-May-21 | 12.25 | Put | Bond Future | 133 | 0 | 133 | 0 | 9,150.00 |
| 09/02/2021 | R209 On 06-May-21 | 11.00 | Put | Bond Future | 1018 | 1 | 1018 | 1 | 3,500.00 |
| 09/02/2021 | R209 On 06-May-21 | 10.00 | Put | Bond Future | 3333 | 3 | 3333 | 3 | 0.00 |
| 09/02/2021 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 141 | 0 | 141 | 0 | 0.00 |
| 09/02/2021 | R209 On 06-May-21 | 9.50 | Put | Bond Future | 5455 | 5 | 5455 | 5 | 0.00 |
| 09/02/2021 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 09/02/2021 | R209 On 06-May-21 | 9.75 | Put | Bond Future | 4308 | 4 | 4308 | 4 | 0.00 |
| 09/02/2021 | R209 On 06-May-21 | 11.25 | Put | Bond Future | 748 | 1 | 748 | 1 | 9,150.00 |
| 09/02/2021 | R209 On 06-May-21 | 11.60 | Put | Bond Future | 429 | 0 | 429 | 0 | 3,750.00 |
| 09/02/2021 | R209 On 06-May-21 | 10.25 | Put | Bond Future | 2521 | 3 | 2521 | 3 | 0.00 |
| 09/02/2021 | R209 On 06-May-21 | 10.60 | Put | Bond Future | 1662 | 2 | 1662 | 2 | 6,250.00 |
| 09/02/2021 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 136 | 0 | 136 | 0 | 0.00 |
| 09/02/2021 | R209 On 06-May-21 | 10.35 | Put | Bond Future | 2244 | 2 | 2244 | 2 | 0.00 |
| 09/02/2021 | R209 On 05-August-21 | | | Bond Future | 10.44 | 71.1990 | 10.4442 | 71.1990 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 8220 | 8 | 8220 | 8 | 0.00 |
| 09/02/2021 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 8182 | 8 | 8182 | 8 | 0.00 |
| 09/02/2021 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 8257 | 8 | 8257 | 8 | 0.00 |
| 09/02/2021 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 1064 | 1 | 1064 | 1 | 0.00 |
| 09/02/2021 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 09/02/2021 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 1075 | 1 | 1075 | 1 | 0.00 |
| 09/02/2021 | R209 On 04-November-21 | | | Bond Future | 10.63 | 68.8190 | 10.6272 | 68.8190 | 1,795.00 |
| 09/02/2021 | R209 On 04-November-21 | 9.50 | Call | Bond Future | 1454 | 1 | 1454 | 1 | 3,750.00 |
| 09/02/2021 | R209 On 04-November-21 | 12.18 | Call | Bond Future | 9192 | 9 | 9192 | 9 | 0.00 |
| 09/02/2021 | R209 On 04-November-21 | 12.19 | Call | Bond Future | 9227 | 9 | 9227 | 9 | 0.00 |
| 09/02/2021 | R209 On 04-November-21 | 12.17 | Call | Bond Future | 9156 | 9 | 9156 | 9 | 0.00 |
| 09/02/2021 | R209 On 04-November-21 | 10.50 | Call | Bond Future | 3668 | 4 | 3668 | 4 | 0.00 |
| 09/02/2021 | R209 On 04-November-21 | 12.00 | Call | Bond Future | 8564 | 9 | 8564 | 9 | 0.00 |
| 09/02/2021 | R209 On 04-November-21 | 12.00 | Put | Bond Future | 1509 | 2 | 1509 | 2 | 5,500.00 |
| 09/02/2021 | R209 On 04-November-21 | 12.19 | Put | Bond Future | 1279 | 1 | 1279 | 1 | 0.00 |
| 09/02/2021 | R209 On 04-November-21 | 12.18 | Put | Bond Future | 1291 | 1 | 1291 | 1 | 0.00 |
| 09/02/2021 | R209 On 04-November-21 | 12.17 | Put | Bond Future | 1302 | 1 | 1302 | 1 | 0.00 |
| 09/02/2021 | R209 On 04-November-21 | 10.50 | Put | Bond Future | 4379 | 4 | 4379 | 4 | 5,500.00 |
| 09/02/2021 | R209 On 04-November-21 | 9.50 | Put | Bond Future | 8148 | 8 | 8148 | 8 | 0.00 |
| 09/02/2021 | R209 On 03-February-22 | | | Bond Future | 10.82 | 69.5757 | 10.8185 | 69.5757 | 0.00 |
| 09/02/2021 | R209 On 03-February-22 | 11.04 | Call | Bond Future | 5176 | 5 | 5176 | 5 | 0.00 |
| 09/02/2021 | R209 On 03-February-22 | 11.02 | Call | Bond Future | 5116 | 5 | 5116 | 5 | 0.00 |
| 09/02/2021 | R209 On 03-February-22 | 11.03 | Call | Bond Future | 5146 | 5 | 5146 | 5 | 0.00 |
