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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2021

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | 2025 On 05-August-21 | | | Bond Future | 153.40 | 153.5492 | 153.4042 | 153.5492 | 5,368.00 |
| 26/05/2021 | 2025 On 04-November-21 | | | Bond Future | 155.15 | 155.2958 | 155.1475 | 155.2958 | 0.00 |
| 26/05/2021 | 2025 On 03-February-22 | | | Bond Future | 155.44 | 155.5914 | 155.4402 | 155.5914 | 0.00 |
| 26/05/2021 | 2025 On 05-May-22 | | | Bond Future | 157.33 | 157.4837 | 157.3301 | 157.4837 | 0.00 |
| 26/05/2021 | 2029 On 05-August-21 | | | Bond Future | 114.49 | 114.3044 | 114.4893 | 114.3044 | 3,031.00 |
| 26/05/2021 | 2029 On 04-November-21 | | | Bond Future | 114.64 | 114.4536 | 114.6393 | 114.4536 | 0.00 |
| 26/05/2021 | 2029 On 03-February-22 | | | Bond Future | 116.01 | 115.8200 | 116.0072 | 115.8200 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | 2029 On 05-May-22 | | | Bond Future | 116.24 | 116.0531 | 116.2421 | 116.0531 | 0.00 |
| 26/05/2021 | 2030 On 05-August-21 | | | Bond Future | 9.02 | 94.3601 | 9.0151 | 94.3601 | 100,747.00 |
| 26/05/2021 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 7765 | 8 | 7765 | 8 | 0.00 |
| 26/05/2021 | 2030 On 05-August-21 | 8.50 | Call | Bond Future | 995 | 1 | 995 | 1 | 5,000.00 |
| 26/05/2021 | 2030 On 05-August-21 | 9.50 | Call | Bond Future | 3796 | 4 | 3796 | 4 | 0.00 |
| 26/05/2021 | 2030 On 05-August-21 | 9.75 | Call | Bond Future | 4795 | 5 | 4795 | 5 | 0.00 |
| 26/05/2021 | 2030 On 05-August-21 | 8.95 | Call | Bond Future | 1993 | 2 | 1993 | 2 | 600.00 |
| 26/05/2021 | 2030 On 05-August-21 | 10.30 | Call | Bond Future | 7177 | 7 | 7177 | 7 | 0.00 |
| 26/05/2021 | 2030 On 05-August-21 | 7.70 | Call | Bond Future | 186 | 0 | 186 | 0 | 200.00 |
| 26/05/2021 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 7720 | 8 | 7720 | 8 | 0.00 |
| 26/05/2021 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 7674 | 8 | 7674 | 8 | 0.00 |
| 26/05/2021 | 2030 On 05-August-21 | 10.15 | Call | Bond Future | 6512 | 7 | 6512 | 7 | 0.00 |
| 26/05/2021 | 2030 On 05-August-21 | 8.83 | Call | Bond Future | 1686 | 2 | 1686 | 2 | 479.00 |
| 26/05/2021 | 2030 On 05-August-21 | 9.45 | Call | Bond Future | 3608 | 4 | 3608 | 4 | 600.00 |
| 26/05/2021 | 2030 On 05-August-21 | 12.10 | Call | Bond Future | 15438 | 15 | 15438 | 15 | 0.00 |
| 26/05/2021 | 2030 On 05-August-21 | 8.78 | Call | Bond Future | 1567 | 2 | 1567 | 2 | 200.00 |
| 26/05/2021 | 2030 On 05-August-21 | 7.70 | Put | Bond Future | 7953 | 8 | 7953 | 8 | 0.00 |
| 26/05/2021 | 2030 On 05-August-21 | 12.10 | Put | Bond Future | 3 | 0 | 3 | 0 | 600.00 |
| 26/05/2021 | 2030 On 05-August-21 | 10.30 | Put | Bond Future | 309 | 0 | 309 | 0 | 200.00 |
| 26/05/2021 | 2030 On 05-August-21 | 8.78 | Put | Bond Future | 2899 | 3 | 2899 | 3 | 0.00 |
| 26/05/2021 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 26/05/2021 | 2030 On 05-August-21 | 8.50 | Put | Bond Future | 3944 | 4 | 3944 | 4 | 0.00 |
| 26/05/2021 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 26/05/2021 | 2030 On 05-August-21 | 8.95 | Put | Bond Future | 2360 | 2 | 2360 | 2 | 0.00 |
| 26/05/2021 | 2030 On 05-August-21 | 9.45 | Put | Bond Future | 1208 | 1 | 1208 | 1 | 0.00 |
| 26/05/2021 | 2030 On 05-August-21 | 9.75 | Put | Bond Future | 785 | 1 | 785 | 1 | 479.00 |
| 26/05/2021 | 2030 On 05-August-21 | 8.83 | Put | Bond Future | 2732 | 3 | 2732 | 3 | 0.00 |
| 26/05/2021 | 2030 On 05-August-21 | 9.50 | Put | Bond Future | 1125 | 1 | 1125 | 1 | 5,000.00 |
| 26/05/2021 | 2030 On 05-August-21 | 10.15 | Put | Bond Future | 411 | 0 | 411 | 0 | 479.00 |
| 26/05/2021 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 238 | 0 | 238 | 0 | 0.00 |
| 26/05/2021 | 2030 On 04-November-21 | | | Bond Future | 9.20 | 95.4113 | 9.1990 | 95.4113 | 0.00 |
| 26/05/2021 | 2030 On 04-November-21 | 8.77 | Call | Bond Future | 2028 | 2 | 2028 | 2 | 300.00 |
| 26/05/2021 | 2030 On 04-November-21 | 11.44 | Call | Bond Future | 11485 | 12 | 11485 | 12 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | 2030 On 04-November-21 | 10.61 | Call | Bond Future | 8069 | 8 | 8069 | 8 | 0.00 |
| 26/05/2021 | 2030 On 04-November-21 | 9.90 | Call | Bond Future | 5356 | 5 | 5356 | 5 | 29.00 |
| 26/05/2021 | 2030 On 04-November-21 | 10.59 | Call | Bond Future | 7990 | 8 | 7990 | 8 | 0.00 |
| 26/05/2021 | 2030 On 04-November-21 | 11.26 | Call | Bond Future | 10727 | 11 | 10727 | 11 | 0.00 |
| 26/05/2021 | 2030 On 04-November-21 | 9.20 | Call | Bond Future | 3092 | 3 | 3092 | 3 | 29.00 |
| 26/05/2021 | 2030 On 04-November-21 | 8.27 | Call | Bond Future | 1123 | 1 | 1123 | 1 | 300.00 |
| 26/05/2021 | 2030 On 04-November-21 | 10.60 | Call | Bond Future | 8029 | 8 | 8029 | 8 | 0.00 |
| 26/05/2021 | 2030 On 04-November-21 | 10.60 | Put | Bond Future | 800 | 1 | 800 | 1 | 0.00 |
| 26/05/2021 | 2030 On 04-November-21 | 10.59 | Put | Bond Future | 809 | 1 | 809 | 1 | 0.00 |
| 26/05/2021 | 2030 On 04-November-21 | 8.77 | Put | Bond Future | 4397 | 4 | 4397 | 4 | 0.00 |
| 26/05/2021 | 2030 On 04-November-21 | 11.44 | Put | Bond Future | 266 | 0 | 266 | 0 | 300.00 |
| 26/05/2021 | 2030 On 04-November-21 | 8.27 | Put | Bond Future | 6351 | 6 | 6351 | 6 | 0.00 |
| 26/05/2021 | 2030 On 04-November-21 | 9.20 | Put | Bond Future | 3087 | 3 | 3087 | 3 | 0.00 |
| 26/05/2021 | 2030 On 04-November-21 | 10.61 | Put | Bond Future | 790 | 1 | 790 | 1 | 0.00 |
| 26/05/2021 | 2030 On 04-November-21 | 11.26 | Put | Bond Future | 343 | 0 | 343 | 0 | 29.00 |
| 26/05/2021 | 2030 On 04-November-21 | 9.90 | Put | Bond Future | 1645 | 2 | 1645 | 2 | 0.00 |
| 26/05/2021 | 2030 On 03-February-22 | | | Bond Future | 9.39 | 92.5239 | 9.3935 | 92.5239 | 0.00 |
| 26/05/2021 | 2030 On 03-February-22 | 9.60 | Call | Bond Future | 4116 | 4 | 4116 | 4 | 1,000.00 |
| 26/05/2021 | 2030 On 03-February-22 | 10.85 | Call | Bond Future | 8384 | 8 | 8384 | 8 | 0.00 |
| 26/05/2021 | 2030 On 03-February-22 | 9.78 | Call | Bond Future | 4656 | 5 | 4656 | 5 | 0.00 |
| 26/05/2021 | 2030 On 03-February-22 | 9.43 | Call | Bond Future | 3636 | 4 | 3636 | 4 | 0.00 |
| 26/05/2021 | 2030 On 03-February-22 | 9.44 | Call | Bond Future | 3663 | 4 | 3663 | 4 | 0.00 |
| 26/05/2021 | 2030 On 03-February-22 | 8.39 | Call | Bond Future | 1413 | 1 | 1413 | 1 | 101.00 |
| 26/05/2021 | 2030 On 03-February-22 | 9.45 | Call | Bond Future | 3691 | 4 | 3691 | 4 | 0.00 |
| 26/05/2021 | 2030 On 03-February-22 | 8.85 | Call | Bond Future | 2233 | 2 | 2233 | 2 | 1,000.00 |
| 26/05/2021 | 2030 On 03-February-22 | 9.35 | Call | Bond Future | 3421 | 3 | 3421 | 3 | 0.00 |
| 26/05/2021 | 2030 On 03-February-22 | 9.35 | Put | Bond Future | 3649 | 4 | 3649 | 4 | 101.00 |
| 26/05/2021 | 2030 On 03-February-22 | 8.39 | Put | Bond Future | 6880 | 7 | 6880 | 7 | 0.00 |
| 26/05/2021 | 2030 On 03-February-22 | 9.45 | Put | Bond Future | 3395 | 3 | 3395 | 3 | 0.00 |
| 26/05/2021 | 2030 On 03-February-22 | 8.85 | Put | Bond Future | 5144 | 5 | 5144 | 5 | 0.00 |
| 26/05/2021 | 2030 On 03-February-22 | 9.44 | Put | Bond Future | 3420 | 3 | 3420 | 3 | 0.00 |
