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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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | 2025 On 06-May-21 | | | Bond Future | 151.54 | 151.5586 | 151.5354 | 151.5586 | 7,790.00 |
| 17/02/2021 | 2025 On 05-August-21 | | | Bond Future | 151.67 | 151.6936 | 151.6684 | 151.6936 | 0.00 |
| 17/02/2021 | 2025 On 04-November-21 | | | Bond Future | 153.34 | 153.3646 | 153.3383 | 153.3646 | 0.00 |
| 17/02/2021 | 2025 On 03-February-22 | | | Bond Future | 153.49 | 153.5169 | 153.4900 | 153.5169 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | 2029 On 06-May-21 | | | Bond Future | 108.24 | 108.2464 | 108.2410 | 108.2464 | 2,382.00 |
| 17/02/2021 | 2029 On 05-August-21 | | | Bond Future | 109.43 | 109.4352 | 109.4285 | 109.4352 | 0.00 |
| 17/02/2021 | 2029 On 04-November-21 | | | Bond Future | 109.48 | 109.4914 | 109.4839 | 109.4914 | 0.00 |
| 17/02/2021 | 2029 On 03-February-22 | | | Bond Future | 110.70 | 110.7111 | 110.7034 | 110.7111 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | | | Bond Future | 8.89 | 97.5062 | 8.8873 | 97.5062 | 113,601.00 |
| 17/02/2021 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 14643 | 15 | 14643 | 15 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 8.95 | Call | Bond Future | 2143 | 3 | 2143 | 3 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 8.36 | Call | Bond Future | 750 | 1 | 750 | 1 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 8.86 | Call | Bond Future | 1873 | 2 | 1873 | 2 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 8.77 | Call | Bond Future | 1623 | 2 | 1623 | 2 | 300.00 |
| 17/02/2021 | 2030 On 06-May-21 | 9.22 | Call | Bond Future | 3079 | 4 | 3079 | 4 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 10.74 | Call | Bond Future | 10013 | 11 | 10013 | 11 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 14597 | 15 | 14597 | 15 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 14550 | 15 | 14550 | 15 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 8.90 | Call | Bond Future | 1990 | 2 | 1990 | 2 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 9.00 | Call | Bond Future | 2302 | 3 | 2302 | 3 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 9.25 | Call | Bond Future | 3193 | 4 | 3193 | 4 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 9.35 | Call | Bond Future | 3588 | 4 | 3588 | 4 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 9.27 | Call | Bond Future | 3271 | 4 | 3271 | 4 | 300.00 |
| 17/02/2021 | 2030 On 06-May-21 | 10.95 | Call | Bond Future | 11034 | 12 | 11034 | 12 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 9.92 | Call | Bond Future | 6083 | 7 | 6083 | 7 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 7.97 | Call | Bond Future | 287 | 0 | 287 | 0 | 700.00 |
| 17/02/2021 | 2030 On 06-May-21 | 10.04 | Call | Bond Future | 6639 | 7 | 6639 | 7 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 9.15 | Call | Bond Future | 2821 | 3 | 2821 | 3 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 10.04 | Put | Bond Future | 270 | 0 | 270 | 0 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 9.15 | Put | Bond Future | 1318 | 1 | 1318 | 1 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 10.95 | Put | Bond Future | 25 | 0 | 25 | 0 | 300.00 |
| 17/02/2021 | 2030 On 06-May-21 | 9.27 | Put | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 9.25 | Put | Bond Future | 1127 | 1 | 1127 | 1 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 9.00 | Put | Bond Future | 1653 | 1 | 1653 | 1 | 5,000.00 |
| 17/02/2021 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 10.74 | Put | Bond Future | 46 | 0 | 46 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | 2030 On 06-May-21 | 9.22 | Put | Bond Future | 1182 | 1 | 1182 | 1 | 700.00 |
| 17/02/2021 | 2030 On 06-May-21 | 7.97 | Put | Bond Future | 5783 | 5 | 5783 | 5 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 9.92 | Put | Bond Future | 350 | 0 | 350 | 0 | 700.00 |
| 17/02/2021 | 2030 On 06-May-21 | 8.90 | Put | Bond Future | 1917 | 2 | 1917 | 2 | 2,500.00 |
| 17/02/2021 | 2030 On 06-May-21 | 9.35 | Put | Bond Future | 963 | 1 | 963 | 1 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 8.77 | Put | Bond Future | 2303 | 2 | 2303 | 2 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 8.86 | Put | Bond Future | 2030 | 2 | 2030 | 2 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 8.95 | Put | Bond Future | 1781 | 2 | 1781 | 2 | 2,500.00 |
| 17/02/2021 | 2030 On 06-May-21 | 8.36 | Put | Bond Future | 3861 | 3 | 3861 | 3 | 0.00 |
| 17/02/2021 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 17/02/2021 | 2030 On 05-August-21 | | | Bond Future | 9.09 | 94.5477 | 9.0858 | 94.5477 | 0.00 |
| 17/02/2021 | 2030 On 05-August-21 | 10.30 | Call | Bond Future | 7195 | 8 | 7195 | 8 | 0.00 |
| 17/02/2021 | 2030 On 05-August-21 | 7.70 | Call | Bond Future | 364 | 1 | 364 | 1 | 200.00 |
| 17/02/2021 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 7733 | 8 | 7733 | 8 | 0.00 |
| 17/02/2021 | 2030 On 05-August-21 | 8.95 | Call | Bond Future | 2364 | 3 | 2364 | 3 | 600.00 |
| 17/02/2021 | 2030 On 05-August-21 | 8.78 | Call | Bond Future | 1939 | 2 | 1939 | 2 | 200.00 |
| 17/02/2021 | 2030 On 05-August-21 | 9.45 | Call | Bond Future | 3899 | 4 | 3899 | 4 | 600.00 |
| 17/02/2021 | 2030 On 05-August-21 | 12.10 | Call | Bond Future | 15072 | 16 | 15072 | 16 | 0.00 |
| 17/02/2021 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 7691 | 8 | 7691 | 8 | 0.00 |
| 17/02/2021 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 7650 | 8 | 7650 | 8 | 0.00 |
| 17/02/2021 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 619 | 1 | 619 | 1 | 0.00 |
| 17/02/2021 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 610 | 1 | 610 | 1 | 0.00 |
| 17/02/2021 | 2030 On 05-August-21 | 12.10 | Put | Bond Future | 33 | 0 | 33 | 0 | 600.00 |
| 17/02/2021 | 2030 On 05-August-21 | 7.70 | Put | Bond Future | 8526 | 8 | 8526 | 8 | 0.00 |
| 17/02/2021 | 2030 On 05-August-21 | 10.30 | Put | Bond Future | 722 | 1 | 722 | 1 | 200.00 |
| 17/02/2021 | 2030 On 05-August-21 | 8.78 | Put | Bond Future | 3666 | 3 | 3666 | 3 | 0.00 |
| 17/02/2021 | 2030 On 05-August-21 | 9.45 | Put | Bond Future | 1894 | 2 | 1894 | 2 | 0.00 |
| 17/02/2021 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 602 | 1 | 602 | 1 | 0.00 |
| 17/02/2021 | 2030 On 05-August-21 | 8.95 | Put | Bond Future | 3126 | 3 | 3126 | 3 | 0.00 |
| 17/02/2021 | 2030 On 04-November-21 | | | Bond Future | 9.28 | 95.5677 | 9.2789 | 95.5677 | 0.00 |
| 17/02/2021 | 2030 On 04-November-21 | 8.77 | Call | Bond Future | 2024 | 2 | 2024 | 2 | 300.00 |
| 17/02/2021 | 2030 On 04-November-21 | 11.44 | Call | Bond Future | 11181 | 12 | 11181 | 12 | 0.00 |
| 17/02/2021 | 2030 On 04-November-21 | 10.61 | Call | Bond Future | 7884 | 8 | 7884 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | 2030 On 04-November-21 | 10.59 | Call | Bond Future | 7808 | 8 | 7808 | 8 | 0.00 |
| 17/02/2021 | 2030 On 04-November-21 | 8.27 | Call | Bond Future | 1118 | 1 | 1118 | 1 | 300.00 |
| 17/02/2021 | 2030 On 04-November-21 | 10.60 | Call | Bond Future | 7846 | 8 | 7846 | 8 | 0.00 |
| 17/02/2021 | 2030 On 04-November-21 | 10.60 | Put | Bond Future | 1049 | 1 | 1049 | 1 | 0.00 |
| 17/02/2021 | 2030 On 04-November-21 | 10.59 | Put | Bond Future | 1060 | 1 | 1060 | 1 | 0.00 |
| 17/02/2021 | 2030 On 04-November-21 | 8.77 | Put | Bond Future | 4826 | 5 | 4826 | 5 | 0.00 |
| 17/02/2021 | 2030 On 04-November-21 | 11.44 | Put | Bond Future | 395 | 0 | 395 | 0 | 300.00 |
| 17/02/2021 | 2030 On 04-November-21 | 8.27 | Put | Bond Future | 6779 | 6 | 6779 | 6 | 0.00 |
| 17/02/2021 | 2030 On 04-November-21 | 10.61 | Put | Bond Future | 1038 | 1 | 1038 | 1 | 0.00 |
| 17/02/2021 | 2030 On 03-February-22 | | | Bond Future | 9.49 | 92.6065 | 9.4914 | 92.6065 | 0.00 |