| 09/02/2021 | R209 On 03-February-22 | 11.03 | Put | Bond Future | 4015 | 4 | 4015 | 4 | 0.00 |
| 09/02/2021 | R209 On 03-February-22 | 11.02 | Put | Bond Future | 4038 | 4 | 4038 | 4 | 0.00 |
| 09/02/2021 | R209 On 03-February-22 | 11.04 | Put | Bond Future | 3992 | 4 | 3992 | 4 | 0.00 |
| 09/02/2021 | R210 On 04-February-21 | | | Bond Future | 198.00 | 198.0012 | 198.0012 | 198.0012 | 0.00 |
| 09/02/2021 | R210 On 06-May-21 | | | Bond Future | 197.61 | 197.6122 | 197.6057 | 197.6122 | 1,183.00 |
| 09/02/2021 | R210 On 05-August-21 | | | Bond Future | 199.79 | 199.8000 | 199.7879 | 199.8000 | 0.00 |
| 09/02/2021 | R210 On 04-November-21 | | | Bond Future | 199.23 | 199.2412 | 199.2315 | 199.2412 | 0.00 |
| 09/02/2021 | R210 On 03-February-22 | | | Bond Future | 201.47 | 201.4769 | 201.4659 | 201.4769 | 0.00 |
| 09/02/2021 | R212 On 04-February-21 | | | Bond Future | 170.26 | 170.2609 | 170.2609 | 170.2609 | 0.00 |
| 09/02/2021 | R212 On 06-May-21 | | | Bond Future | 171.93 | 171.9599 | 171.9343 | 171.9599 | 3,425.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | R212 On 05-August-21 | | | Bond Future | 171.50 | 171.5333 | 171.5026 | 171.5333 | 0.00 |
| 09/02/2021 | R212 On 04-November-21 | | | Bond Future | 173.38 | 173.4038 | 173.3751 | 173.4038 | 0.00 |
| 09/02/2021 | R213 On 04-February-21 | | | Bond Future | 8.95 | 90.4034 | 8.9450 | 90.4034 | 0.00 |
| 09/02/2021 | R213 On 06-May-21 | | | Bond Future | 9.21 | 87.5242 | 9.2127 | 87.5242 | 9,159.00 |
| 09/02/2021 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 13850 | 14 | 13850 | 14 | 0.00 |
| 09/02/2021 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 13804 | 14 | 13804 | 14 | 0.00 |
| 09/02/2021 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 13895 | 14 | 13895 | 14 | 0.00 |
| 09/02/2021 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 09/02/2021 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 09/02/2021 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 09/02/2021 | R213 On 05-August-21 | | | Bond Future | 9.40 | 88.4716 | 9.3978 | 88.4716 | 0.00 |
| 09/02/2021 | R213 On 05-August-21 | 10.78 | Call | Bond Future | 8075 | 8 | 8075 | 8 | 0.00 |
| 09/02/2021 | R213 On 05-August-21 | 10.14 | Call | Bond Future | 5609 | 6 | 5609 | 6 | 0.00 |
| 09/02/2021 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 8399 | 9 | 8399 | 9 | 0.00 |
| 09/02/2021 | R213 On 05-August-21 | 9.34 | Call | Bond Future | 2911 | 3 | 2911 | 3 | 200.00 |
| 09/02/2021 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 8358 | 9 | 8358 | 9 | 0.00 |
| 09/02/2021 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 8317 | 9 | 8317 | 9 | 0.00 |
| 09/02/2021 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 717 | 1 | 717 | 1 | 0.00 |
| 09/02/2021 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 708 | 1 | 708 | 1 | 0.00 |
| 09/02/2021 | R213 On 05-August-21 | 10.14 | Put | Bond Future | 1582 | 2 | 1582 | 2 | 200.00 |
| 09/02/2021 | R213 On 05-August-21 | 9.34 | Put | Bond Future | 3236 | 3 | 3236 | 3 | 0.00 |
| 09/02/2021 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 699 | 1 | 699 | 1 | 0.00 |
| 09/02/2021 | R213 On 05-August-21 | 10.78 | Put | Bond Future | 772 | 1 | 772 | 1 | 200.00 |
| 09/02/2021 | R213 On 04-November-21 | | | Bond Future | 9.59 | 85.8869 | 9.5902 | 85.8869 | 0.00 |
| 09/02/2021 | R213 On 04-November-21 | 11.10 | Call | Bond Future | 8733 | 9 | 8733 | 9 | 0.00 |