| 26/05/2021 | 2030 On 03-February-22 | 9.43 | Put | Bond Future | 3445 | 3 | 3445 | 3 | 0.00 |
| 26/05/2021 | 2030 On 03-February-22 | 9.78 | Put | Bond Future | 2655 | 3 | 2655 | 3 | 101.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | 2030 On 03-February-22 | 10.85 | Put | Bond Future | 1125 | 1 | 1125 | 1 | 1,000.00 |
| 26/05/2021 | 2030 On 03-February-22 | 9.60 | Put | Bond Future | 3039 | 3 | 3039 | 3 | 0.00 |
| 26/05/2021 | 2030 On 05-May-22 | | | Bond Future | 9.60 | 93.6290 | 9.5999 | 93.6290 | 0.00 |
| 26/05/2021 | 2030 On 05-May-22 | 9.35 | Call | Bond Future | 3291 | 0 | 3291 | 0 | 0.00 |
| 26/05/2021 | 2030 On 05-May-22 | 10.20 | Call | Bond Future | 5683 | 6 | 5683 | 6 | 0.00 |
| 26/05/2021 | 2030 On 05-May-22 | 10.19 | Call | Bond Future | 5651 | 6 | 5651 | 6 | 0.00 |
| 26/05/2021 | 2030 On 05-May-22 | 8.47 | Call | Bond Future | 1545 | 0 | 1545 | 0 | 1,073.00 |
| 26/05/2021 | 2030 On 05-May-22 | 9.95 | Call | Bond Future | 4905 | 0 | 4905 | 0 | 0.00 |
| 26/05/2021 | 2030 On 05-May-22 | 10.21 | Call | Bond Future | 5715 | 6 | 5715 | 6 | 0.00 |
| 26/05/2021 | 2030 On 05-May-22 | 10.21 | Put | Bond Future | 2687 | 3 | 2687 | 3 | 0.00 |
| 26/05/2021 | 2030 On 05-May-22 | 10.19 | Put | Bond Future | 2720 | 3 | 2720 | 3 | 0.00 |
| 26/05/2021 | 2030 On 05-May-22 | 10.20 | Put | Bond Future | 2703 | 3 | 2703 | 3 | 0.00 |
| 26/05/2021 | 2030 On 05-May-22 | 9.35 | Put | Bond Future | 4570 | 0 | 4570 | 0 | 1,073.00 |
| 26/05/2021 | 2030 On 05-May-22 | 8.47 | Put | Bond Future | 7512 | 0 | 7512 | 0 | 0.00 |
| 26/05/2021 | 2030 On 05-May-22 | 9.95 | Put | Bond Future | 3151 | 0 | 3151 | 0 | 1,073.00 |
| 26/05/2021 | 2032 On 05-August-21 | | | Bond Future | 9.76 | 93.0172 | 9.7552 | 93.0172 | 118,190.00 |
| 26/05/2021 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 9329 | 9 | 9329 | 9 | 0.00 |
| 26/05/2021 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 9280 | 9 | 9280 | 9 | 0.00 |
| 26/05/2021 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 9377 | 9 | 9377 | 9 | 0.00 |
| 26/05/2021 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 26/05/2021 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 26/05/2021 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 228 | 0 | 228 | 0 | 0.00 |
| 26/05/2021 | 2032 On 04-November-21 | | | Bond Future | 9.95 | 89.9077 | 9.9486 | 89.9077 | 21.00 |
| 26/05/2021 | 2032 On 04-November-21 | 9.33 | Call | Bond Future | 1954 | 2 | 1954 | 2 | 700.00 |
| 26/05/2021 | 2032 On 04-November-21 | 12.81 | Call | Bond Future | 15118 | 15 | 15118 | 15 | 0.00 |
| 26/05/2021 | 2032 On 04-November-21 | 11.71 | Call | Bond Future | 10320 | 10 | 10320 | 10 | 0.00 |
| 26/05/2021 | 2032 On 04-November-21 | 9.83 | Call | Bond Future | 3212 | 3 | 3212 | 3 | 700.00 |
| 26/05/2021 | 2032 On 04-November-21 | 11.70 | Call | Bond Future | 10278 | 10 | 10278 | 10 | 0.00 |
| 26/05/2021 | 2032 On 04-November-21 | 11.69 | Call | Bond Future | 10235 | 10 | 10235 | 10 | 0.00 |
| 26/05/2021 | 2032 On 04-November-21 | 11.71 | Put | Bond Future | 675 | 1 | 675 | 1 | 0.00 |
| 26/05/2021 | 2032 On 04-November-21 | 11.69 | Put | Bond Future | 691 | 1 | 691 | 1 | 0.00 |
| 26/05/2021 | 2032 On 04-November-21 | 12.81 | Put | Bond Future | 161 | 0 | 161 | 0 | 700.00 |
| 26/05/2021 | 2032 On 04-November-21 | 11.70 | Put | Bond Future | 683 | 1 | 683 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | 2032 On 04-November-21 | 9.83 | Put | Bond Future | 3917 | 4 | 3917 | 4 | 0.00 |
| 26/05/2021 | 2032 On 04-November-21 | 9.33 | Put | Bond Future | 5715 | 6 | 5715 | 6 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | | | Bond Future | 10.15 | 90.9605 | 10.1487 | 90.9605 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | 10.35 | Call | Bond Future | 4697 | 5 | 4697 | 5 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | 10.14 | Call | Bond Future | 4057 | 4 | 4057 | 4 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | 9.62 | Call | Bond Future | 2676 | 3 | 2676 | 3 | 210.00 |
| 26/05/2021 | 2032 On 03-February-22 | 10.95 | Call | Bond Future | 6784 | 7 | 6784 | 7 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | 9.14 | Call | Bond Future | 1698 | 2 | 1698 | 2 | 97.00 |
| 26/05/2021 | 2032 On 03-February-22 | 10.45 | Call | Bond Future | 5018 | 5 | 5018 | 5 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | 8.91 | Call | Bond Future | 1356 | 1 | 1356 | 1 | 198.00 |
| 26/05/2021 | 2032 On 03-February-22 | 10.44 | Call | Bond Future | 4985 | 5 | 4985 | 5 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | 11.13 | Call | Bond Future | 7472 | 7 | 7472 | 7 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | 10.53 | Call | Bond Future | 5283 | 5 | 5283 | 5 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | 9.58 | Call | Bond Future | 2582 | 2 | 2582 | 2 | 400.00 |
| 26/05/2021 | 2032 On 03-February-22 | 10.66 | Call | Bond Future | 5730 | 6 | 5730 | 6 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | 9.81 | Call | Bond Future | 3146 | 3 | 3146 | 3 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | 10.43 | Call | Bond Future | 4953 | 5 | 4953 | 5 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | 10.42 | Call | Bond Future | 4920 | 5 | 4920 | 5 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | 10.42 | Put | Bond Future | 3382 | 3 | 3382 | 3 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | 10.43 | Put | Bond Future | 3358 | 3 | 3358 | 3 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | 9.81 | Put | Bond Future | 5119 | 5 | 5119 | 5 | 198.00 |
| 26/05/2021 | 2032 On 03-February-22 | 8.91 | Put | Bond Future | 8864 | 9 | 8864 | 9 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | 10.66 | Put | Bond Future | 2860 | 3 | 2860 | 3 | 97.00 |
| 26/05/2021 | 2032 On 03-February-22 | 10.45 | Put | Bond Future | 3311 | 3 | 3311 | 3 | 198.00 |
| 26/05/2021 | 2032 On 03-February-22 | 10.53 | Put | Bond Future | 3131 | 3 | 3131 | 3 | 210.00 |
| 26/05/2021 | 2032 On 03-February-22 | 10.35 | Put | Bond Future | 3552 | 4 | 3552 | 4 | 400.00 |
| 26/05/2021 | 2032 On 03-February-22 | 11.13 | Put | Bond Future | 2074 | 2 | 2074 | 2 | 210.00 |
| 26/05/2021 | 2032 On 03-February-22 | 9.58 | Put | Bond Future | 5928 | 6 | 5928 | 6 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | 10.44 | Put | Bond Future | 3335 | 3 | 3335 | 3 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | 10.95 | Put | Bond Future | 2343 | 2 | 2343 | 2 | 400.00 |
| 26/05/2021 | 2032 On 03-February-22 | 10.14 | Put | Bond Future | 4107 | 4 | 4107 | 4 | 97.00 |
| 26/05/2021 | 2032 On 03-February-22 | 9.14 | Put | Bond Future | 7750 | 8 | 7750 | 8 | 0.00 |
| 26/05/2021 | 2032 On 03-February-22 | 9.62 | Put | Bond Future | 5781 | 6 | 5781 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | 2032 On 05-May-22 | | | Bond Future | 10.36 | 87.8999 | 10.3565 | 87.8999 | 0.00 |
| 26/05/2021 | 2032 On 05-May-22 | 11.04 | Call | Bond Future | 6644 | 6 | 6644 | 6 | 0.00 |
| 26/05/2021 | 2032 On 05-May-22 | 11.02 | Call | Bond Future | 6574 | 6 | 6574 | 6 | 0.00 |