| 17/02/2021 | 2030 On 03-February-22 | 9.43 | Call | Bond Future | 3472 | 4 | 3472 | 4 | 0.00 |
| 17/02/2021 | 2030 On 03-February-22 | 9.44 | Call | Bond Future | 3499 | 4 | 3499 | 4 | 0.00 |
| 17/02/2021 | 2030 On 03-February-22 | 9.45 | Call | Bond Future | 3526 | 4 | 3526 | 4 | 0.00 |
| 17/02/2021 | 2030 On 03-February-22 | 9.45 | Put | Bond Future | 3742 | 4 | 3742 | 4 | 0.00 |
| 17/02/2021 | 2030 On 03-February-22 | 9.44 | Put | Bond Future | 3767 | 4 | 3767 | 4 | 0.00 |
| 17/02/2021 | 2030 On 03-February-22 | 9.43 | Put | Bond Future | 3793 | 4 | 3793 | 4 | 0.00 |
| 17/02/2021 | 2032 On 06-May-21 | | | Bond Future | 9.71 | 91.9395 | 9.7078 | 91.9395 | 124,949.00 |
| 17/02/2021 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 13368 | 14 | 13368 | 14 | 0.00 |
| 17/02/2021 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 13319 | 14 | 13319 | 14 | 0.00 |
| 17/02/2021 | 2032 On 06-May-21 | 10.33 | Call | Bond Future | 4674 | 5 | 4674 | 5 | 736.00 |
| 17/02/2021 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 13417 | 14 | 13417 | 14 | 0.00 |
| 17/02/2021 | 2032 On 06-May-21 | 12.57 | Call | Bond Future | 15596 | 16 | 15596 | 16 | 0.00 |
| 17/02/2021 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 17/02/2021 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 17/02/2021 | 2032 On 06-May-21 | 12.57 | Put | Bond Future | 4 | 0 | 4 | 0 | 736.00 |
| 17/02/2021 | 2032 On 06-May-21 | 10.33 | Put | Bond Future | 930 | 1 | 930 | 1 | 0.00 |
| 17/02/2021 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 17/02/2021 | 2032 On 05-August-21 | | | Bond Future | 9.91 | 92.9269 | 9.9093 | 92.9269 | 0.00 |
| 17/02/2021 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 8806 | 9 | 8806 | 9 | 0.00 |
| 17/02/2021 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 8849 | 10 | 8849 | 10 | 0.00 |
| 17/02/2021 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 8893 | 10 | 8893 | 10 | 0.00 |
| 17/02/2021 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 672 | 1 | 672 | 1 | 0.00 |
| 17/02/2021 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 681 | 1 | 681 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 690 | 1 | 690 | 1 | 0.00 |
| 17/02/2021 | 2032 On 04-November-21 | | | Bond Future | 10.11 | 89.7844 | 10.1144 | 89.7844 | 0.00 |
| 17/02/2021 | 2032 On 04-November-21 | 12.81 | Call | Bond Future | 14261 | 15 | 14261 | 15 | 0.00 |
| 17/02/2021 | 2032 On 04-November-21 | 11.71 | Call | Bond Future | 9650 | 10 | 9650 | 10 | 0.00 |
| 17/02/2021 | 2032 On 04-November-21 | 9.33 | Call | Bond Future | 1783 | 2 | 1783 | 2 | 700.00 |
| 17/02/2021 | 2032 On 04-November-21 | 9.83 | Call | Bond Future | 2957 | 3 | 2957 | 3 | 700.00 |
| 17/02/2021 | 2032 On 04-November-21 | 11.69 | Call | Bond Future | 9569 | 10 | 9569 | 10 | 0.00 |
| 17/02/2021 | 2032 On 04-November-21 | 11.70 | Call | Bond Future | 9610 | 10 | 9610 | 10 | 0.00 |
| 17/02/2021 | 2032 On 04-November-21 | 11.71 | Put | Bond Future | 979 | 1 | 979 | 1 | 0.00 |
| 17/02/2021 | 2032 On 04-November-21 | 11.70 | Put | Bond Future | 989 | 1 | 989 | 1 | 0.00 |
| 17/02/2021 | 2032 On 04-November-21 | 11.69 | Put | Bond Future | 999 | 1 | 999 | 1 | 0.00 |
| 17/02/2021 | 2032 On 04-November-21 | 9.33 | Put | Bond Future | 6518 | 6 | 6518 | 6 | 0.00 |
| 17/02/2021 | 2032 On 04-November-21 | 12.81 | Put | Bond Future | 278 | 0 | 278 | 0 | 700.00 |
| 17/02/2021 | 2032 On 04-November-21 | 9.83 | Put | Bond Future | 4635 | 4 | 4635 | 4 | 0.00 |
| 17/02/2021 | 2032 On 03-February-22 | | | Bond Future | 10.33 | 90.7641 | 10.3342 | 90.7641 | 0.00 |
| 17/02/2021 | 2032 On 03-February-22 | 8.91 | Call | Bond Future | 1122 | 1 | 1122 | 1 | 198.00 |
| 17/02/2021 | 2032 On 03-February-22 | 10.44 | Call | Bond Future | 4462 | 5 | 4462 | 5 | 0.00 |
| 17/02/2021 | 2032 On 03-February-22 | 10.45 | Call | Bond Future | 4492 | 5 | 4492 | 5 | 0.00 |
| 17/02/2021 | 2032 On 03-February-22 | 9.81 | Call | Bond Future | 2749 | 3 | 2749 | 3 | 0.00 |
| 17/02/2021 | 2032 On 03-February-22 | 10.43 | Call | Bond Future | 4431 | 5 | 4431 | 5 | 0.00 |
| 17/02/2021 | 2032 On 03-February-22 | 10.42 | Call | Bond Future | 4402 | 5 | 4402 | 5 | 0.00 |
| 17/02/2021 | 2032 On 03-February-22 | 10.42 | Put | Bond Future | 3919 | 4 | 3919 | 4 | 0.00 |
| 17/02/2021 | 2032 On 03-February-22 | 10.45 | Put | Bond Future | 3842 | 4 | 3842 | 4 | 198.00 |
| 17/02/2021 | 2032 On 03-February-22 | 10.43 | Put | Bond Future | 3893 | 4 | 3893 | 4 | 0.00 |
| 17/02/2021 | 2032 On 03-February-22 | 9.81 | Put | Bond Future | 5777 | 6 | 5777 | 6 | 198.00 |
| 17/02/2021 | 2032 On 03-February-22 | 8.91 | Put | Bond Future | 9686 | 9 | 9686 | 9 | 0.00 |
| 17/02/2021 | 2032 On 03-February-22 | 10.44 | Put | Bond Future | 3867 | 4 | 3867 | 4 | 0.00 |
| 17/02/2021 | 2033 On 06-May-21 | | | Bond Future | 102.81 | 102.8104 | 102.8109 | 102.8104 | 9,583.00 |
| 17/02/2021 | 2033 On 05-August-21 | | | Bond Future | 103.94 | 103.9393 | 103.9386 | 103.9393 | 0.00 |
| 17/02/2021 | 2033 On 04-November-21 | | | Bond Future | 103.86 | 103.8607 | 103.8594 | 103.8607 | 0.00 |
| 17/02/2021 | 2033 On 03-February-22 | | | Bond Future | 105.02 | 105.0177 | 105.0162 | 105.0177 | 0.00 |
| 17/02/2021 | 2037 On 06-May-21 | | | Bond Future | 10.68 | 86.6834 | 10.6771 | 86.6834 | 130,432.00 |
| 17/02/2021 | 2037 On 06-May-21 | 12.44 | Call | Bond Future | 10664 | 11 | 10664 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | 2037 On 06-May-21 | 12.43 | Call | Bond Future | 10613 | 11 | 10613 | 11 | 0.00 |
| 17/02/2021 | 2037 On 06-May-21 | 12.42 | Call | Bond Future | 10563 | 11 | 10563 | 11 | 0.00 |
| 17/02/2021 | 2037 On 06-May-21 | 12.44 | Put | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 17/02/2021 | 2037 On 06-May-21 | 12.42 | Put | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 17/02/2021 | 2037 On 06-May-21 | 12.43 | Put | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 17/02/2021 | 2037 On 05-August-21 | | | Bond Future | 10.89 | 83.3585 | 10.8880 | 83.3585 | 0.00 |
| 17/02/2021 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 9112 | 10 | 9112 | 10 | 0.00 |
| 17/02/2021 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 9199 | 10 | 9199 | 10 | 0.00 |
| 17/02/2021 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 9155 | 10 | 9155 | 10 | 0.00 |
| 17/02/2021 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 977 | 1 | 977 | 1 | 0.00 |
| 17/02/2021 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 988 | 1 | 988 | 1 | 0.00 |
| 17/02/2021 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 966 | 1 | 966 | 1 | 0.00 |
| 17/02/2021 | 2037 On 04-November-21 | | | Bond Future | 11.09 | 84.2580 | 11.0909 | 84.2580 | 0.00 |
| 17/02/2021 | 2037 On 04-November-21 | 12.82 | Call | Bond Future | 10878 | 12 | 10878 | 12 | 0.00 |
| 17/02/2021 | 2037 On 04-November-21 | 12.81 | Call | Bond Future | 10838 | 12 | 10838 | 12 | 0.00 |
| 17/02/2021 | 2037 On 04-November-21 | 12.83 | Call | Bond Future | 10919 | 12 | 10919 | 12 | 0.00 |
| 17/02/2021 | 2037 On 04-November-21 | 12.82 | Put | Bond Future | 1103 | 1 | 1103 | 1 | 0.00 |
| 17/02/2021 | 2037 On 04-November-21 | 12.81 | Put | Bond Future | 1113 | 1 | 1113 | 1 | 0.00 |
| 17/02/2021 | 2037 On 04-November-21 | 12.83 | Put | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 17/02/2021 | 2037 On 03-February-22 | | | Bond Future | 11.31 | 80.9232 | 11.3106 | 80.9232 | 0.00 |
| 17/02/2021 | 2037 On 03-February-22 | 11.47 | Call | Bond Future | 5250 | 6 | 5250 | 6 | 0.00 |
| 17/02/2021 | 2037 On 03-February-22 | 11.46 | Call | Bond Future | 5218 | 6 | 5218 | 6 | 0.00 |
| 17/02/2021 | 2037 On 03-February-22 | 11.45 | Call | Bond Future | 5186 | 6 | 5186 | 6 | 0.00 |
| 17/02/2021 | 2037 On 03-February-22 | 11.47 | Put | Bond Future | 4295 | 4 | 4295 | 4 | 0.00 |
| 17/02/2021 | 2037 On 03-February-22 | 11.45 | Put | Bond Future | 4350 | 4 | 4350 | 4 | 0.00 |