| 09/02/2021 | R213 On 04-November-21 | 11.09 | Call | Bond Future | 8696 | 9 | 8696 | 9 | 0.00 |
| 09/02/2021 | R213 On 04-November-21 | 11.11 | Call | Bond Future | 8771 | 9 | 8771 | 9 | 0.00 |
| 09/02/2021 | R213 On 04-November-21 | 11.09 | Put | Bond Future | 1033 | 1 | 1033 | 1 | 0.00 |
| 09/02/2021 | R213 On 04-November-21 | 11.10 | Put | Bond Future | 1022 | 1 | 1022 | 1 | 0.00 |
| 09/02/2021 | R213 On 04-November-21 | 11.11 | Put | Bond Future | 1012 | 1 | 1012 | 1 | 0.00 |
| 09/02/2021 | R213 On 03-February-22 | | | Bond Future | 9.80 | 86.8310 | 9.7974 | 86.8310 | 0.00 |
| 09/02/2021 | R213 On 03-February-22 | 9.97 | Call | Bond Future | 4496 | 5 | 4496 | 5 | 0.00 |
| 09/02/2021 | R213 On 03-February-22 | 9.96 | Call | Bond Future | 4467 | 5 | 4467 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | R213 On 03-February-22 | 9.98 | Call | Bond Future | 4524 | 5 | 4524 | 5 | 0.00 |
| 09/02/2021 | R213 On 03-February-22 | 9.98 | Put | Bond Future | 3570 | 3 | 3570 | 3 | 0.00 |
| 09/02/2021 | R213 On 03-February-22 | 9.96 | Put | Bond Future | 3617 | 4 | 3617 | 4 | 0.00 |
| 09/02/2021 | R213 On 03-February-22 | 9.97 | Put | Bond Future | 3593 | 3 | 3593 | 3 | 0.00 |
| 09/02/2021 | R214 On 04-February-21 | | | Bond Future | 10.42 | 70.1881 | 10.4200 | 70.1881 | 0.00 |
| 09/02/2021 | R214 On 06-May-21 | | | Bond Future | 10.68 | 67.1390 | 10.6816 | 67.1390 | 12,697.00 |
| 09/02/2021 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 8751 | 9 | 8751 | 9 | 0.00 |
| 09/02/2021 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 8709 | 9 | 8709 | 9 | 0.00 |
| 09/02/2021 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 8667 | 9 | 8667 | 9 | 0.00 |
| 09/02/2021 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 344 | 0 | 344 | 0 | 0.00 |
| 09/02/2021 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 339 | 0 | 339 | 0 | 0.00 |
| 09/02/2021 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 333 | 0 | 333 | 0 | 0.00 |
| 09/02/2021 | R214 On 05-August-21 | | | Bond Future | 10.86 | 67.8658 | 10.8607 | 67.8658 | 0.00 |
| 09/02/2021 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 7612 | 8 | 7612 | 8 | 0.00 |
| 09/02/2021 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 7648 | 8 | 7648 | 8 | 0.00 |
| 09/02/2021 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 7577 | 8 | 7577 | 8 | 0.00 |
| 09/02/2021 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 1435 | 1 | 1435 | 1 | 0.00 |
| 09/02/2021 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 1462 | 1 | 1462 | 1 | 0.00 |
| 09/02/2021 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 1448 | 1 | 1448 | 1 | 0.00 |
| 09/02/2021 | R214 On 04-November-21 | | | Bond Future | 11.04 | 65.3132 | 11.0430 | 65.3132 | 0.00 |
| 09/02/2021 | R214 On 04-November-21 | 12.48 | Call | Bond Future | 8887 | 9 | 8887 | 9 | 0.00 |
| 09/02/2021 | R214 On 04-November-21 | 12.47 | Call | Bond Future | 8854 | 9 | 8854 | 9 | 0.00 |
| 09/02/2021 | R214 On 04-November-21 | 12.46 | Call | Bond Future | 8821 | 9 | 8821 | 9 | 0.00 |
| 09/02/2021 | R214 On 04-November-21 | 12.46 | Put | Bond Future | 1597 | 2 | 1597 | 2 | 0.00 |
| 09/02/2021 | R214 On 04-November-21 | 12.48 | Put | Bond Future | 1571 | 2 | 1571 | 2 | 0.00 |
| 09/02/2021 | R214 On 04-November-21 | 12.47 | Put | Bond Future | 1584 | 2 | 1584 | 2 | 0.00 |
| 09/02/2021 | R214 On 03-February-22 | | | Bond Future | 11.24 | 66.0313 | 11.2366 | 66.0313 | 0.00 |