| 26/05/2021 | 2032 On 05-May-22 | 11.03 | Call | Bond Future | 6609 | 6 | 6609 | 6 | 0.00 |
| 26/05/2021 | 2032 On 05-May-22 | 11.03 | Put | Bond Future | 2967 | 3 | 2967 | 3 | 0.00 |
| 26/05/2021 | 2032 On 05-May-22 | 11.02 | Put | Bond Future | 2985 | 3 | 2985 | 3 | 0.00 |
| 26/05/2021 | 2032 On 05-May-22 | 11.04 | Put | Bond Future | 2949 | 3 | 2949 | 3 | 0.00 |
| 26/05/2021 | 2033 On 05-August-21 | | | Bond Future | 107.63 | 106.7956 | 107.6260 | 106.7956 | 9,629.00 |
| 26/05/2021 | 2033 On 04-November-21 | | | Bond Future | 107.62 | 106.7849 | 107.6236 | 106.7849 | 0.00 |
| 26/05/2021 | 2033 On 03-February-22 | | | Bond Future | 108.91 | 108.0597 | 108.9077 | 108.0597 | 0.00 |
| 26/05/2021 | 2033 On 05-May-22 | | | Bond Future | 108.98 | 108.1180 | 108.9759 | 108.1180 | 0.00 |
| 26/05/2021 | 2037 On 05-August-21 | | | Bond Future | 10.57 | 84.3808 | 10.5720 | 84.3808 | 131,104.00 |
| 26/05/2021 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 10459 | 10 | 10459 | 10 | 0.00 |
| 26/05/2021 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 10509 | 10 | 10509 | 10 | 0.00 |
| 26/05/2021 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 10558 | 10 | 10558 | 10 | 0.00 |
| 26/05/2021 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 26/05/2021 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 269 | 0 | 269 | 0 | 0.00 |
| 26/05/2021 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 264 | 0 | 264 | 0 | 0.00 |
| 26/05/2021 | 2037 On 04-November-21 | | | Bond Future | 10.76 | 85.3211 | 10.7581 | 85.3211 | 0.00 |
| 26/05/2021 | 2037 On 04-November-21 | 12.82 | Call | Bond Future | 12527 | 12 | 12527 | 12 | 0.00 |
| 26/05/2021 | 2037 On 04-November-21 | 12.81 | Call | Bond Future | 12483 | 12 | 12483 | 12 | 0.00 |
| 26/05/2021 | 2037 On 04-November-21 | 12.30 | Call | Bond Future | 10259 | 10 | 10259 | 10 | 0.00 |
| 26/05/2021 | 2037 On 04-November-21 | 11.49 | Call | Bond Future | 6865 | 7 | 6865 | 7 | 600.00 |
| 26/05/2021 | 2037 On 04-November-21 | 12.83 | Call | Bond Future | 12571 | 12 | 12571 | 12 | 0.00 |
| 26/05/2021 | 2037 On 04-November-21 | 12.82 | Put | Bond Future | 638 | 1 | 638 | 1 | 0.00 |
| 26/05/2021 | 2037 On 04-November-21 | 12.30 | Put | Bond Future | 1113 | 1 | 1113 | 1 | 600.00 |
| 26/05/2021 | 2037 On 04-November-21 | 11.49 | Put | Bond Future | 2323 | 2 | 2323 | 2 | 0.00 |
| 26/05/2021 | 2037 On 04-November-21 | 12.81 | Put | Bond Future | 645 | 1 | 645 | 1 | 0.00 |
| 26/05/2021 | 2037 On 04-November-21 | 12.83 | Put | Bond Future | 631 | 1 | 631 | 1 | 0.00 |
| 26/05/2021 | 2037 On 03-February-22 | | | Bond Future | 10.95 | 82.0655 | 10.9534 | 82.0655 | 0.00 |
| 26/05/2021 | 2037 On 03-February-22 | 11.47 | Call | Bond Future | 6498 | 6 | 6498 | 6 | 0.00 |
| 26/05/2021 | 2037 On 03-February-22 | 11.46 | Call | Bond Future | 6461 | 6 | 6461 | 6 | 0.00 |
| 26/05/2021 | 2037 On 03-February-22 | 11.45 | Call | Bond Future | 6424 | 6 | 6424 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | 2037 On 03-February-22 | 11.47 | Put | Bond Future | 3340 | 3 | 3340 | 3 | 0.00 |
| 26/05/2021 | 2037 On 03-February-22 | 11.45 | Put | Bond Future | 3384 | 3 | 3384 | 3 | 0.00 |
| 26/05/2021 | 2037 On 03-February-22 | 11.46 | Put | Bond Future | 3362 | 3 | 3362 | 3 | 0.00 |
| 26/05/2021 | 2037 On 05-May-22 | | | Bond Future | 11.16 | 83.0459 | 11.1558 | 83.0459 | 0.00 |
| 26/05/2021 | 2037 On 05-May-22 | 11.84 | Call | Bond Future | 7538 | 7 | 7538 | 7 | 0.00 |
| 26/05/2021 | 2037 On 05-May-22 | 11.82 | Call | Bond Future | 7464 | 7 | 7464 | 7 | 0.00 |
| 26/05/2021 | 2037 On 05-May-22 | 11.83 | Call | Bond Future | 7501 | 7 | 7501 | 7 | 0.00 |
| 26/05/2021 | 2037 On 05-May-22 | 11.84 | Put | Bond Future | 3505 | 3 | 3505 | 3 | 0.00 |
| 26/05/2021 | 2037 On 05-May-22 | 11.82 | Put | Bond Future | 3545 | 3 | 3545 | 3 | 0.00 |
| 26/05/2021 | 2037 On 05-May-22 | 11.83 | Put | Bond Future | 3525 | 3 | 3525 | 3 | 0.00 |
| 26/05/2021 | 2038 On 05-August-21 | | | Bond Future | 120.15 | 119.4373 | 120.1543 | 119.4373 | 7,713.00 |
| 26/05/2021 | 2038 On 04-November-21 | | | Bond Future | 121.52 | 120.7960 | 121.5198 | 120.7960 | 0.00 |
| 26/05/2021 | 2038 On 03-February-22 | | | Bond Future | 121.22 | 120.4850 | 121.2166 | 120.4850 | 0.00 |
| 26/05/2021 | 2038 On 05-May-22 | | | Bond Future | 122.69 | 121.9506 | 122.6906 | 121.9506 | 0.00 |
| 26/05/2021 | 2040 On 05-August-21 | | | Bond Future | 10.74 | 86.1449 | 10.7448 | 86.1449 | 85,282.00 |
| 26/05/2021 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 11334 | 11 | 11334 | 11 | 0.00 |
| 26/05/2021 | 2040 On 05-August-21 | 11.55 | Call | Bond Future | 6542 | 6 | 6542 | 6 | 900.00 |
| 26/05/2021 | 2040 On 05-August-21 | 14.80 | Call | Bond Future | 22500 | 22 | 22500 | 22 | 0.00 |
| 26/05/2021 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 11282 | 11 | 11282 | 11 | 0.00 |
| 26/05/2021 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 11230 | 11 | 11230 | 11 | 0.00 |
| 26/05/2021 | 2040 On 05-August-21 | 11.05 | Call | Bond Future | 4189 | 4 | 4189 | 4 | 900.00 |
| 26/05/2021 | 2040 On 05-August-21 | 11.05 | Put | Bond Future | 2070 | 2 | 2070 | 2 | 0.00 |
| 26/05/2021 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 26/05/2021 | 2040 On 05-August-21 | 14.80 | Put | Bond Future | 2 | 0 | 2 | 0 | 900.00 |
| 26/05/2021 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 270 | 0 | 270 | 0 | 0.00 |
| 26/05/2021 | 2040 On 05-August-21 | 11.55 | Put | Bond Future | 1128 | 1 | 1128 | 1 | 0.00 |
| 26/05/2021 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 26/05/2021 | 2040 On 04-November-21 | | | Bond Future | 10.93 | 87.1049 | 10.9280 | 87.1049 | 0.00 |
| 26/05/2021 | 2040 On 04-November-21 | 12.91 | Call | Bond Future | 12831 | 13 | 12831 | 13 | 0.00 |
| 26/05/2021 | 2040 On 04-November-21 | 12.90 | Call | Bond Future | 12785 | 13 | 12785 | 13 | 0.00 |
| 26/05/2021 | 2040 On 04-November-21 | 12.89 | Call | Bond Future | 12739 | 12 | 12739 | 12 | 0.00 |
| 26/05/2021 | 2040 On 04-November-21 | 12.89 | Put | Bond Future | 758 | 1 | 758 | 1 | 0.00 |
| 26/05/2021 | 2040 On 04-November-21 | 12.90 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | 2040 On 04-November-21 | 12.91 | Put | Bond Future | 742 | 1 | 742 | 1 | 0.00 |
| 26/05/2021 | 2040 On 03-February-22 | | | Bond Future | 11.12 | 83.6198 | 11.1202 | 83.6198 | 0.00 |
| 26/05/2021 | 2040 On 03-February-22 | 11.58 | Call | Bond Future | 6611 | 6 | 6611 | 6 | 0.00 |
| 26/05/2021 | 2040 On 03-February-22 | 11.57 | Call | Bond Future | 6572 | 6 | 6572 | 6 | 0.00 |
| 26/05/2021 | 2040 On 03-February-22 | 11.59 | Call | Bond Future | 6650 | 6 | 6650 | 6 | 0.00 |
| 26/05/2021 | 2040 On 03-February-22 | 11.57 | Put | Bond Future | 3641 | 4 | 3641 | 4 | 0.00 |
| 26/05/2021 | 2040 On 03-February-22 | 11.58 | Put | Bond Future | 3617 | 4 | 3617 | 4 | 0.00 |
| 26/05/2021 | 2040 On 03-February-22 | 11.59 | Put | Bond Future | 3593 | 4 | 3593 | 4 | 0.00 |
| 26/05/2021 | 2040 On 05-May-22 | | | Bond Future | 11.32 | 84.6189 | 11.3188 | 84.6189 | 0.00 |
| 26/05/2021 | 2040 On 05-May-22 | 11.91 | Call | Bond Future | 7688 | 7 | 7688 | 7 | 0.00 |