| 17/02/2021 | 2037 On 03-February-22 | 11.46 | Put | Bond Future | 4323 | 4 | 4323 | 4 | 0.00 |
| 17/02/2021 | 2038 On 06-May-21 | | | Bond Future | 117.44 | 116.9641 | 117.4365 | 116.9641 | 7,799.00 |
| 17/02/2021 | 2038 On 05-August-21 | | | Bond Future | 117.00 | 116.5281 | 117.0042 | 116.5281 | 0.00 |
| 17/02/2021 | 2038 On 04-November-21 | | | Bond Future | 118.29 | 117.8119 | 118.2927 | 117.8119 | 0.00 |
| 17/02/2021 | 2038 On 03-February-22 | | | Bond Future | 117.86 | 117.3736 | 117.8596 | 117.3736 | 0.00 |
| 17/02/2021 | 2040 On 06-May-21 | | | Bond Future | 10.85 | 88.4495 | 10.8548 | 88.4495 | 75,874.00 |
| 17/02/2021 | 2040 On 06-May-21 | 12.43 | Call | Bond Future | 10225 | 11 | 10225 | 11 | 0.00 |
| 17/02/2021 | 2040 On 06-May-21 | 12.42 | Call | Bond Future | 10173 | 11 | 10173 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | 2040 On 06-May-21 | 13.38 | Call | Bond Future | 15149 | 16 | 15149 | 16 | 0.00 |
| 17/02/2021 | 2040 On 06-May-21 | 12.44 | Call | Bond Future | 10278 | 11 | 10278 | 11 | 0.00 |
| 17/02/2021 | 2040 On 06-May-21 | 10.83 | Call | Bond Future | 2563 | 3 | 2563 | 3 | 300.00 |
| 17/02/2021 | 2040 On 06-May-21 | 11.58 | Call | Bond Future | 5874 | 6 | 5874 | 6 | 300.00 |
| 17/02/2021 | 2040 On 06-May-21 | 11.58 | Put | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 17/02/2021 | 2040 On 06-May-21 | 12.44 | Put | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 17/02/2021 | 2040 On 06-May-21 | 10.83 | Put | Bond Future | 2737 | 2 | 2737 | 2 | 0.00 |
| 17/02/2021 | 2040 On 06-May-21 | 13.38 | Put | Bond Future | 29 | 0 | 29 | 0 | 300.00 |
| 17/02/2021 | 2040 On 06-May-21 | 12.42 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 17/02/2021 | 2040 On 06-May-21 | 12.43 | Put | Bond Future | 239 | 0 | 239 | 0 | 0.00 |
| 17/02/2021 | 2040 On 05-August-21 | | | Bond Future | 11.06 | 84.8932 | 11.0632 | 84.8932 | 0.00 |
| 17/02/2021 | 2040 On 05-August-21 | 11.55 | Call | Bond Future | 5679 | 6 | 5679 | 6 | 900.00 |
| 17/02/2021 | 2040 On 05-August-21 | 14.80 | Call | Bond Future | 20330 | 21 | 20330 | 21 | 0.00 |
| 17/02/2021 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 9849 | 11 | 9849 | 11 | 0.00 |
| 17/02/2021 | 2040 On 05-August-21 | 11.05 | Call | Bond Future | 3734 | 4 | 3734 | 4 | 900.00 |
| 17/02/2021 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 9804 | 10 | 9804 | 10 | 0.00 |
| 17/02/2021 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 9758 | 10 | 9758 | 10 | 0.00 |
| 17/02/2021 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 984 | 1 | 984 | 1 | 0.00 |
| 17/02/2021 | 2040 On 05-August-21 | 11.05 | Put | Bond Future | 3824 | 4 | 3824 | 4 | 0.00 |
| 17/02/2021 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 1007 | 1 | 1007 | 1 | 0.00 |
| 17/02/2021 | 2040 On 05-August-21 | 14.80 | Put | Bond Future | 40 | 0 | 40 | 0 | 900.00 |
| 17/02/2021 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 17/02/2021 | 2040 On 05-August-21 | 11.55 | Put | Bond Future | 2473 | 2 | 2473 | 2 | 0.00 |
| 17/02/2021 | 2040 On 04-November-21 | | | Bond Future | 11.26 | 85.8093 | 11.2632 | 85.8093 | 0.00 |
| 17/02/2021 | 2040 On 04-November-21 | 12.91 | Call | Bond Future | 11068 | 12 | 11068 | 12 | 0.00 |
| 17/02/2021 | 2040 On 04-November-21 | 12.90 | Call | Bond Future | 11025 | 12 | 11025 | 12 | 0.00 |
| 17/02/2021 | 2040 On 04-November-21 | 12.89 | Call | Bond Future | 10983 | 12 | 10983 | 12 | 0.00 |
| 17/02/2021 | 2040 On 04-November-21 | 12.89 | Put | Bond Future | 1264 | 1 | 1264 | 1 | 0.00 |
| 17/02/2021 | 2040 On 04-November-21 | 12.90 | Put | Bond Future | 1252 | 1 | 1252 | 1 | 0.00 |
| 17/02/2021 | 2040 On 04-November-21 | 12.91 | Put | Bond Future | 1241 | 1 | 1241 | 1 | 0.00 |
| 17/02/2021 | 2040 On 03-February-22 | | | Bond Future | 11.48 | 82.2413 | 11.4796 | 82.2413 | 0.00 |
| 17/02/2021 | 2040 On 03-February-22 | 11.58 | Call | Bond Future | 5396 | 6 | 5396 | 6 | 0.00 |
| 17/02/2021 | 2040 On 03-February-22 | 11.57 | Call | Bond Future | 5362 | 6 | 5362 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | 2040 On 03-February-22 | 11.59 | Call | Bond Future | 5431 | 6 | 5431 | 6 | 0.00 |
| 17/02/2021 | 2040 On 03-February-22 | 11.57 | Put | Bond Future | 4787 | 5 | 4787 | 5 | 0.00 |
| 17/02/2021 | 2040 On 03-February-22 | 11.58 | Put | Bond Future | 4758 | 5 | 4758 | 5 | 0.00 |
| 17/02/2021 | 2040 On 03-February-22 | 11.59 | Put | Bond Future | 4729 | 5 | 4729 | 5 | 0.00 |
| 17/02/2021 | 2044 On 06-May-21 | | | Bond Future | 10.92 | 84.9956 | 10.9232 | 84.9956 | 61,111.00 |
| 17/02/2021 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 9966 | 11 | 9966 | 11 | 0.00 |
| 17/02/2021 | 2044 On 06-May-21 | 10.70 | Call | Bond Future | 1946 | 2 | 1946 | 2 | 3,100.00 |
| 17/02/2021 | 2044 On 06-May-21 | 11.90 | Call | Bond Future | 7171 | 8 | 7171 | 8 | 0.00 |
| 17/02/2021 | 2044 On 06-May-21 | 11.35 | Call | Bond Future | 4490 | 5 | 4490 | 5 | 3,100.00 |
| 17/02/2021 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 9915 | 11 | 9915 | 11 | 0.00 |
| 17/02/2021 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 9863 | 11 | 9863 | 11 | 0.00 |
| 17/02/2021 | 2044 On 06-May-21 | 11.40 | Call | Bond Future | 4723 | 5 | 4723 | 5 | 0.00 |
| 17/02/2021 | 2044 On 06-May-21 | 11.79 | Call | Bond Future | 6634 | 7 | 6634 | 7 | 0.00 |
| 17/02/2021 | 2044 On 06-May-21 | 11.10 | Call | Bond Future | 3391 | 4 | 3391 | 4 | 0.00 |
| 17/02/2021 | 2044 On 06-May-21 | 12.50 | Call | Bond Future | 10225 | 11 | 10225 | 11 | 0.00 |
| 17/02/2021 | 2044 On 06-May-21 | 11.79 | Put | Bond Future | 877 | 1 | 877 | 1 | 3,100.00 |
| 17/02/2021 | 2044 On 06-May-21 | 11.40 | Put | Bond Future | 1468 | 1 | 1468 | 1 | 3,100.00 |
| 17/02/2021 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 285 | 0 | 285 | 0 | 0.00 |
| 17/02/2021 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 17/02/2021 | 2044 On 06-May-21 | 12.50 | Put | Bond Future | 249 | 0 | 249 | 0 | 3,100.00 |
| 17/02/2021 | 2044 On 06-May-21 | 11.90 | Put | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 17/02/2021 | 2044 On 06-May-21 | 11.35 | Put | Bond Future | 1566 | 1 | 1566 | 1 | 0.00 |
| 17/02/2021 | 2044 On 06-May-21 | 11.10 | Put | Bond Future | 2158 | 2 | 2158 | 2 | 3,100.00 |
| 17/02/2021 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 274 | 0 | 274 | 0 | 0.00 |
| 17/02/2021 | 2044 On 06-May-21 | 10.70 | Put | Bond Future | 3549 | 3 | 3549 | 3 | 0.00 |
| 17/02/2021 | 2044 On 05-August-21 | | | Bond Future | 11.12 | 81.5274 | 11.1235 | 81.5274 | 0.00 |
| 17/02/2021 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 10084 | 11 | 10084 | 11 | 0.00 |
| 17/02/2021 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 10040 | 11 | 10040 | 11 | 0.00 |
| 17/02/2021 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 10129 | 11 | 10129 | 11 | 0.00 |
| 17/02/2021 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 943 | 1 | 943 | 1 | 0.00 |
| 17/02/2021 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 954 | 1 | 954 | 1 | 0.00 |
| 17/02/2021 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 965 | 1 | 965 | 1 | 0.00 |
| 17/02/2021 | 2044 On 04-November-21 | | | Bond Future | 11.32 | 82.4073 | 11.3156 | 82.4073 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | 2044 On 04-November-21 | 12.90 | Call | Bond Future | 10808 | 12 | 10808 | 12 | 0.00 |
| 17/02/2021 | 2044 On 04-November-21 | 12.89 | Call | Bond Future | 10766 | 11 | 10766 | 11 | 0.00 |
| 17/02/2021 | 2044 On 04-November-21 | 12.91 | Call | Bond Future | 10849 | 12 | 10849 | 12 | 0.00 |
| 17/02/2021 | 2044 On 04-November-21 | 12.91 | Put | Bond Future | 1329 | 1 | 1329 | 1 | 0.00 |
| 17/02/2021 | 2044 On 04-November-21 | 12.89 | Put | Bond Future | 1354 | 1 | 1354 | 1 | 0.00 |
| 17/02/2021 | 2044 On 04-November-21 | 12.90 | Put | Bond Future | 1341 | 1 | 1341 | 1 | 0.00 |