| 09/02/2021 | R214 On 03-February-22 | 11.40 | Call | Bond Future | 5182 | 5 | 5182 | 5 | 0.00 |
| 09/02/2021 | R214 On 03-February-22 | 11.39 | Call | Bond Future | 5153 | 5 | 5153 | 5 | 0.00 |
| 09/02/2021 | R214 On 03-February-22 | 11.41 | Call | Bond Future | 5211 | 5 | 5211 | 5 | 0.00 |
| 09/02/2021 | R214 On 03-February-22 | 11.39 | Put | Bond Future | 4325 | 4 | 4325 | 4 | 0.00 |
| 09/02/2021 | R214 On 03-February-22 | 11.40 | Put | Bond Future | 4301 | 4 | 4301 | 4 | 0.00 |
| 09/02/2021 | R214 On 03-February-22 | 11.41 | Put | Bond Future | 4276 | 4 | 4276 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2021 | R248 On 04-February-21 | | | Bond Future | 10.50 | 88.3230 | 10.4950 | 88.3230 | 0.00 |
| 09/02/2021 | R248 On 06-May-21 | | | Bond Future | 10.75 | 84.3544 | 10.7485 | 84.3544 | 127,320.00 |
| 09/02/2021 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 10828 | 11 | 10828 | 11 | 0.00 |
| 09/02/2021 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 10776 | 11 | 10776 | 11 | 0.00 |
| 09/02/2021 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 10881 | 11 | 10881 | 11 | 0.00 |
| 09/02/2021 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 313 | 0 | 313 | 0 | 0.00 |
| 09/02/2021 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 324 | 0 | 324 | 0 | 0.00 |
| 09/02/2021 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 318 | 0 | 318 | 0 | 0.00 |
| 09/02/2021 | R248 On 05-August-21 | | | Bond Future | 10.93 | 85.2676 | 10.9301 | 85.2676 | 0.00 |
| 09/02/2021 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 11114 | 11 | 11114 | 11 | 0.00 |
| 09/02/2021 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 11069 | 11 | 11069 | 11 | 0.00 |
| 09/02/2021 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 11160 | 11 | 11160 | 11 | 0.00 |
| 09/02/2021 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 1030 | 1 | 1030 | 1 | 0.00 |
| 09/02/2021 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 1019 | 1 | 1019 | 1 | 0.00 |
| 09/02/2021 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 1008 | 1 | 1008 | 1 | 0.00 |
| 09/02/2021 | R248 On 04-November-21 | | | Bond Future | 11.12 | 81.7666 | 11.1150 | 81.7666 | 0.00 |
| 09/02/2021 | R248 On 04-November-21 | 12.84 | Call | Bond Future | 11895 | 12 | 11895 | 12 | 0.00 |
| 09/02/2021 | R248 On 04-November-21 | 12.83 | Call | Bond Future | 11853 | 12 | 11853 | 12 | 0.00 |
| 09/02/2021 | R248 On 04-November-21 | 12.85 | Call | Bond Future | 11938 | 12 | 11938 | 12 | 0.00 |
| 09/02/2021 | R248 On 04-November-21 | 12.85 | Put | Bond Future | 1273 | 1 | 1273 | 1 | 0.00 |
| 09/02/2021 | R248 On 04-November-21 | 12.83 | Put | Bond Future | 1297 | 1 | 1297 | 1 | 0.00 |
| 09/02/2021 | R248 On 04-November-21 | 12.84 | Put | Bond Future | 1285 | 1 | 1285 | 1 | 0.00 |
| 09/02/2021 | R248 On 03-February-22 | | | Bond Future | 11.31 | 82.6655 | 11.3120 | 82.6655 | 0.00 |
| 09/02/2021 | R248 On 03-February-22 | 11.49 | Call | Bond Future | 6093 | 6 | 6093 | 6 | 0.00 |
| 09/02/2021 | R248 On 03-February-22 | 11.48 | Call | Bond Future | 6058 | 6 | 6058 | 6 | 0.00 |
| 09/02/2021 | R248 On 03-February-22 | 11.47 | Call | Bond Future | 6022 | 6 | 6022 | 6 | 0.00 |
| 09/02/2021 | R248 On 03-February-22 | 11.49 | Put | Bond Future | 4905 | 5 | 4905 | 5 | 0.00 |
| 09/02/2021 | R248 On 03-February-22 | 11.47 | Put | Bond Future | 4965 | 5 | 4965 | 5 | 0.00 |
| 09/02/2021 | R248 On 03-February-22 | 11.48 | Put | Bond Future | 4935 | 5 | 4935 | 5 | 0.00 |