| 26/05/2021 | 2040 On 05-May-22 | 11.90 | Call | Bond Future | 7650 | 7 | 7650 | 7 | 0.00 |
| 26/05/2021 | 2040 On 05-May-22 | 11.92 | Call | Bond Future | 7727 | 7 | 7727 | 7 | 0.00 |
| 26/05/2021 | 2040 On 05-May-22 | 11.92 | Put | Bond Future | 3951 | 4 | 3951 | 4 | 0.00 |
| 26/05/2021 | 2040 On 05-May-22 | 11.91 | Put | Bond Future | 3973 | 4 | 3973 | 4 | 0.00 |
| 26/05/2021 | 2040 On 05-May-22 | 11.90 | Put | Bond Future | 3995 | 4 | 3995 | 4 | 0.00 |
| 26/05/2021 | 2044 On 05-August-21 | | | Bond Future | 10.79 | 82.9168 | 10.7930 | 82.9168 | 60,665.00 |
| 26/05/2021 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 11690 | 12 | 11690 | 12 | 0.00 |
| 26/05/2021 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 11639 | 11 | 11639 | 11 | 0.00 |
| 26/05/2021 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 11742 | 12 | 11742 | 12 | 0.00 |
| 26/05/2021 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 236 | 0 | 236 | 0 | 0.00 |
| 26/05/2021 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 241 | 0 | 241 | 0 | 0.00 |
| 26/05/2021 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 245 | 0 | 245 | 0 | 0.00 |
| 26/05/2021 | 2044 On 04-November-21 | | | Bond Future | 10.97 | 83.8408 | 10.9679 | 83.8408 | 0.00 |
| 26/05/2021 | 2044 On 04-November-21 | 12.90 | Call | Bond Future | 12641 | 12 | 12641 | 12 | 0.00 |
| 26/05/2021 | 2044 On 04-November-21 | 12.89 | Call | Bond Future | 12596 | 12 | 12596 | 12 | 0.00 |
| 26/05/2021 | 2044 On 04-November-21 | 12.91 | Call | Bond Future | 12686 | 12 | 12686 | 12 | 0.00 |
| 26/05/2021 | 2044 On 04-November-21 | 12.91 | Put | Bond Future | 793 | 1 | 793 | 1 | 0.00 |
| 26/05/2021 | 2044 On 04-November-21 | 12.89 | Put | Bond Future | 810 | 1 | 810 | 1 | 0.00 |
| 26/05/2021 | 2044 On 04-November-21 | 12.90 | Put | Bond Future | 802 | 1 | 802 | 1 | 0.00 |
| 26/05/2021 | 2044 On 03-February-22 | | | Bond Future | 11.15 | 80.4427 | 11.1511 | 80.4427 | 0.00 |
| 26/05/2021 | 2044 On 03-February-22 | 11.61 | Call | Bond Future | 6687 | 6 | 6687 | 6 | 0.00 |
| 26/05/2021 | 2044 On 03-February-22 | 11.60 | Call | Bond Future | 6648 | 6 | 6648 | 6 | 0.00 |
| 26/05/2021 | 2044 On 03-February-22 | 11.59 | Call | Bond Future | 6609 | 6 | 6609 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | 2044 On 03-February-22 | 11.59 | Put | Bond Future | 3714 | 4 | 3714 | 4 | 0.00 |
| 26/05/2021 | 2044 On 03-February-22 | 11.60 | Put | Bond Future | 3689 | 4 | 3689 | 4 | 0.00 |
| 26/05/2021 | 2044 On 03-February-22 | 11.61 | Put | Bond Future | 3665 | 4 | 3665 | 4 | 0.00 |
| 26/05/2021 | 2044 On 05-May-22 | | | Bond Future | 11.34 | 81.4039 | 11.3401 | 81.4039 | 0.00 |
| 26/05/2021 | 2044 On 05-May-22 | 11.93 | Call | Bond Future | 7770 | 7 | 7770 | 7 | 0.00 |
| 26/05/2021 | 2044 On 05-May-22 | 11.92 | Call | Bond Future | 7731 | 7 | 7731 | 7 | 0.00 |
| 26/05/2021 | 2044 On 05-May-22 | 11.91 | Call | Bond Future | 7693 | 7 | 7693 | 7 | 0.00 |
| 26/05/2021 | 2044 On 05-May-22 | 11.91 | Put | Bond Future | 4069 | 4 | 4069 | 4 | 0.00 |
| 26/05/2021 | 2044 On 05-May-22 | 11.92 | Put | Bond Future | 4046 | 4 | 4046 | 4 | 0.00 |
| 26/05/2021 | 2044 On 05-May-22 | 11.93 | Put | Bond Future | 4024 | 4 | 4024 | 4 | 0.00 |
| 26/05/2021 | 2046 On 05-August-21 | | | Bond Future | 110.66 | 108.9044 | 110.6613 | 108.9044 | 18,098.00 |
| 26/05/2021 | 2046 On 04-November-21 | | | Bond Future | 110.11 | 108.3348 | 110.1106 | 108.3348 | 0.00 |
| 26/05/2021 | 2046 On 03-February-22 | | | Bond Future | 111.42 | 109.6283 | 111.4245 | 109.6283 | 0.00 |
| 26/05/2021 | 2046 On 05-May-22 | | | Bond Future | 110.93 | 109.1148 | 110.9325 | 109.1148 | 0.00 |
| 26/05/2021 | 2050 On 05-August-21 | | | Bond Future | 112.68 | 112.6036 | 112.6764 | 112.6036 | 11,209.00 |
| 26/05/2021 | 2050 On 04-November-21 | | | Bond Future | 113.96 | 113.8846 | 113.9568 | 113.8846 | 0.00 |
| 26/05/2021 | 2050 On 03-February-22 | | | Bond Future | 113.37 | 113.2952 | 113.3676 | 113.2952 | 0.00 |
| 26/05/2021 | 2050 On 05-May-22 | | | Bond Future | 114.75 | 114.6733 | 114.7460 | 114.6733 | 0.00 |
| 26/05/2021 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | AL37 On 05-August-21 | | | Index Future | 795.17 | 796.2500 | 795.1710 | 796.2500 | 0.00 |
| 26/05/2021 | AL37 On 04-November-21 | | | Index Future | 804.11 | 805.1990 | 804.1050 | 805.1990 | 0.00 |
| 26/05/2021 | AL37 On 03-February-22 | | | Index Future | 813.51 | 814.6130 | 813.5050 | 814.6130 | 0.00 |
| 26/05/2021 | AL37 On 05-May-22 | | | Index Future | 823.20 | 824.3250 | 823.2020 | 824.3250 | 0.00 |
| 26/05/2021 | AL7T On 05-August-21 | | | Index Future | 904.36 | 904.3340 | 904.3550 | 904.3340 | 0.00 |
| 26/05/2021 | AL7T On 04-November-21 | | | Index Future | 914.52 | 914.4970 | 914.5160 | 914.4970 | 0.00 |
| 26/05/2021 | AL7T On 03-February-22 | | | Index Future | 925.21 | 925.1890 | 925.2060 | 925.1890 | 0.00 |
| 26/05/2021 | AL7T On 05-May-22 | | | Index Future | 936.24 | 936.2200 | 936.2350 | 936.2200 | 0.00 |
| 26/05/2021 | ALBI On 05-August-21 | | | Index Future | 795.10 | 794.5400 | 795.1010 | 794.5400 | 134.00 |
| 26/05/2021 | ALBI On 04-November-21 | | | Index Future | 804.03 | 803.4700 | 804.0340 | 803.4700 | 0.00 |
| 26/05/2021 | ALBI On 03-February-22 | | | Index Future | 813.43 | 812.8640 | 813.4330 | 812.8640 | 0.00 |
| 26/05/2021 | ALBI On 05-May-22 | | | Index Future | 823.13 | 822.5550 | 823.1290 | 822.5550 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 26/05/2021 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2021 | ES33 On 05-August-21 | | | Bond Future | 11.26 | 78.2737 | 11.2592 | 78.2737 | 350.00 |
| 26/05/2021 | ES33 On 04-November-21 | | | Bond Future | 11.49 | 75.3885 | 11.4917 | 75.3885 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | ES33 On 03-February-22 | | | Bond Future | 11.74 | 76.2892 | 11.7366 | 76.2892 | 0.00 |
| 26/05/2021 | ES33 On 05-May-22 | | | Bond Future | 11.99 | 73.4401 | 11.9856 | 73.4401 | 0.00 |
| 26/05/2021 | ES42 On 05-August-21 | | | Bond Future | 11.78 | 76.9818 | 11.7840 | 76.9818 | 4,779.00 |
| 26/05/2021 | ES42 On 04-November-21 | | | Bond Future | 12.00 | 73.5994 | 12.0050 | 73.5994 | 0.00 |
| 26/05/2021 | ES42 On 03-February-22 | | | Bond Future | 12.23 | 74.4793 | 12.2301 | 74.4793 | 0.00 |
| 26/05/2021 | ES42 On 05-May-22 | | | Bond Future | 12.47 | 71.1274 | 12.4670 | 71.1274 | 0.00 |
| 26/05/2021 | GOVI On 05-August-21 | | | GOVI | 785.25 | 784.7980 | 785.2470 | 784.7980 | 989.00 |
| 26/05/2021 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 660970 | 66 | 660970 | 66 | 0.00 |
| 26/05/2021 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 661070 | 66 | 661070 | 66 | 0.00 |
| 26/05/2021 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 661170 | 66 | 661170 | 66 | 0.00 |
| 26/05/2021 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2021 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2021 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2021 | GOVI On 04-November-21 | | | GOVI | 794.07 | 793.6180 | 794.0690 | 793.6180 | 0.00 |