| 17/02/2021 | 2044 On 03-February-22 | | | Bond Future | 11.52 | 78.9272 | 11.5231 | 78.9272 | 0.00 |
| 17/02/2021 | 2044 On 03-February-22 | 11.61 | Call | Bond Future | 5333 | 6 | 5333 | 6 | 0.00 |
| 17/02/2021 | 2044 On 03-February-22 | 11.59 | Call | Bond Future | 5266 | 6 | 5266 | 6 | 0.00 |
| 17/02/2021 | 2044 On 03-February-22 | 11.60 | Call | Bond Future | 5299 | 6 | 5299 | 6 | 0.00 |
| 17/02/2021 | 2044 On 03-February-22 | 11.60 | Put | Bond Future | 4805 | 5 | 4805 | 5 | 0.00 |
| 17/02/2021 | 2044 On 03-February-22 | 11.59 | Put | Bond Future | 4836 | 5 | 4836 | 5 | 0.00 |
| 17/02/2021 | 2044 On 03-February-22 | 11.61 | Put | Bond Future | 4775 | 5 | 4775 | 5 | 0.00 |
| 17/02/2021 | 2046 On 06-May-21 | | | Bond Future | 104.72 | 104.0000 | 104.7203 | 104.0000 | 14,893.00 |
| 17/02/2021 | 2046 On 05-August-21 | | | Bond Future | 105.87 | 105.1423 | 105.8692 | 105.1423 | 0.00 |
| 17/02/2021 | 2046 On 04-November-21 | | | Bond Future | 105.23 | 104.4947 | 105.2289 | 104.4947 | 0.00 |
| 17/02/2021 | 2046 On 03-February-22 | | | Bond Future | 106.40 | 105.6589 | 106.4012 | 105.6589 | 0.00 |
| 17/02/2021 | 2050 On 06-May-21 | | | Bond Future | 108.21 | 108.6190 | 108.2124 | 108.6190 | 10,904.00 |
| 17/02/2021 | 2050 On 05-August-21 | | | Bond Future | 107.47 | 107.8856 | 107.4734 | 107.8856 | 0.00 |
| 17/02/2021 | 2050 On 04-November-21 | | | Bond Future | 108.66 | 109.0742 | 108.6569 | 109.0742 | 0.00 |
| 17/02/2021 | 2050 On 03-February-22 | | | Bond Future | 107.92 | 108.3436 | 107.9213 | 108.3436 | 0.00 |
| 17/02/2021 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | AL37 On 06-May-21 | | | Index Future | 788.86 | 793.2920 | 788.8640 | 793.2920 | 0.00 |
| 17/02/2021 | AL37 On 05-August-21 | | | Index Future | 797.23 | 801.7110 | 797.2340 | 801.7110 | 0.00 |
| 17/02/2021 | AL37 On 04-November-21 | | | Index Future | 805.91 | 810.4370 | 805.9100 | 810.4370 | 0.00 |
| 17/02/2021 | AL37 On 03-February-22 | | | Index Future | 814.70 | 819.2740 | 814.6970 | 819.2740 | 0.00 |
| 17/02/2021 | AL7T On 06-May-21 | | | Index Future | 888.07 | 894.3650 | 888.0670 | 894.3650 | 0.00 |
| 17/02/2021 | AL7T On 05-August-21 | | | Index Future | 897.49 | 903.8570 | 897.4890 | 903.8570 | 0.00 |
| 17/02/2021 | AL7T On 04-November-21 | | | Index Future | 907.26 | 913.6950 | 907.2560 | 913.6950 | 0.00 |
| 17/02/2021 | AL7T On 03-February-22 | | | Index Future | 917.15 | 923.6580 | 917.1480 | 923.6580 | 0.00 |
| 17/02/2021 | ALBI On 06-May-21 | | | Index Future | 776.64 | 782.2590 | 776.6370 | 782.2590 | 308.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | ALBI On 05-August-21 | | | Index Future | 784.88 | 790.5610 | 784.8770 | 790.5610 | 0.00 |
| 17/02/2021 | ALBI On 04-November-21 | | | Index Future | 793.42 | 799.1660 | 793.4180 | 799.1660 | 0.00 |
| 17/02/2021 | ALBI On 03-February-22 | | | Index Future | 802.07 | 807.8800 | 802.0690 | 807.8800 | 0.00 |
| 17/02/2021 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 17/02/2021 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | CS23 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2021 | ES33 On 06-May-21 | | | Bond Future | 11.37 | 76.3803 | 11.3661 | 76.3803 | 350.00 |
| 17/02/2021 | ES33 On 05-August-21 | | | Bond Future | 11.62 | 77.2005 | 11.6164 | 77.2005 | 0.00 |
| 17/02/2021 | ES33 On 04-November-21 | | | Bond Future | 11.87 | 74.2586 | 11.8726 | 74.2586 | 0.00 |
| 17/02/2021 | ES33 On 03-February-22 | | | Bond Future | 12.15 | 75.0689 | 12.1498 | 75.0689 | 0.00 |
| 17/02/2021 | ES42 On 06-May-21 | | | Bond Future | 11.94 | 74.7065 | 11.9426 | 74.7065 | 4,779.00 |
| 17/02/2021 | ES42 On 05-August-21 | | | Bond Future | 12.18 | 75.5094 | 12.1818 | 75.5094 | 0.00 |
| 17/02/2021 | ES42 On 04-November-21 | | | Bond Future | 12.43 | 72.0662 | 12.4282 | 72.0662 | 0.00 |
| 17/02/2021 | ES42 On 03-February-22 | | | Bond Future | 12.69 | 72.8528 | 12.6858 | 72.8528 | 0.00 |
| 17/02/2021 | GOVI On 06-May-21 | | | GOVI | 767.50 | 773.0300 | 767.5030 | 773.0300 | 974.00 |
| 17/02/2021 | GOVI On 06-May-21 | 678.69 | Call | GOVI | 888130 | 94 | 888130 | 94 | 0.00 |
| 17/02/2021 | GOVI On 06-May-21 | 678.68 | Call | GOVI | 888230 | 94 | 888230 | 94 | 0.00 |
| 17/02/2021 | GOVI On 06-May-21 | 678.67 | Call | GOVI | 888330 | 94 | 888330 | 94 | 0.00 |
| 17/02/2021 | GOVI On 06-May-21 | 678.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2021 | GOVI On 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2021 | GOVI On 06-May-21 | 678.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2021 | GOVI On 05-August-21 | | | GOVI | 775.65 | 781.2340 | 775.6450 | 781.2340 | 0.00 |
| 17/02/2021 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 564950 | 62 | 564950 | 62 | 0.00 |
| 17/02/2021 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 565050 | 62 | 565050 | 62 | 0.00 |
| 17/02/2021 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 565150 | 62 | 565150 | 62 | 0.00 |
| 17/02/2021 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2021 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2021 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2021 | GOVI On 04-November-21 | | | GOVI | 784.09 | 789.7380 | 784.0860 | 789.7380 | 0.00 |
| 17/02/2021 | GOVI On 04-November-21 | 728.42 | Call | GOVI | 556660 | 61 | 556660 | 61 | 0.00 |
| 17/02/2021 | GOVI On 04-November-21 | 728.41 | Call | GOVI | 556760 | 61 | 556760 | 61 | 0.00 |
| 17/02/2021 | GOVI On 04-November-21 | 728.40 | Call | GOVI | 556860 | 61 | 556860 | 61 | 0.00 |
| 17/02/2021 | GOVI On 04-November-21 | 728.40 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2021 | GOVI On 04-November-21 | 728.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2021 | GOVI On 04-November-21 | 728.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2021 | GOVI On 03-February-22 | | | GOVI | 792.64 | 798.3490 | 792.6360 | 798.3490 | 0.00 |
| 17/02/2021 | GOVI On 03-February-22 | 792.75 | Call | GOVI | 0 | 6 | 0 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | GOVI On 03-February-22 | 792.74 | Call | GOVI | 0 | 6 | 0 | 6 | 0.00 |
| 17/02/2021 | GOVI On 03-February-22 | 792.76 | Call | GOVI | 0 | 6 | 0 | 6 | 0.00 |
| 17/02/2021 | GOVI On 03-February-22 | 792.76 | Put | GOVI | 1240 | 0 | 1240 | 0 | 0.00 |
| 17/02/2021 | GOVI On 03-February-22 | 792.74 | Put | GOVI | 1040 | 0 | 1040 | 0 | 0.00 |
| 17/02/2021 | GOVI On 03-February-22 | 792.75 | Put | GOVI | 1140 | 0 | 1140 | 0 | 0.00 |
| 17/02/2021 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 17/02/2021 | IGOV On 06-May-21 | | | Index Future | 282.00 | 282.1280 | 282.0040 | 282.1280 | 976.00 |
| 17/02/2021 | IGOV On 05-August-21 | | | Index Future | 285.06 | 285.1910 | 285.0640 | 285.1910 | 0.00 |
| 17/02/2021 | IGOV On 04-November-21 | | | Index Future | 288.24 | 288.3640 | 288.2350 | 288.3640 | 0.00 |
| 17/02/2021 | IGOV On 03-February-22 | | | Index Future | 291.45 | 291.5750 | 291.4450 | 291.5750 | 0.00 |
| 17/02/2021 | IS05 On 16-March-21 | | | Interest Rate Swap | 92.24 | 92.2400 | 92.2400 | 92.2400 | 0.00 |
| 17/02/2021 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.44 | 90.4400 | 90.4400 | 90.4400 | 0.00 |
| 17/02/2021 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.44 | 89.4400 | 89.4400 | 89.4400 | 0.00 |
| 17/02/2021 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.75 | 90.7400 | 90.7500 | 90.7400 | 51.00 |
| 17/02/2021 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.24 | 90.2300 | 90.2400 | 90.2300 | 0.00 |
| 17/02/2021 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.44 | 90.4200 | 90.4400 | 90.4200 | 0.00 |
| 17/02/2021 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.65 | 93.6300 | 93.6500 | 93.6300 | 0.00 |
| 17/02/2021 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.22 | 94.2000 | 94.2200 | 94.2000 | 0.00 |
| 17/02/2021 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.68 | 86.6500 | 86.6800 | 86.6500 | 0.00 |
| 17/02/2021 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.29 | 92.2300 | 92.2900 | 92.2300 | 0.00 |
| 17/02/2021 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 17/02/2021 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.19 | 79.7400 | 80.1900 | 79.7400 | 0.00 |
| 17/02/2021 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.71 | 76.2200 | 76.7100 | 76.2200 | 0.00 |
| 17/02/2021 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.10 | 74.5800 | 75.1000 | 74.5800 | 0.00 |
| 17/02/2021 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.09 | 76.5400 | 77.0900 | 76.5400 | 0.00 |
| 17/02/2021 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.08 | 80.5100 | 81.0800 | 80.5100 | 0.00 |
| 17/02/2021 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.57 | 78.9600 | 79.5700 | 78.9600 | 0.00 |
| 17/02/2021 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.63 | 80.9700 | 81.6300 | 80.9700 | 0.00 |
| 17/02/2021 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.43 | 86.7300 | 87.4300 | 86.7300 | 0.00 |
| 17/02/2021 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.84 | 87.0800 | 87.8400 | 87.0800 | 0.00 |
| 17/02/2021 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.86 | 80.0500 | 80.8600 | 80.0500 | 0.00 |
| 17/02/2021 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.71 | 87.8600 | 88.7100 | 87.8600 | 0.00 |
| 17/02/2021 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 17/02/2021 | JBAF On 17-February-21 | | | Jibar Tradeable Future | 3.64 | 96.3550 | 3.6420 | 96.3550 | 0.00 |
| 17/02/2021 | JBAF On 17-March-21 | | | Jibar Tradeable Future | 3.72 | 96.2850 | 3.7150 | 96.2850 | 0.00 |
| 17/02/2021 | JBAF On 21-April-21 | | | Jibar Tradeable Future | 3.72 | 96.2800 | 3.7200 | 96.2800 | 0.00 |
| 17/02/2021 | JBAF On 19-May-21 | | | Jibar Tradeable Future | 3.73 | 96.2700 | 3.7300 | 96.2700 | 0.00 |
| 17/02/2021 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.75 | 96.2550 | 3.7450 | 96.2550 | 0.00 |
| 17/02/2021 | JBAF On 21-July-21 | | | Jibar Tradeable Future | 3.78 | 96.2200 | 3.7800 | 96.2200 | 0.00 |
| 17/02/2021 | JBAF On 18-August-21 | | | Jibar Tradeable Future | 3.84 | 96.1600 | 3.8400 | 96.1600 | 0.00 |
| 17/02/2021 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.90 | 96.1300 | 3.9000 | 96.1300 | 30,000.00 |
| 17/02/2021 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 4.23 | 95.8650 | 4.2300 | 95.8650 | 0.00 |
| 17/02/2021 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 4.42 | 95.7000 | 4.4200 | 95.7000 | 0.00 |
| 17/02/2021 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.66 | 95.4750 | 4.6550 | 95.4750 | 20,001.00 |
| 17/02/2021 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 4.83 | 95.3150 | 4.8250 | 95.3150 | 0.00 |
| 17/02/2021 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 5.02 | 95.1350 | 5.0150 | 95.1350 | 0.00 |
| 17/02/2021 | R023 On 06-May-21 | | | Bond Future | 4.93 | 106.4511 | 4.9288 | 106.4511 | 40,958.00 |
| 17/02/2021 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 4522 | 5 | 4522 | 5 | 0.00 |
| 17/02/2021 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 4505 | 5 | 4505 | 5 | 0.00 |
| 17/02/2021 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 4538 | 5 | 4538 | 5 | 0.00 |
| 17/02/2021 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2021 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2021 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2021 | R023 On 05-August-21 | | | Bond Future | 5.04 | 107.5936 | 5.0355 | 107.5936 | 0.00 |
| 17/02/2021 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 693 | 1 | 693 | 1 | 0.00 |
| 17/02/2021 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 682 | 1 | 682 | 1 | 0.00 |
| 17/02/2021 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 672 | 1 | 672 | 1 | 0.00 |
| 17/02/2021 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 286 | 0 | 286 | 0 | 0.00 |
| 17/02/2021 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 282 | 0 | 282 | 0 | 0.00 |
| 17/02/2021 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 17/02/2021 | R023 On 04-November-21 | | | Bond Future | 5.17 | 104.8465 | 5.1673 | 104.8465 | 0.00 |
| 17/02/2021 | R023 On 04-November-21 | 4.92 | Call | Bond Future | 319 | 0 | 319 | 0 | 0.00 |
| 17/02/2021 | R023 On 04-November-21 | 4.91 | Call | Bond Future | 314 | 0 | 314 | 0 | 0.00 |
| 17/02/2021 | R023 On 04-November-21 | 4.90 | Call | Bond Future | 308 | 0 | 308 | 0 | 0.00 |
| 17/02/2021 | R023 On 04-November-21 | 4.90 | Put | Bond Future | 651 | 1 | 651 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | R023 On 04-November-21 | 4.91 | Put | Bond Future | 643 | 1 | 643 | 1 | 0.00 |
| 17/02/2021 | R023 On 04-November-21 | 4.92 | Put | Bond Future | 636 | 1 | 636 | 1 | 0.00 |
| 17/02/2021 | R023 On 03-February-22 | | | Bond Future | 5.37 | 105.9903 | 5.3699 | 105.9903 | 0.00 |
| 17/02/2021 | R023 On 03-February-22 | 5.07 | Call | Bond Future | 304 | 0 | 304 | 0 | 0.00 |
| 17/02/2021 | R023 On 03-February-22 | 5.06 | Call | Bond Future | 300 | 0 | 300 | 0 | 0.00 |
| 17/02/2021 | R023 On 03-February-22 | 5.08 | Call | Bond Future | 308 | 0 | 308 | 0 | 0.00 |
| 17/02/2021 | R023 On 03-February-22 | 5.08 | Put | Bond Future | 608 | 1 | 608 | 1 | 0.00 |
| 17/02/2021 | R023 On 03-February-22 | 5.06 | Put | Bond Future | 620 | 1 | 620 | 1 | 0.00 |
| 17/02/2021 | R023 On 03-February-22 | 5.07 | Put | Bond Future | 614 | 1 | 614 | 1 | 0.00 |
| 17/02/2021 | R035 On 06-May-21 | | | Bond Future | 10.43 | 91.2870 | 10.4345 | 91.2870 | 102,994.00 |
| 17/02/2021 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 11633 | 12 | 11633 | 12 | 0.00 |
| 17/02/2021 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 11581 | 12 | 11581 | 12 | 0.00 |
| 17/02/2021 | R035 On 06-May-21 | 11.05 | Call | Bond Future | 5048 | 6 | 5048 | 6 | 0.00 |
| 17/02/2021 | R035 On 06-May-21 | 10.40 | Call | Bond Future | 2370 | 3 | 2370 | 3 | 600.00 |
| 17/02/2021 | R035 On 06-May-21 | 11.15 | Call | Bond Future | 5525 | 6 | 5525 | 6 | 600.00 |
| 17/02/2021 | R035 On 06-May-21 | 12.91 | Call | Bond Future | 14452 | 15 | 14452 | 15 | 0.00 |
| 17/02/2021 | R035 On 06-May-21 | 11.32 | Call | Bond Future | 6343 | 7 | 6343 | 7 | 0.00 |
| 17/02/2021 | R035 On 06-May-21 | 10.81 | Call | Bond Future | 3960 | 5 | 3960 | 5 | 1,650.00 |
| 17/02/2021 | R035 On 06-May-21 | 12.02 | Call | Bond Future | 9865 | 11 | 9865 | 11 | 0.00 |
| 17/02/2021 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 11685 | 13 | 11685 | 13 | 0.00 |
| 17/02/2021 | R035 On 06-May-21 | 10.55 | Call | Bond Future | 2903 | 3 | 2903 | 3 | 0.00 |
| 17/02/2021 | R035 On 06-May-21 | 10.05 | Call | Bond Future | 1361 | 2 | 1361 | 2 | 500.00 |
| 17/02/2021 | R035 On 06-May-21 | 11.55 | Call | Bond Future | 7465 | 8 | 7465 | 8 | 0.00 |
| 17/02/2021 | R035 On 06-May-21 | 12.77 | Call | Bond Future | 13743 | 15 | 13743 | 15 | 0.00 |
| 17/02/2021 | R035 On 06-May-21 | 10.24 | Call | Bond Future | 1868 | 2 | 1868 | 2 | 223.00 |
| 17/02/2021 | R035 On 06-May-21 | 12.77 | Put | Bond Future | 34 | 0 | 34 | 0 | 1,650.00 |
| 17/02/2021 | R035 On 06-May-21 | 10.24 | Put | Bond Future | 3172 | 3 | 3172 | 3 | 0.00 |
| 17/02/2021 | R035 On 06-May-21 | 11.55 | Put | Bond Future | 492 | 0 | 492 | 0 | 1,650.00 |
| 17/02/2021 | R035 On 06-May-21 | 12.91 | Put | Bond Future | 24 | 0 | 24 | 0 | 600.00 |
| 17/02/2021 | R035 On 06-May-21 | 10.40 | Put | Bond Future | 2599 | 2 | 2599 | 2 | 0.00 |
| 17/02/2021 | R035 On 06-May-21 | 10.55 | Put | Bond Future | 2141 | 2 | 2141 | 2 | 500.00 |
| 17/02/2021 | R035 On 06-May-21 | 10.05 | Put | Bond Future | 3965 | 4 | 3965 | 4 | 0.00 |
| 17/02/2021 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 94 | 0 | 94 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 17/02/2021 | R035 On 06-May-21 | 12.02 | Put | Bond Future | 194 | 0 | 194 | 0 | 223.00 |