| 26/05/2021 | GOVI On 04-November-21 | 728.42 | Call | GOVI | 656490 | 65 | 656490 | 65 | 0.00 |
| 26/05/2021 | GOVI On 04-November-21 | 728.41 | Call | GOVI | 656590 | 65 | 656590 | 65 | 0.00 |
| 26/05/2021 | GOVI On 04-November-21 | 728.40 | Call | GOVI | 656690 | 65 | 656690 | 65 | 0.00 |
| 26/05/2021 | GOVI On 04-November-21 | 728.40 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2021 | GOVI On 04-November-21 | 728.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2021 | GOVI On 04-November-21 | 728.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2021 | GOVI On 03-February-22 | | | GOVI | 803.35 | 802.8970 | 803.3510 | 802.8970 | 0.00 |
| 26/05/2021 | GOVI On 03-February-22 | 792.75 | Call | GOVI | 106010 | 10 | 106010 | 10 | 0.00 |
| 26/05/2021 | GOVI On 03-February-22 | 792.74 | Call | GOVI | 106110 | 10 | 106110 | 10 | 0.00 |
| 26/05/2021 | GOVI On 03-February-22 | 792.76 | Call | GOVI | 105910 | 10 | 105910 | 10 | 0.00 |
| 26/05/2021 | GOVI On 03-February-22 | 792.76 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2021 | GOVI On 03-February-22 | 792.74 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2021 | GOVI On 03-February-22 | 792.75 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2021 | GOVI On 05-May-22 | | | GOVI | 812.93 | 812.4690 | 812.9280 | 812.4690 | 0.00 |
| 26/05/2021 | GOVI On 05-May-22 | 788.24 | Call | GOVI | 246880 | 24 | 246880 | 24 | 0.00 |
| 26/05/2021 | GOVI On 05-May-22 | 788.23 | Call | GOVI | 246980 | 24 | 246980 | 24 | 0.00 |
| 26/05/2021 | GOVI On 05-May-22 | 788.25 | Call | GOVI | 246780 | 24 | 246780 | 24 | 0.00 |
| 26/05/2021 | GOVI On 05-May-22 | 788.25 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2021 | GOVI On 05-May-22 | 788.23 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | GOVI On 05-May-22 | 788.24 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2021 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 26/05/2021 | IGOV On 05-August-21 | | | Index Future | 293.48 | 292.6360 | 293.4810 | 292.6360 | 576.00 |
| 26/05/2021 | IGOV On 04-November-21 | | | Index Future | 296.85 | 295.9970 | 296.8500 | 295.9970 | 16.00 |
| 26/05/2021 | IGOV On 03-February-22 | | | Index Future | 300.39 | 299.5290 | 300.3910 | 299.5290 | 0.00 |
| 26/05/2021 | IGOV On 05-May-22 | | | Index Future | 304.04 | 303.1690 | 304.0420 | 303.1690 | 0.00 |
| 26/05/2021 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.43 | 90.4300 | 90.4300 | 90.4300 | 0.00 |
| 26/05/2021 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.42 | 89.4200 | 89.4200 | 89.4200 | 0.00 |
| 26/05/2021 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.70 | 90.7000 | 90.7000 | 90.7000 | 51.00 |
| 26/05/2021 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.14 | 90.1400 | 90.1400 | 90.1400 | 0.00 |
| 26/05/2021 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.33 | 90.3400 | 90.3300 | 90.3400 | 0.00 |
| 26/05/2021 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.55 | 93.5500 | 93.5500 | 93.5500 | 0.00 |
| 26/05/2021 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.14 | 94.1400 | 94.1400 | 94.1400 | 0.00 |
| 26/05/2021 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.65 | 86.6500 | 86.6500 | 86.6500 | 0.00 |
| 26/05/2021 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.32 | 92.3100 | 92.3200 | 92.3100 | 0.00 |
| 26/05/2021 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 26/05/2021 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.71 | 80.6000 | 80.7100 | 80.6000 | 0.00 |
| 26/05/2021 | IS10 On 16-March-26 | | | Interest Rate Swap | 77.28 | 77.1700 | 77.2800 | 77.1700 | 0.00 |
| 26/05/2021 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.73 | 75.6100 | 75.7300 | 75.6100 | 0.00 |
| 26/05/2021 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.78 | 77.6700 | 77.7800 | 77.6700 | 0.00 |
| 26/05/2021 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.81 | 81.7000 | 81.8100 | 81.7000 | 0.00 |
| 26/05/2021 | IS10 On 15-March-27 | | | Interest Rate Swap | 80.33 | 80.2300 | 80.3300 | 80.2300 | 0.00 |
| 26/05/2021 | IS10 On 21-June-27 | | | Interest Rate Swap | 82.41 | 82.3100 | 82.4100 | 82.3100 | 0.00 |
| 26/05/2021 | IS10 On 20-September-27 | | | Interest Rate Swap | 88.20 | 88.1100 | 88.2000 | 88.1100 | 0.00 |
| 26/05/2021 | IS10 On 20-December-27 | | | Interest Rate Swap | 88.59 | 88.5100 | 88.5900 | 88.5100 | 0.00 |
| 26/05/2021 | IS10 On 22-March-28 | | | Interest Rate Swap | 81.60 | 81.5300 | 81.6000 | 81.5300 | 0.00 |
| 26/05/2021 | IS10 On 20-June-28 | | | Interest Rate Swap | 89.39 | 89.3300 | 89.3900 | 89.3300 | 0.00 |
| 26/05/2021 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 26/05/2021 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 26/05/2021 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.71 | 96.2950 | 3.7050 | 96.2950 | 0.00 |
| 26/05/2021 | JBAF On 21-July-21 | | | Jibar Tradeable Future | 3.75 | 96.2550 | 3.7450 | 96.2550 | 0.00 |
| 26/05/2021 | JBAF On 18-August-21 | | | Jibar Tradeable Future | 3.77 | 96.2400 | 3.7700 | 96.2400 | 0.00 |
| 26/05/2021 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.81 | 96.2050 | 3.8050 | 96.2050 | 30,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | JBAF On 20-October-21 | | | Jibar Tradeable Future | 3.89 | 96.1300 | 3.8900 | 96.1300 | 0.00 |
| 26/05/2021 | JBAF On 17-November-21 | | | Jibar Tradeable Future | 3.92 | 96.1000 | 3.9200 | 96.1000 | 0.00 |
| 26/05/2021 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 4.06 | 95.9700 | 4.0600 | 95.9700 | 0.00 |
| 26/05/2021 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 4.31 | 95.7150 | 4.3050 | 95.7150 | 0.00 |
| 26/05/2021 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.64 | 95.3800 | 4.6400 | 95.3800 | 471.00 |
| 26/05/2021 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 4.87 | 95.1500 | 4.8700 | 95.1500 | 0.00 |
| 26/05/2021 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 5.20 | 94.8150 | 5.1950 | 94.8150 | 0.00 |
| 26/05/2021 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 5.43 | 94.5950 | 5.4250 | 94.5950 | 0.00 |
| 26/05/2021 | R023 On 05-August-21 | | | Bond Future | 4.97 | 107.5573 | 4.9730 | 107.5573 | 15,432.00 |
| 26/05/2021 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 586 | 1 | 586 | 1 | 0.00 |
| 26/05/2021 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 573 | 1 | 573 | 1 | 0.00 |
| 26/05/2021 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 560 | 1 | 560 | 1 | 0.00 |
| 26/05/2021 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 26/05/2021 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 78 | 0 | 78 | 0 | 0.00 |
| 26/05/2021 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 26/05/2021 | R023 On 04-November-21 | | | Bond Future | 5.06 | 104.8468 | 5.0640 | 104.8468 | 0.00 |
| 26/05/2021 | R023 On 04-November-21 | 4.92 | Call | Bond Future | 267 | 0 | 267 | 0 | 0.00 |
| 26/05/2021 | R023 On 04-November-21 | 4.91 | Call | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 26/05/2021 | R023 On 04-November-21 | 4.90 | Call | Bond Future | 255 | 0 | 255 | 0 | 0.00 |