| 17/02/2021 | R035 On 06-May-21 | 11.32 | Put | Bond Future | 741 | 1 | 741 | 1 | 223.00 |
| 17/02/2021 | R035 On 06-May-21 | 10.81 | Put | Bond Future | 1518 | 1 | 1518 | 1 | 0.00 |
| 17/02/2021 | R035 On 06-May-21 | 11.15 | Put | Bond Future | 957 | 1 | 957 | 1 | 0.00 |
| 17/02/2021 | R035 On 06-May-21 | 11.05 | Put | Bond Future | 1097 | 1 | 1097 | 1 | 500.00 |
| 17/02/2021 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 17/02/2021 | R035 On 05-August-21 | | | Bond Future | 10.64 | 92.2668 | 10.6433 | 92.2668 | 0.00 |
| 17/02/2021 | R035 On 05-August-21 | 10.77 | Call | Bond Future | 3968 | 5 | 3968 | 5 | 0.00 |
| 17/02/2021 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2021 | R035 On 05-August-21 | 10.02 | Call | Bond Future | 1767 | 2 | 1767 | 2 | 100.00 |
| 17/02/2021 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2021 | R035 On 05-August-21 | 11.37 | Call | Bond Future | 6372 | 7 | 6372 | 7 | 0.00 |
| 17/02/2021 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2021 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 46686 | 46 | 46686 | 46 | 0.00 |
| 17/02/2021 | R035 On 05-August-21 | 11.37 | Put | Bond Future | 1868 | 2 | 1868 | 2 | 100.00 |
| 17/02/2021 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 46803 | 46 | 46803 | 46 | 0.00 |
| 17/02/2021 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 46920 | 46 | 46920 | 46 | 0.00 |
| 17/02/2021 | R035 On 05-August-21 | 10.77 | Put | Bond Future | 3157 | 3 | 3157 | 3 | 100.00 |
| 17/02/2021 | R035 On 05-August-21 | 10.02 | Put | Bond Future | 5917 | 6 | 5917 | 6 | 0.00 |
| 17/02/2021 | R035 On 04-November-21 | | | Bond Future | 10.86 | 88.7875 | 10.8552 | 88.7875 | 0.00 |
| 17/02/2021 | R035 On 04-November-21 | 13.82 | Call | Bond Future | 16239 | 17 | 16239 | 17 | 0.00 |
| 17/02/2021 | R035 On 04-November-21 | 12.51 | Call | Bond Future | 10613 | 11 | 10613 | 11 | 0.00 |
| 17/02/2021 | R035 On 04-November-21 | 11.75 | Call | Bond Future | 7571 | 8 | 7571 | 8 | 0.00 |
| 17/02/2021 | R035 On 04-November-21 | 10.23 | Call | Bond Future | 2406 | 3 | 2406 | 3 | 782.00 |
| 17/02/2021 | R035 On 04-November-21 | 12.52 | Call | Bond Future | 10655 | 11 | 10655 | 11 | 0.00 |
| 17/02/2021 | R035 On 04-November-21 | 10.12 | Call | Bond Future | 2143 | 3 | 2143 | 3 | 400.00 |
| 17/02/2021 | R035 On 04-November-21 | 10.62 | Call | Bond Future | 3463 | 4 | 3463 | 4 | 400.00 |
| 17/02/2021 | R035 On 04-November-21 | 11.08 | Call | Bond Future | 4952 | 6 | 4952 | 6 | 0.00 |
| 17/02/2021 | R035 On 04-November-21 | 12.53 | Call | Bond Future | 10697 | 12 | 10697 | 12 | 0.00 |
| 17/02/2021 | R035 On 04-November-21 | 12.53 | Put | Bond Future | 1085 | 1 | 1085 | 1 | 0.00 |
| 17/02/2021 | R035 On 04-November-21 | 11.08 | Put | Bond Future | 3563 | 3 | 3563 | 3 | 782.00 |
| 17/02/2021 | R035 On 04-November-21 | 10.23 | Put | Bond Future | 6447 | 6 | 6447 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | R035 On 04-November-21 | 11.75 | Put | Bond Future | 2229 | 2 | 2229 | 2 | 782.00 |
| 17/02/2021 | R035 On 04-November-21 | 10.62 | Put | Bond Future | 4952 | 5 | 4952 | 5 | 0.00 |
| 17/02/2021 | R035 On 04-November-21 | 10.12 | Put | Bond Future | 6923 | 6 | 6923 | 6 | 0.00 |
| 17/02/2021 | R035 On 04-November-21 | 12.52 | Put | Bond Future | 1096 | 1 | 1096 | 1 | 0.00 |
| 17/02/2021 | R035 On 04-November-21 | 12.51 | Put | Bond Future | 1107 | 1 | 1107 | 1 | 0.00 |
| 17/02/2021 | R035 On 04-November-21 | 13.82 | Put | Bond Future | 268 | 0 | 268 | 0 | 400.00 |
| 17/02/2021 | R035 On 03-February-22 | | | Bond Future | 11.08 | 89.7562 | 11.0848 | 89.7562 | 0.00 |
| 17/02/2021 | R035 On 03-February-22 | 9.70 | Call | Bond Future | 1407 | 2 | 1407 | 2 | 683.00 |
| 17/02/2021 | R035 On 03-February-22 | 11.24 | Call | Bond Future | 5158 | 6 | 5158 | 6 | 0.00 |
| 17/02/2021 | R035 On 03-February-22 | 11.39 | Call | Bond Future | 5670 | 6 | 5670 | 6 | 0.00 |
| 17/02/2021 | R035 On 03-February-22 | 11.22 | Call | Bond Future | 5093 | 6 | 5093 | 6 | 0.00 |
| 17/02/2021 | R035 On 03-February-22 | 10.65 | Call | Bond Future | 3390 | 4 | 3390 | 4 | 0.00 |
| 17/02/2021 | R035 On 03-February-22 | 11.23 | Call | Bond Future | 5126 | 6 | 5126 | 6 | 0.00 |
| 17/02/2021 | R035 On 03-February-22 | 11.23 | Put | Bond Future | 4252 | 4 | 4252 | 4 | 0.00 |
| 17/02/2021 | R035 On 03-February-22 | 11.22 | Put | Bond Future | 4279 | 4 | 4279 | 4 | 0.00 |
| 17/02/2021 | R035 On 03-February-22 | 11.39 | Put | Bond Future | 3850 | 4 | 3850 | 4 | 683.00 |
| 17/02/2021 | R035 On 03-February-22 | 11.24 | Put | Bond Future | 4225 | 4 | 4225 | 4 | 0.00 |
| 17/02/2021 | R035 On 03-February-22 | 10.65 | Put | Bond Future | 6086 | 6 | 6086 | 6 | 683.00 |
| 17/02/2021 | R035 On 03-February-22 | 9.70 | Put | Bond Future | 10434 | 10 | 10434 | 10 | 0.00 |
| 17/02/2021 | R186 On 06-May-21 | | | Bond Future | 7.17 | 119.8852 | 7.1676 | 119.8852 | 105,559.00 |
| 17/02/2021 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 16344 | 17 | 16344 | 17 | 0.00 |
| 17/02/2021 | R186 On 06-May-21 | 7.30 | Call | Bond Future | 1756 | 2 | 1756 | 2 | 0.00 |
| 17/02/2021 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 16303 | 17 | 16303 | 17 | 0.00 |
| 17/02/2021 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 16262 | 17 | 16262 | 17 | 0.00 |
| 17/02/2021 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2021 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2021 | R186 On 06-May-21 | 7.30 | Put | Bond Future | 1099 | 1 | 1099 | 1 | 15,177.00 |
| 17/02/2021 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2021 | R186 On 05-August-21 | | | Bond Future | 7.34 | 115.8917 | 7.3430 | 115.8917 | 0.00 |
| 17/02/2021 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 6213 | 7 | 6213 | 7 | 0.00 |
| 17/02/2021 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 6175 | 7 | 6175 | 7 | 0.00 |
| 17/02/2021 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 6136 | 7 | 6136 | 7 | 0.00 |
| 17/02/2021 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 330 | 0 | 330 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 324 | 0 | 324 | 0 | 0.00 |
| 17/02/2021 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 318 | 0 | 318 | 0 | 0.00 |
| 17/02/2021 | R186 On 04-November-21 | | | Bond Future | 7.52 | 117.1417 | 7.5242 | 117.1417 | 0.00 |
| 17/02/2021 | R186 On 04-November-21 | 8.11 | Call | Bond Future | 3931 | 4 | 3931 | 4 | 0.00 |
| 17/02/2021 | R186 On 04-November-21 | 8.10 | Call | Bond Future | 3900 | 4 | 3900 | 4 | 0.00 |
| 17/02/2021 | R186 On 04-November-21 | 8.09 | Call | Bond Future | 3870 | 4 | 3870 | 4 | 0.00 |
| 17/02/2021 | R186 On 04-November-21 | 8.09 | Put | Bond Future | 1359 | 1 | 1359 | 1 | 0.00 |
| 17/02/2021 | R186 On 04-November-21 | 8.10 | Put | Bond Future | 1346 | 1 | 1346 | 1 | 0.00 |
| 17/02/2021 | R186 On 04-November-21 | 8.11 | Put | Bond Future | 1333 | 1 | 1333 | 1 | 0.00 |
| 17/02/2021 | R186 On 03-February-22 | | | Bond Future | 7.73 | 113.1391 | 7.7279 | 113.1391 | 0.00 |
| 17/02/2021 | R186 On 03-February-22 | 7.28 | Call | Bond Future | 1668 | 2 | 1668 | 2 | 0.00 |
| 17/02/2021 | R186 On 03-February-22 | 7.29 | Call | Bond Future | 1685 | 2 | 1685 | 2 | 0.00 |
| 17/02/2021 | R186 On 03-February-22 | 7.30 | Call | Bond Future | 1703 | 2 | 1703 | 2 | 0.00 |
| 17/02/2021 | R186 On 03-February-22 | 7.30 | Put | Bond Future | 3547 | 3 | 3547 | 3 | 0.00 |
| 17/02/2021 | R186 On 03-February-22 | 7.29 | Put | Bond Future | 3572 | 3 | 3572 | 3 | 0.00 |
| 17/02/2021 | R186 On 03-February-22 | 7.28 | Put | Bond Future | 3599 | 3 | 3599 | 3 | 0.00 |
| 17/02/2021 | R197 On 06-May-21 | | | Bond Future | 321.18 | 321.3174 | 321.1768 | 321.3174 | 2,121.00 |
| 17/02/2021 | R197 On 05-August-21 | | | Bond Future | 316.70 | 316.8491 | 316.7033 | 316.8491 | 0.00 |
| 17/02/2021 | R197 On 04-November-21 | | | Bond Future | 320.19 | 320.3400 | 320.1909 | 320.3400 | 0.00 |
| 17/02/2021 | R197 On 03-February-22 | | | Bond Future | 315.67 | 315.8175 | 315.6662 | 315.8175 | 0.00 |
| 17/02/2021 | R202 On 06-May-21 | | | Bond Future | 229.08 | 230.8200 | 229.0822 | 230.8200 | 8,028.00 |
| 17/02/2021 | R202 On 05-August-21 | | | Bond Future | 227.35 | 229.1073 | 227.3478 | 229.1073 | 0.00 |
| 17/02/2021 | R202 On 04-November-21 | | | Bond Future | 229.85 | 231.6310 | 229.8512 | 231.6310 | 0.00 |
| 17/02/2021 | R202 On 03-February-22 | | | Bond Future | 228.11 | 229.9139 | 228.1138 | 229.9139 | 0.00 |
| 17/02/2021 | R209 On 06-May-21 | | | Bond Future | 10.32 | 70.6792 | 10.3222 | 70.6792 | 26,170.00 |
| 17/02/2021 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 10060 | 11 | 10060 | 11 | 0.00 |
| 17/02/2021 | R209 On 06-May-21 | 10.60 | Call | Bond Future | 3170 | 4 | 3170 | 4 | 0.00 |
| 17/02/2021 | R209 On 06-May-21 | 10.25 | Call | Bond Future | 2059 | 2 | 2059 | 2 | 5,325.00 |
| 17/02/2021 | R209 On 06-May-21 | 11.25 | Call | Bond Future | 5760 | 6 | 5760 | 6 | 0.00 |
| 17/02/2021 | R209 On 06-May-21 | 11.60 | Call | Bond Future | 7241 | 8 | 7241 | 8 | 0.00 |
| 17/02/2021 | R209 On 06-May-21 | 9.50 | Call | Bond Future | 555 | 1 | 555 | 1 | 2,150.00 |
| 17/02/2021 | R209 On 06-May-21 | 10.35 | Call | Bond Future | 2350 | 3 | 2350 | 3 | 1,000.00 |
| 17/02/2021 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 10015 | 11 | 10015 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 9971 | 11 | 9971 | 11 | 0.00 |
| 17/02/2021 | R209 On 06-May-21 | 9.75 | Call | Bond Future | 925 | 1 | 925 | 1 | 6,050.00 |
| 17/02/2021 | R209 On 06-May-21 | 11.00 | Call | Bond Future | 4708 | 5 | 4708 | 5 | 0.00 |
| 17/02/2021 | R209 On 06-May-21 | 10.00 | Call | Bond Future | 1427 | 2 | 1427 | 2 | 0.00 |
| 17/02/2021 | R209 On 06-May-21 | 12.25 | Call | Bond Future | 10104 | 11 | 10104 | 11 | 0.00 |
| 17/02/2021 | R209 On 06-May-21 | 12.25 | Put | Bond Future | 98 | 0 | 98 | 0 | 9,150.00 |
| 17/02/2021 | R209 On 06-May-21 | 11.00 | Put | Bond Future | 928 | 1 | 928 | 1 | 3,500.00 |
| 17/02/2021 | R209 On 06-May-21 | 10.00 | Put | Bond Future | 3333 | 3 | 3333 | 3 | 0.00 |
| 17/02/2021 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 104 | 0 | 104 | 0 | 0.00 |
| 17/02/2021 | R209 On 06-May-21 | 9.50 | Put | Bond Future | 5571 | 5 | 5571 | 5 | 0.00 |
| 17/02/2021 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 102 | 0 | 102 | 0 | 0.00 |
| 17/02/2021 | R209 On 06-May-21 | 9.75 | Put | Bond Future | 4363 | 4 | 4363 | 4 | 0.00 |
| 17/02/2021 | R209 On 06-May-21 | 11.60 | Put | Bond Future | 359 | 0 | 359 | 0 | 3,750.00 |
| 17/02/2021 | R209 On 06-May-21 | 10.25 | Put | Bond Future | 2480 | 2 | 2480 | 2 | 0.00 |
| 17/02/2021 | R209 On 06-May-21 | 11.25 | Put | Bond Future | 661 | 1 | 661 | 1 | 9,150.00 |
| 17/02/2021 | R209 On 06-May-21 | 10.60 | Put | Bond Future | 1584 | 1 | 1584 | 1 | 6,250.00 |
| 17/02/2021 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 17/02/2021 | R209 On 06-May-21 | 10.35 | Put | Bond Future | 2189 | 2 | 2189 | 2 | 0.00 |
| 17/02/2021 | R209 On 05-August-21 | | | Bond Future | 10.50 | 71.4384 | 10.5046 | 71.4384 | 0.00 |
| 17/02/2021 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 7763 | 8 | 7763 | 8 | 0.00 |
| 17/02/2021 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 7725 | 8 | 7725 | 8 | 0.00 |
| 17/02/2021 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 7800 | 8 | 7800 | 8 | 0.00 |
| 17/02/2021 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 950 | 1 | 950 | 1 | 0.00 |
| 17/02/2021 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 972 | 1 | 972 | 1 | 0.00 |
| 17/02/2021 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 17/02/2021 | R209 On 04-November-21 | | | Bond Future | 10.69 | 69.0689 | 10.6886 | 69.0689 | 1,795.00 |
| 17/02/2021 | R209 On 04-November-21 | 9.50 | Call | Bond Future | 1258 | 1 | 1258 | 1 | 3,750.00 |
| 17/02/2021 | R209 On 04-November-21 | 12.18 | Call | Bond Future | 8809 | 9 | 8809 | 9 | 0.00 |
| 17/02/2021 | R209 On 04-November-21 | 12.19 | Call | Bond Future | 8844 | 9 | 8844 | 9 | 0.00 |
| 17/02/2021 | R209 On 04-November-21 | 12.17 | Call | Bond Future | 8774 | 9 | 8774 | 9 | 0.00 |
| 17/02/2021 | R209 On 04-November-21 | 10.50 | Call | Bond Future | 3357 | 4 | 3357 | 4 | 0.00 |
| 17/02/2021 | R209 On 04-November-21 | 12.00 | Call | Bond Future | 8182 | 9 | 8182 | 9 | 0.00 |
| 17/02/2021 | R209 On 04-November-21 | 12.00 | Put | Bond Future | 1467 | 1 | 1467 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | R209 On 04-November-21 | 12.19 | Put | Bond Future | 1237 | 1 | 1237 | 1 | 0.00 |
| 17/02/2021 | R209 On 04-November-21 | 12.18 | Put | Bond Future | 1248 | 1 | 1248 | 1 | 0.00 |
| 17/02/2021 | R209 On 04-November-21 | 12.17 | Put | Bond Future | 1260 | 1 | 1260 | 1 | 0.00 |
| 17/02/2021 | R209 On 04-November-21 | 10.50 | Put | Bond Future | 4409 | 4 | 4409 | 4 | 5,500.00 |
| 17/02/2021 | R209 On 04-November-21 | 9.50 | Put | Bond Future | 8292 | 8 | 8292 | 8 | 0.00 |
| 17/02/2021 | R209 On 03-February-22 | | | Bond Future | 10.88 | 69.8225 | 10.8832 | 69.8225 | 0.00 |
| 17/02/2021 | R209 On 03-February-22 | 11.04 | Call | Bond Future | 4684 | 5 | 4684 | 5 | 0.00 |
| 17/02/2021 | R209 On 03-February-22 | 11.02 | Call | Bond Future | 4625 | 5 | 4625 | 5 | 0.00 |
| 17/02/2021 | R209 On 03-February-22 | 11.03 | Call | Bond Future | 4654 | 5 | 4654 | 5 | 0.00 |
| 17/02/2021 | R209 On 03-February-22 | 11.03 | Put | Bond Future | 3872 | 4 | 3872 | 4 | 0.00 |
| 17/02/2021 | R209 On 03-February-22 | 11.02 | Put | Bond Future | 3895 | 4 | 3895 | 4 | 0.00 |
| 17/02/2021 | R209 On 03-February-22 | 11.04 | Put | Bond Future | 3849 | 4 | 3849 | 4 | 0.00 |
| 17/02/2021 | R210 On 06-May-21 | | | Bond Future | 200.57 | 200.5839 | 200.5700 | 200.5839 | 1,183.00 |
| 17/02/2021 | R210 On 05-August-21 | | | Bond Future | 202.77 | 202.7868 | 202.7705 | 202.7868 | 0.00 |
| 17/02/2021 | R210 On 04-November-21 | | | Bond Future | 202.27 | 202.2830 | 202.2654 | 202.2830 | 0.00 |
| 17/02/2021 | R210 On 03-February-22 | | | Bond Future | 204.52 | 204.5365 | 204.5185 | 204.5365 | 0.00 |
| 17/02/2021 | R212 On 06-May-21 | | | Bond Future | 171.78 | 171.8246 | 171.7809 | 171.8246 | 3,425.00 |
| 17/02/2021 | R212 On 05-August-21 | | | Bond Future | 171.34 | 171.3814 | 171.3352 | 171.3814 | 0.00 |
| 17/02/2021 | R212 On 04-November-21 | | | Bond Future | 173.22 | 173.2694 | 173.2218 | 173.2694 | 0.00 |
| 17/02/2021 | R213 On 06-May-21 | | | Bond Future | 9.33 | 87.2030 | 9.3309 | 87.2030 | 9,146.00 |
| 17/02/2021 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 13168 | 14 | 13168 | 14 | 0.00 |
| 17/02/2021 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 13123 | 14 | 13123 | 14 | 0.00 |
| 17/02/2021 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 13214 | 14 | 13214 | 14 | 0.00 |
| 17/02/2021 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 17/02/2021 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 17/02/2021 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 17/02/2021 | R213 On 05-August-21 | | | Bond Future | 9.52 | 88.1390 | 9.5222 | 88.1390 | 0.00 |
| 17/02/2021 | R213 On 05-August-21 | 10.78 | Call | Bond Future | 7382 | 8 | 7382 | 8 | 0.00 |
| 17/02/2021 | R213 On 05-August-21 | 10.14 | Call | Bond Future | 4895 | 5 | 4895 | 5 | 0.00 |
| 17/02/2021 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 7702 | 8 | 7702 | 8 | 0.00 |
| 17/02/2021 | R213 On 05-August-21 | 9.34 | Call | Bond Future | 2355 | 3 | 2355 | 3 | 0.00 |
| 17/02/2021 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 7662 | 8 | 7662 | 8 | 0.00 |
| 17/02/2021 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 7622 | 8 | 7622 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 714 | 1 | 714 | 1 | 0.00 |
| 17/02/2021 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 704 | 1 | 704 | 1 | 0.00 |