| 26/05/2021 | R023 On 04-November-21 | 4.90 | Put | Bond Future | 465 | 0 | 465 | 0 | 0.00 |
| 26/05/2021 | R023 On 04-November-21 | 4.91 | Put | Bond Future | 458 | 0 | 458 | 0 | 0.00 |
| 26/05/2021 | R023 On 04-November-21 | 4.92 | Put | Bond Future | 452 | 0 | 452 | 0 | 0.00 |
| 26/05/2021 | R023 On 03-February-22 | | | Bond Future | 5.16 | 106.0740 | 5.1604 | 106.0740 | 0.00 |
| 26/05/2021 | R023 On 03-February-22 | 5.07 | Call | Bond Future | 329 | 0 | 329 | 0 | 0.00 |
| 26/05/2021 | R023 On 03-February-22 | 5.06 | Call | Bond Future | 324 | 0 | 324 | 0 | 0.00 |
| 26/05/2021 | R023 On 03-February-22 | 5.08 | Call | Bond Future | 334 | 0 | 334 | 0 | 0.00 |
| 26/05/2021 | R023 On 03-February-22 | 5.08 | Put | Bond Future | 418 | 0 | 418 | 0 | 0.00 |
| 26/05/2021 | R023 On 03-February-22 | 5.06 | Put | Bond Future | 428 | 0 | 428 | 0 | 0.00 |
| 26/05/2021 | R023 On 03-February-22 | 5.07 | Put | Bond Future | 423 | 0 | 423 | 0 | 0.00 |
| 26/05/2021 | R023 On 05-May-22 | | | Bond Future | 5.26 | 103.4294 | 5.2630 | 103.4294 | 0.00 |
| 26/05/2021 | R023 On 05-May-22 | 6.30 | Call | Bond Future | 950 | 1 | 950 | 1 | 0.00 |
| 26/05/2021 | R023 On 05-May-22 | 6.29 | Call | Bond Future | 943 | 1 | 943 | 1 | 0.00 |
| 26/05/2021 | R023 On 05-May-22 | 6.31 | Call | Bond Future | 956 | 1 | 956 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | R023 On 05-May-22 | 6.31 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 26/05/2021 | R023 On 05-May-22 | 6.29 | Put | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 26/05/2021 | R023 On 05-May-22 | 6.30 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 26/05/2021 | R035 On 05-August-21 | | | Bond Future | 10.39 | 92.8583 | 10.3877 | 92.8583 | 81,740.00 |
| 26/05/2021 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2021 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2021 | R035 On 05-August-21 | 10.77 | Call | Bond Future | 4203 | 4 | 4203 | 4 | 0.00 |
| 26/05/2021 | R035 On 05-August-21 | 10.02 | Call | Bond Future | 1655 | 2 | 1655 | 2 | 100.00 |
| 26/05/2021 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2021 | R035 On 05-August-21 | 11.37 | Call | Bond Future | 6975 | 7 | 6975 | 7 | 0.00 |
| 26/05/2021 | R035 On 05-August-21 | 11.37 | Put | Bond Future | 803 | 1 | 803 | 1 | 100.00 |
| 26/05/2021 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 45018 | 45 | 45018 | 45 | 0.00 |
| 26/05/2021 | R035 On 05-August-21 | 10.77 | Put | Bond Future | 1724 | 2 | 1724 | 2 | 100.00 |
| 26/05/2021 | R035 On 05-August-21 | 10.02 | Put | Bond Future | 4136 | 4 | 4136 | 4 | 0.00 |
| 26/05/2021 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 45251 | 45 | 45251 | 45 | 0.00 |
| 26/05/2021 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 45135 | 45 | 45135 | 45 | 0.00 |
| 26/05/2021 | R035 On 04-November-21 | | | Bond Future | 10.58 | 89.4170 | 10.5844 | 89.4170 | 0.00 |
| 26/05/2021 | R035 On 04-November-21 | 11.20 | Call | Bond Future | 6331 | 6 | 6331 | 6 | 0.00 |
| 26/05/2021 | R035 On 04-November-21 | 13.82 | Call | Bond Future | 17824 | 18 | 17824 | 18 | 0.00 |
| 26/05/2021 | R035 On 04-November-21 | 11.75 | Call | Bond Future | 8614 | 8 | 8614 | 8 | 0.00 |
| 26/05/2021 | R035 On 04-November-21 | 10.23 | Call | Bond Future | 2960 | 3 | 2960 | 3 | 782.00 |
| 26/05/2021 | R035 On 04-November-21 | 12.52 | Call | Bond Future | 11965 | 12 | 11965 | 12 | 0.00 |
| 26/05/2021 | R035 On 04-November-21 | 12.51 | Call | Bond Future | 11920 | 12 | 11920 | 12 | 0.00 |
| 26/05/2021 | R035 On 04-November-21 | 10.60 | Call | Bond Future | 4091 | 4 | 4091 | 4 | 0.00 |
| 26/05/2021 | R035 On 04-November-21 | 10.11 | Call | Bond Future | 2631 | 2 | 2631 | 2 | 350.00 |
| 26/05/2021 | R035 On 04-November-21 | 10.12 | Call | Bond Future | 2658 | 2 | 2658 | 2 | 400.00 |
| 26/05/2021 | R035 On 04-November-21 | 10.62 | Call | Bond Future | 4158 | 4 | 4158 | 4 | 400.00 |
| 26/05/2021 | R035 On 04-November-21 | 12.53 | Call | Bond Future | 12009 | 12 | 12009 | 12 | 0.00 |
| 26/05/2021 | R035 On 04-November-21 | 11.08 | Call | Bond Future | 5847 | 5 | 5847 | 5 | 0.00 |
| 26/05/2021 | R035 On 04-November-21 | 11.08 | Put | Bond Future | 2741 | 3 | 2741 | 3 | 782.00 |
| 26/05/2021 | R035 On 04-November-21 | 10.23 | Put | Bond Future | 5284 | 5 | 5284 | 5 | 0.00 |
| 26/05/2021 | R035 On 04-November-21 | 12.53 | Put | Bond Future | 680 | 1 | 680 | 1 | 0.00 |
| 26/05/2021 | R035 On 04-November-21 | 11.75 | Put | Bond Future | 1554 | 1 | 1554 | 1 | 782.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | R035 On 04-November-21 | 10.62 | Put | Bond Future | 3929 | 4 | 3929 | 4 | 0.00 |
| 26/05/2021 | R035 On 04-November-21 | 10.12 | Put | Bond Future | 5720 | 6 | 5720 | 6 | 0.00 |
| 26/05/2021 | R035 On 04-November-21 | 10.60 | Put | Bond Future | 3991 | 4 | 3991 | 4 | 350.00 |
| 26/05/2021 | R035 On 04-November-21 | 10.11 | Put | Bond Future | 5761 | 6 | 5761 | 6 | 0.00 |
| 26/05/2021 | R035 On 04-November-21 | 11.20 | Put | Bond Future | 2496 | 2 | 2496 | 2 | 350.00 |
| 26/05/2021 | R035 On 04-November-21 | 12.51 | Put | Bond Future | 696 | 1 | 696 | 1 | 0.00 |
| 26/05/2021 | R035 On 04-November-21 | 12.52 | Put | Bond Future | 688 | 1 | 688 | 1 | 0.00 |
| 26/05/2021 | R035 On 04-November-21 | 13.82 | Put | Bond Future | 136 | 0 | 136 | 0 | 400.00 |
| 26/05/2021 | R035 On 03-February-22 | | | Bond Future | 10.79 | 90.4638 | 10.7912 | 90.4638 | 0.00 |
| 26/05/2021 | R035 On 03-February-22 | 11.05 | Call | Bond Future | 5494 | 5 | 5494 | 5 | 0.00 |
| 26/05/2021 | R035 On 03-February-22 | 11.88 | Call | Bond Future | 8682 | 8 | 8682 | 8 | 0.00 |
| 26/05/2021 | R035 On 03-February-22 | 10.10 | Call | Bond Future | 2665 | 2 | 2665 | 2 | 280.00 |
| 26/05/2021 | R035 On 03-February-22 | 9.70 | Call | Bond Future | 1801 | 2 | 1801 | 2 | 683.00 |
| 26/05/2021 | R035 On 03-February-22 | 11.24 | Call | Bond Future | 6183 | 6 | 6183 | 6 | 0.00 |
| 26/05/2021 | R035 On 03-February-22 | 10.35 | Call | Bond Future | 3314 | 3 | 3314 | 3 | 1,600.00 |
| 26/05/2021 | R035 On 03-February-22 | 11.28 | Call | Bond Future | 6333 | 6 | 6333 | 6 | 0.00 |
| 26/05/2021 | R035 On 03-February-22 | 10.26 | Call | Bond Future | 3073 | 3 | 3073 | 3 | 200.00 |
| 26/05/2021 | R035 On 03-February-22 | 11.73 | Call | Bond Future | 8112 | 8 | 8112 | 8 | 0.00 |
| 26/05/2021 | R035 On 03-February-22 | 11.03 | Call | Bond Future | 5423 | 5 | 5423 | 5 | 0.00 |
| 26/05/2021 | R035 On 03-February-22 | 11.39 | Call | Bond Future | 6754 | 6 | 6754 | 6 | 0.00 |
| 26/05/2021 | R035 On 03-February-22 | 10.65 | Call | Bond Future | 4185 | 4 | 4185 | 4 | 0.00 |
| 26/05/2021 | R035 On 03-February-22 | 11.23 | Call | Bond Future | 6146 | 6 | 6146 | 6 | 0.00 |
| 26/05/2021 | R035 On 03-February-22 | 11.22 | Call | Bond Future | 6109 | 6 | 6109 | 6 | 0.00 |
| 26/05/2021 | R035 On 03-February-22 | 11.22 | Put | Bond Future | 3488 | 3 | 3488 | 3 | 0.00 |
| 26/05/2021 | R035 On 03-February-22 | 11.23 | Put | Bond Future | 3466 | 3 | 3466 | 3 | 0.00 |
| 26/05/2021 | R035 On 03-February-22 | 11.39 | Put | Bond Future | 3126 | 3 | 3126 | 3 | 683.00 |
| 26/05/2021 | R035 On 03-February-22 | 11.73 | Put | Bond Future | 2521 | 2 | 2521 | 2 | 280.00 |
| 26/05/2021 | R035 On 03-February-22 | 11.28 | Put | Bond Future | 3355 | 3 | 3355 | 3 | 200.00 |
| 26/05/2021 | R035 On 03-February-22 | 10.26 | Put | Bond Future | 6484 | 7 | 6484 | 7 | 0.00 |
| 26/05/2021 | R035 On 03-February-22 | 11.05 | Put | Bond Future | 3898 | 4 | 3898 | 4 | 1,600.00 |
| 26/05/2021 | R035 On 03-February-22 | 10.35 | Put | Bond Future | 6135 | 6 | 6135 | 6 | 0.00 |
| 26/05/2021 | R035 On 03-February-22 | 11.24 | Put | Bond Future | 3443 | 3 | 3443 | 3 | 0.00 |
| 26/05/2021 | R035 On 03-February-22 | 10.65 | Put | Bond Future | 5073 | 5 | 5073 | 5 | 683.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | R035 On 03-February-22 | 9.70 | Put | Bond Future | 9021 | 9 | 9021 | 9 | 0.00 |
| 26/05/2021 | R035 On 03-February-22 | 11.88 | Put | Bond Future | 2247 | 2 | 2247 | 2 | 1,800.00 |
| 26/05/2021 | R035 On 03-February-22 | 11.03 | Put | Bond Future | 3949 | 4 | 3949 | 4 | 280.00 |
| 26/05/2021 | R035 On 03-February-22 | 10.10 | Put | Bond Future | 7142 | 7 | 7142 | 7 | 0.00 |
| 26/05/2021 | R035 On 05-May-22 | | | Bond Future | 11.00 | 87.0656 | 10.9972 | 87.0656 | 0.00 |
| 26/05/2021 | R035 On 05-May-22 | 11.65 | Call | Bond Future | 7349 | 7 | 7349 | 7 | 0.00 |
| 26/05/2021 | R035 On 05-May-22 | 11.64 | Call | Bond Future | 7312 | 7 | 7312 | 7 | 0.00 |
| 26/05/2021 | R035 On 05-May-22 | 11.63 | Call | Bond Future | 7275 | 7 | 7275 | 7 | 0.00 |
| 26/05/2021 | R035 On 05-May-22 | 11.63 | Put | Bond Future | 3553 | 3 | 3553 | 3 | 0.00 |
| 26/05/2021 | R035 On 05-May-22 | 11.64 | Put | Bond Future | 3533 | 3 | 3533 | 3 | 0.00 |
| 26/05/2021 | R035 On 05-May-22 | 11.65 | Put | Bond Future | 3513 | 3 | 3513 | 3 | 0.00 |
| 26/05/2021 | R186 On 05-August-21 | | | Bond Future | 7.43 | 114.9684 | 7.4286 | 114.9684 | 91,875.00 |
| 26/05/2021 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 5648 | 6 | 5648 | 6 | 0.00 |
| 26/05/2021 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 5608 | 6 | 5608 | 6 | 0.00 |
| 26/05/2021 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 5567 | 6 | 5567 | 6 | 0.00 |
| 26/05/2021 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 165 | 0 | 165 | 0 | 0.00 |
| 26/05/2021 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 161 | 0 | 161 | 0 | 0.00 |
| 26/05/2021 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 26/05/2021 | R186 On 04-November-21 | | | Bond Future | 7.61 | 116.2486 | 7.6064 | 116.2486 | 0.00 |
| 26/05/2021 | R186 On 04-November-21 | 8.11 | Call | Bond Future | 3502 | 3 | 3502 | 3 | 0.00 |
| 26/05/2021 | R186 On 04-November-21 | 8.77 | Call | Bond Future | 5640 | 6 | 5640 | 6 | 0.00 |
| 26/05/2021 | R186 On 04-November-21 | 7.77 | Call | Bond Future | 2559 | 3 | 2559 | 3 | 0.00 |
| 26/05/2021 | R186 On 04-November-21 | 8.10 | Call | Bond Future | 3472 | 3 | 3472 | 3 | 0.00 |
| 26/05/2021 | R186 On 04-November-21 | 8.09 | Call | Bond Future | 3442 | 3 | 3442 | 3 | 0.00 |
| 26/05/2021 | R186 On 04-November-21 | 8.09 | Put | Bond Future | 1301 | 1 | 1301 | 1 | 0.00 |
| 26/05/2021 | R186 On 04-November-21 | 8.10 | Put | Bond Future | 1287 | 1 | 1287 | 1 | 0.00 |
| 26/05/2021 | R186 On 04-November-21 | 8.77 | Put | Bond Future | 573 | 0 | 573 | 0 | 15,177.00 |
| 26/05/2021 | R186 On 04-November-21 | 8.11 | Put | Bond Future | 1273 | 1 | 1273 | 1 | 0.00 |
| 26/05/2021 | R186 On 04-November-21 | 7.77 | Put | Bond Future | 1829 | 2 | 1829 | 2 | 15,177.00 |
| 26/05/2021 | R186 On 03-February-22 | | | Bond Future | 7.79 | 112.3266 | 7.7945 | 112.3266 | 0.00 |
| 26/05/2021 | R186 On 03-February-22 | 7.29 | Call | Bond Future | 1519 | 1 | 1519 | 1 | 0.00 |
| 26/05/2021 | R186 On 03-February-22 | 7.28 | Call | Bond Future | 1502 | 1 | 1502 | 1 | 0.00 |
| 26/05/2021 | R186 On 03-February-22 | 7.30 | Call | Bond Future | 1535 | 2 | 1535 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | R186 On 03-February-22 | 7.30 | Put | Bond Future | 3662 | 3 | 3662 | 3 | 0.00 |
| 26/05/2021 | R186 On 03-February-22 | 7.28 | Put | Bond Future | 3717 | 4 | 3717 | 4 | 0.00 |
| 26/05/2021 | R186 On 03-February-22 | 7.29 | Put | Bond Future | 3690 | 4 | 3690 | 4 | 0.00 |
| 26/05/2021 | R186 On 05-May-22 | | | Bond Future | 8.00 | 113.6677 | 7.9990 | 113.6677 | 0.00 |
| 26/05/2021 | R186 On 05-May-22 | 8.31 | Call | Bond Future | 3439 | 3 | 3439 | 3 | 0.00 |
| 26/05/2021 | R186 On 05-May-22 | 8.30 | Call | Bond Future | 3415 | 3 | 3415 | 3 | 0.00 |
| 26/05/2021 | R186 On 05-May-22 | 8.32 | Call | Bond Future | 3463 | 3 | 3463 | 3 | 0.00 |
| 26/05/2021 | R186 On 05-May-22 | 8.32 | Put | Bond Future | 2182 | 2 | 2182 | 2 | 0.00 |
| 26/05/2021 | R186 On 05-May-22 | 8.30 | Put | Bond Future | 2214 | 2 | 2214 | 2 | 0.00 |
| 26/05/2021 | R186 On 05-May-22 | 8.31 | Put | Bond Future | 2198 | 2 | 2198 | 2 | 0.00 |
| 26/05/2021 | R197 On 05-August-21 | | | Bond Future | 320.39 | 320.2573 | 320.3869 | 320.2573 | 1,751.00 |
| 26/05/2021 | R197 On 04-November-21 | | | Bond Future | 324.03 | 323.8995 | 324.0271 | 323.8995 | 0.00 |
| 26/05/2021 | R197 On 03-February-22 | | | Bond Future | 319.79 | 319.6611 | 319.7881 | 319.6611 | 0.00 |
| 26/05/2021 | R197 On 05-May-22 | | | Bond Future | 323.68 | 323.5497 | 323.6769 | 323.5497 | 0.00 |
| 26/05/2021 | R202 On 05-August-21 | | | Bond Future | 236.47 | 235.9684 | 236.4693 | 235.9684 | 9,461.00 |
| 26/05/2021 | R202 On 04-November-21 | | | Bond Future | 239.16 | 238.6521 | 239.1560 | 238.6521 | 0.00 |
| 26/05/2021 | R202 On 03-February-22 | | | Bond Future | 237.70 | 237.1958 | 237.7043 | 237.1958 | 0.00 |
| 26/05/2021 | R202 On 05-May-22 | | | Bond Future | 240.59 | 240.0809 | 240.5945 | 240.0809 | 0.00 |
| 26/05/2021 | R209 On 05-August-21 | | | Bond Future | 10.26 | 71.9481 | 10.2629 | 71.9481 | 28,547.00 |
| 26/05/2021 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 8512 | 8 | 8512 | 8 | 0.00 |
| 26/05/2021 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 8469 | 8 | 8469 | 8 | 0.00 |
| 26/05/2021 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 8555 | 8 | 8555 | 8 | 0.00 |
| 26/05/2021 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 317 | 0 | 317 | 0 | 0.00 |
| 26/05/2021 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 328 | 0 | 328 | 0 | 0.00 |
| 26/05/2021 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 323 | 0 | 323 | 0 | 0.00 |
| 26/05/2021 | R209 On 04-November-21 | | | Bond Future | 10.43 | 69.6089 | 10.4338 | 69.6089 | 4,375.00 |
| 26/05/2021 | R209 On 04-November-21 | 9.50 | Call | Bond Future | 1485 | 1 | 1485 | 1 | 6,000.00 |
| 26/05/2021 | R209 On 04-November-21 | 12.18 | Call | Bond Future | 9781 | 10 | 9781 | 10 | 0.00 |
| 26/05/2021 | R209 On 04-November-21 | 12.00 | Call | Bond Future | 9100 | 9 | 9100 | 9 | 0.00 |
| 26/05/2021 | R209 On 04-November-21 | 10.50 | Call | Bond Future | 3826 | 4 | 3826 | 4 | 0.00 |
| 26/05/2021 | R209 On 04-November-21 | 12.19 | Call | Bond Future | 9819 | 10 | 9819 | 10 | 0.00 |
| 26/05/2021 | R209 On 04-November-21 | 12.17 | Call | Bond Future | 9743 | 9 | 9743 | 9 | 0.00 |