| 17/02/2021 | R213 On 05-August-21 | 10.14 | Put | Bond Future | 1560 | 1 | 1560 | 1 | 0.00 |
| 17/02/2021 | R213 On 05-August-21 | 9.34 | Put | Bond Future | 3373 | 3 | 3373 | 3 | 0.00 |
| 17/02/2021 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 695 | 1 | 695 | 1 | 0.00 |
| 17/02/2021 | R213 On 05-August-21 | 10.78 | Put | Bond Future | 772 | 1 | 772 | 1 | 0.00 |
| 17/02/2021 | R213 On 04-November-21 | | | Bond Future | 9.72 | 85.5603 | 9.7182 | 85.5603 | 0.00 |
| 17/02/2021 | R213 On 04-November-21 | 11.10 | Call | Bond Future | 8117 | 9 | 8117 | 9 | 0.00 |
| 17/02/2021 | R213 On 04-November-21 | 11.09 | Call | Bond Future | 8080 | 9 | 8080 | 9 | 0.00 |
| 17/02/2021 | R213 On 04-November-21 | 11.11 | Call | Bond Future | 8154 | 9 | 8154 | 9 | 0.00 |
| 17/02/2021 | R213 On 04-November-21 | 11.09 | Put | Bond Future | 1109 | 1 | 1109 | 1 | 0.00 |
| 17/02/2021 | R213 On 04-November-21 | 11.10 | Put | Bond Future | 1098 | 1 | 1098 | 1 | 0.00 |
| 17/02/2021 | R213 On 04-November-21 | 11.11 | Put | Bond Future | 1087 | 1 | 1087 | 1 | 0.00 |
| 17/02/2021 | R213 On 03-February-22 | | | Bond Future | 9.93 | 86.4937 | 9.9323 | 86.4937 | 0.00 |
| 17/02/2021 | R213 On 03-February-22 | 10.15 | Call | Bond Future | 4416 | 5 | 4416 | 5 | 0.00 |
| 17/02/2021 | R213 On 03-February-22 | 9.58 | Call | Bond Future | 2897 | 3 | 2897 | 3 | 0.00 |
| 17/02/2021 | R213 On 03-February-22 | 9.97 | Call | Bond Future | 3895 | 4 | 3895 | 4 | 0.00 |
| 17/02/2021 | R213 On 03-February-22 | 9.96 | Call | Bond Future | 3868 | 4 | 3868 | 4 | 0.00 |
| 17/02/2021 | R213 On 03-February-22 | 8.63 | Call | Bond Future | 1135 | 1 | 1135 | 1 | 200.00 |
| 17/02/2021 | R213 On 03-February-22 | 9.98 | Call | Bond Future | 3922 | 4 | 3922 | 4 | 0.00 |
| 17/02/2021 | R213 On 03-February-22 | 9.98 | Put | Bond Future | 3674 | 4 | 3674 | 4 | 0.00 |
| 17/02/2021 | R213 On 03-February-22 | 9.58 | Put | Bond Future | 4758 | 5 | 4758 | 5 | 200.00 |
| 17/02/2021 | R213 On 03-February-22 | 8.63 | Put | Bond Future | 8287 | 8 | 8287 | 8 | 0.00 |
| 17/02/2021 | R213 On 03-February-22 | 9.96 | Put | Bond Future | 3724 | 4 | 3724 | 4 | 0.00 |
| 17/02/2021 | R213 On 03-February-22 | 9.97 | Put | Bond Future | 3699 | 4 | 3699 | 4 | 0.00 |
| 17/02/2021 | R213 On 03-February-22 | 10.15 | Put | Bond Future | 3292 | 3 | 3292 | 3 | 200.00 |
| 17/02/2021 | R214 On 06-May-21 | | | Bond Future | 10.77 | 67.2084 | 10.7689 | 67.2084 | 13,213.00 |
| 17/02/2021 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 8193 | 9 | 8193 | 9 | 0.00 |
| 17/02/2021 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 8151 | 9 | 8151 | 9 | 0.00 |
| 17/02/2021 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 8109 | 9 | 8109 | 9 | 0.00 |
| 17/02/2021 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 17/02/2021 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 293 | 0 | 293 | 0 | 0.00 |
| 17/02/2021 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 288 | 0 | 288 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | R214 On 05-August-21 | | | Bond Future | 10.95 | 67.9297 | 10.9522 | 67.9297 | 0.00 |
| 17/02/2021 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 7009 | 8 | 7009 | 8 | 0.00 |
| 17/02/2021 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 7044 | 8 | 7044 | 8 | 0.00 |
| 17/02/2021 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 6974 | 8 | 6974 | 8 | 0.00 |
| 17/02/2021 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 1354 | 1 | 1354 | 1 | 0.00 |
| 17/02/2021 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 1382 | 1 | 1382 | 1 | 0.00 |
| 17/02/2021 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 1368 | 1 | 1368 | 1 | 0.00 |
| 17/02/2021 | R214 On 04-November-21 | | | Bond Future | 11.14 | 65.3853 | 11.1368 | 65.3853 | 0.00 |
| 17/02/2021 | R214 On 04-November-21 | 12.48 | Call | Bond Future | 8372 | 9 | 8372 | 9 | 0.00 |
| 17/02/2021 | R214 On 04-November-21 | 12.47 | Call | Bond Future | 8339 | 9 | 8339 | 9 | 0.00 |
| 17/02/2021 | R214 On 04-November-21 | 12.46 | Call | Bond Future | 8306 | 9 | 8306 | 9 | 0.00 |
| 17/02/2021 | R214 On 04-November-21 | 12.46 | Put | Bond Future | 1605 | 2 | 1605 | 2 | 0.00 |
| 17/02/2021 | R214 On 04-November-21 | 12.48 | Put | Bond Future | 1579 | 1 | 1579 | 1 | 0.00 |
| 17/02/2021 | R214 On 04-November-21 | 12.47 | Put | Bond Future | 1592 | 2 | 1592 | 2 | 0.00 |
| 17/02/2021 | R214 On 03-February-22 | | | Bond Future | 11.34 | 66.0987 | 11.3351 | 66.0987 | 0.00 |
| 17/02/2021 | R214 On 03-February-22 | 11.40 | Call | Bond Future | 4593 | 5 | 4593 | 5 | 0.00 |
| 17/02/2021 | R214 On 03-February-22 | 11.39 | Call | Bond Future | 4565 | 5 | 4565 | 5 | 0.00 |
| 17/02/2021 | R214 On 03-February-22 | 11.41 | Call | Bond Future | 4622 | 5 | 4622 | 5 | 0.00 |
| 17/02/2021 | R214 On 03-February-22 | 11.39 | Put | Bond Future | 4271 | 4 | 4271 | 4 | 0.00 |
| 17/02/2021 | R214 On 03-February-22 | 11.40 | Put | Bond Future | 4246 | 4 | 4246 | 4 | 0.00 |
| 17/02/2021 | R214 On 03-February-22 | 11.41 | Put | Bond Future | 4220 | 4 | 4220 | 4 | 0.00 |
| 17/02/2021 | R248 On 06-May-21 | | | Bond Future | 10.82 | 84.4820 | 10.8151 | 84.4820 | 128,092.00 |
| 17/02/2021 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 10277 | 11 | 10277 | 11 | 0.00 |
| 17/02/2021 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 10224 | 11 | 10224 | 11 | 0.00 |
| 17/02/2021 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 10330 | 11 | 10330 | 11 | 0.00 |
| 17/02/2021 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 17/02/2021 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 263 | 0 | 263 | 0 | 0.00 |
| 17/02/2021 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 257 | 0 | 257 | 0 | 0.00 |
| 17/02/2021 | R248 On 05-August-21 | | | Bond Future | 11.00 | 85.3888 | 11.0003 | 85.3888 | 0.00 |
| 17/02/2021 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 10499 | 11 | 10499 | 11 | 0.00 |
| 17/02/2021 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 10453 | 11 | 10453 | 11 | 0.00 |
| 17/02/2021 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 10546 | 11 | 10546 | 11 | 0.00 |
| 17/02/2021 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 916 | 1 | 916 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2021 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 906 | 1 | 906 | 1 | 0.00 |
| 17/02/2021 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 895 | 1 | 895 | 1 | 0.00 |
| 17/02/2021 | R248 On 04-November-21 | | | Bond Future | 11.19 | 81.8983 | 11.1869 | 81.8983 | 0.00 |
| 17/02/2021 | R248 On 04-November-21 | 12.84 | Call | Bond Future | 11344 | 12 | 11344 | 12 | 0.00 |
| 17/02/2021 | R248 On 04-November-21 | 12.83 | Call | Bond Future | 11302 | 12 | 11302 | 12 | 0.00 |
| 17/02/2021 | R248 On 04-November-21 | 12.85 | Call | Bond Future | 11387 | 12 | 11387 | 12 | 0.00 |
| 17/02/2021 | R248 On 04-November-21 | 12.85 | Put | Bond Future | 1222 | 1 | 1222 | 1 | 0.00 |
| 17/02/2021 | R248 On 04-November-21 | 12.83 | Put | Bond Future | 1245 | 1 | 1245 | 1 | 0.00 |
| 17/02/2021 | R248 On 04-November-21 | 12.84 | Put | Bond Future | 1233 | 1 | 1233 | 1 | 0.00 |
| 17/02/2021 | R248 On 03-February-22 | | | Bond Future | 11.39 | 82.7919 | 11.3879 | 82.7919 | 0.00 |
| 17/02/2021 | R248 On 03-February-22 | 11.49 | Call | Bond Future | 5485 | 6 | 5485 | 6 | 0.00 |
| 17/02/2021 | R248 On 03-February-22 | 11.48 | Call | Bond Future | 5450 | 6 | 5450 | 6 | 0.00 |
| 17/02/2021 | R248 On 03-February-22 | 11.47 | Call | Bond Future | 5416 | 6 | 5416 | 6 | 0.00 |
| 17/02/2021 | R248 On 03-February-22 | 11.49 | Put | Bond Future | 4808 | 5 | 4808 | 5 | 0.00 |
| 17/02/2021 | R248 On 03-February-22 | 11.47 | Put | Bond Future | 4870 | 5 | 4870 | 5 | 0.00 |
| 17/02/2021 | R248 On 03-February-22 | 11.48 | Put | Bond Future | 4838 | 5 | 4838 | 5 | 0.00 |