| 26/05/2021 | R209 On 04-November-21 | 12.19 | Put | Bond Future | 785 | 1 | 785 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | R209 On 04-November-21 | 12.00 | Put | Bond Future | 958 | 1 | 958 | 1 | 9,000.00 |
| 26/05/2021 | R209 On 04-November-21 | 12.18 | Put | Bond Future | 793 | 1 | 793 | 1 | 0.00 |
| 26/05/2021 | R209 On 04-November-21 | 12.17 | Put | Bond Future | 802 | 1 | 802 | 1 | 0.00 |
| 26/05/2021 | R209 On 04-November-21 | 10.50 | Put | Bond Future | 3452 | 3 | 3452 | 3 | 12,500.00 |
| 26/05/2021 | R209 On 04-November-21 | 9.50 | Put | Bond Future | 7093 | 7 | 7093 | 7 | 0.00 |
| 26/05/2021 | R209 On 03-February-22 | | | Bond Future | 10.61 | 70.4240 | 10.6090 | 70.4240 | 0.00 |
| 26/05/2021 | R209 On 03-February-22 | 11.04 | Call | Bond Future | 5461 | 5 | 5461 | 5 | 0.00 |
| 26/05/2021 | R209 On 03-February-22 | 11.03 | Call | Bond Future | 5429 | 5 | 5429 | 5 | 0.00 |
| 26/05/2021 | R209 On 03-February-22 | 11.02 | Call | Bond Future | 5397 | 5 | 5397 | 5 | 0.00 |
| 26/05/2021 | R209 On 03-February-22 | 11.02 | Put | Bond Future | 3170 | 3 | 3170 | 3 | 0.00 |
| 26/05/2021 | R209 On 03-February-22 | 11.03 | Put | Bond Future | 3150 | 3 | 3150 | 3 | 0.00 |
| 26/05/2021 | R209 On 03-February-22 | 11.04 | Put | Bond Future | 3129 | 3 | 3129 | 3 | 0.00 |
| 26/05/2021 | R209 On 05-May-22 | | | Bond Future | 10.79 | 68.1234 | 10.7888 | 68.1234 | 0.00 |
| 26/05/2021 | R209 On 05-May-22 | 11.45 | Call | Bond Future | 6621 | 6 | 6621 | 6 | 0.00 |
| 26/05/2021 | R209 On 05-May-22 | 11.44 | Call | Bond Future | 6589 | 6 | 6589 | 6 | 0.00 |
| 26/05/2021 | R209 On 05-May-22 | 11.43 | Call | Bond Future | 6556 | 6 | 6556 | 6 | 0.00 |
| 26/05/2021 | R209 On 05-May-22 | 11.43 | Put | Bond Future | 3208 | 3 | 3208 | 3 | 0.00 |
| 26/05/2021 | R209 On 05-May-22 | 11.44 | Put | Bond Future | 3191 | 3 | 3191 | 3 | 0.00 |
| 26/05/2021 | R209 On 05-May-22 | 11.45 | Put | Bond Future | 3173 | 3 | 3173 | 3 | 0.00 |
| 26/05/2021 | R210 On 05-August-21 | | | Bond Future | 210.27 | 210.1622 | 210.2729 | 210.1622 | 1,486.00 |
| 26/05/2021 | R210 On 04-November-21 | | | Bond Future | 209.92 | 209.8112 | 209.9209 | 209.8112 | 0.00 |
| 26/05/2021 | R210 On 03-February-22 | | | Bond Future | 212.43 | 212.3162 | 212.4257 | 212.3162 | 0.00 |
| 26/05/2021 | R210 On 05-May-22 | | | Bond Future | 212.21 | 212.0986 | 212.2087 | 212.0986 | 0.00 |
| 26/05/2021 | R212 On 05-August-21 | | | Bond Future | 172.32 | 172.2212 | 172.3165 | 172.2212 | 1,803.00 |
| 26/05/2021 | R212 On 04-November-21 | | | Bond Future | 174.27 | 174.1804 | 174.2749 | 174.1804 | 0.00 |
| 26/05/2021 | R213 On 05-August-21 | | | Bond Future | 9.38 | 88.2870 | 9.3774 | 88.2870 | 9,043.00 |
| 26/05/2021 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 8060 | 8 | 8060 | 8 | 0.00 |
| 26/05/2021 | R213 On 05-August-21 | 10.14 | Call | Bond Future | 4945 | 5 | 4945 | 5 | 0.00 |
| 26/05/2021 | R213 On 05-August-21 | 10.78 | Call | Bond Future | 7704 | 8 | 7704 | 8 | 0.00 |
| 26/05/2021 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 8016 | 8 | 8016 | 8 | 0.00 |
| 26/05/2021 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 7971 | 8 | 7971 | 8 | 0.00 |
| 26/05/2021 | R213 On 05-August-21 | 9.34 | Call | Bond Future | 2147 | 2 | 2147 | 2 | 0.00 |
| 26/05/2021 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 256 | 0 | 256 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | R213 On 05-August-21 | 10.14 | Put | Bond Future | 804 | 1 | 804 | 1 | 0.00 |
| 26/05/2021 | R213 On 05-August-21 | 9.34 | Put | Bond Future | 2357 | 2 | 2357 | 2 | 0.00 |
| 26/05/2021 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 251 | 0 | 251 | 0 | 0.00 |
| 26/05/2021 | R213 On 05-August-21 | 10.78 | Put | Bond Future | 287 | 0 | 287 | 0 | 0.00 |
| 26/05/2021 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 26/05/2021 | R213 On 04-November-21 | | | Bond Future | 9.56 | 85.7401 | 9.5620 | 85.7401 | 0.00 |
| 26/05/2021 | R213 On 04-November-21 | 11.10 | Call | Bond Future | 8622 | 9 | 8622 | 9 | 0.00 |
| 26/05/2021 | R213 On 04-November-21 | 11.09 | Call | Bond Future | 8583 | 9 | 8583 | 9 | 0.00 |
| 26/05/2021 | R213 On 04-November-21 | 11.11 | Call | Bond Future | 8661 | 9 | 8661 | 9 | 0.00 |
| 26/05/2021 | R213 On 04-November-21 | 11.09 | Put | Bond Future | 767 | 1 | 767 | 1 | 0.00 |
| 26/05/2021 | R213 On 04-November-21 | 11.10 | Put | Bond Future | 758 | 1 | 758 | 1 | 0.00 |
| 26/05/2021 | R213 On 04-November-21 | 11.11 | Put | Bond Future | 749 | 1 | 749 | 1 | 0.00 |
| 26/05/2021 | R213 On 03-February-22 | | | Bond Future | 9.76 | 86.7438 | 9.7563 | 86.7438 | 0.00 |
| 26/05/2021 | R213 On 03-February-22 | 10.17 | Call | Bond Future | 4929 | 5 | 4929 | 5 | 0.00 |
| 26/05/2021 | R213 On 03-February-22 | 9.76 | Call | Bond Future | 3725 | 4 | 3725 | 4 | 0.00 |
| 26/05/2021 | R213 On 03-February-22 | 9.15 | Call | Bond Future | 2263 | 2 | 2263 | 2 | 220.00 |
| 26/05/2021 | R213 On 03-February-22 | 10.60 | Call | Bond Future | 6372 | 6 | 6372 | 6 | 0.00 |
| 26/05/2021 | R213 On 03-February-22 | 9.22 | Call | Bond Future | 2411 | 2 | 2411 | 2 | 430.00 |
| 26/05/2021 | R213 On 03-February-22 | 10.25 | Call | Bond Future | 5184 | 5 | 5184 | 5 | 0.00 |
| 26/05/2021 | R213 On 03-February-22 | 10.15 | Call | Bond Future | 4866 | 5 | 4866 | 5 | 0.00 |
| 26/05/2021 | R213 On 03-February-22 | 9.58 | Call | Bond Future | 3254 | 3 | 3254 | 3 | 0.00 |
| 26/05/2021 | R213 On 03-February-22 | 9.97 | Call | Bond Future | 4316 | 4 | 4316 | 4 | 0.00 |
| 26/05/2021 | R213 On 03-February-22 | 9.96 | Call | Bond Future | 4287 | 4 | 4287 | 4 | 0.00 |
| 26/05/2021 | R213 On 03-February-22 | 8.80 | Call | Bond Future | 1611 | 2 | 1611 | 2 | 102.00 |
| 26/05/2021 | R213 On 03-February-22 | 10.00 | Call | Bond Future | 4403 | 4 | 4403 | 4 | 0.00 |
| 26/05/2021 | R213 On 03-February-22 | 10.67 | Call | Bond Future | 6620 | 7 | 6620 | 7 | 0.00 |
| 26/05/2021 | R213 On 03-February-22 | 8.63 | Call | Bond Future | 1361 | 1 | 1361 | 1 | 200.00 |
| 26/05/2021 | R213 On 03-February-22 | 9.98 | Call | Bond Future | 4345 | 4 | 4345 | 4 | 0.00 |
| 26/05/2021 | R213 On 03-February-22 | 9.98 | Put | Bond Future | 3174 | 3 | 3174 | 3 | 0.00 |
| 26/05/2021 | R213 On 03-February-22 | 10.67 | Put | Bond Future | 1969 | 2 | 1969 | 2 | 220.00 |
| 26/05/2021 | R213 On 03-February-22 | 10.60 | Put | Bond Future | 2065 | 2 | 2065 | 2 | 430.00 |
| 26/05/2021 | R213 On 03-February-22 | 10.00 | Put | Bond Future | 3129 | 3 | 3129 | 3 | 430.00 |
| 26/05/2021 | R213 On 03-February-22 | 9.22 | Put | Bond Future | 5306 | 5 | 5306 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | R213 On 03-February-22 | 8.80 | Put | Bond Future | 6863 | 7 | 6863 | 7 | 0.00 |
| 26/05/2021 | R213 On 03-February-22 | 9.58 | Put | Bond Future | 4192 | 4 | 4192 | 4 | 200.00 |
| 26/05/2021 | R213 On 03-February-22 | 8.63 | Put | Bond Future | 7590 | 8 | 7590 | 8 | 0.00 |
| 26/05/2021 | R213 On 03-February-22 | 9.96 | Put | Bond Future | 3220 | 3 | 3220 | 3 | 0.00 |
| 26/05/2021 | R213 On 03-February-22 | 9.97 | Put | Bond Future | 3197 | 3 | 3197 | 3 | 0.00 |
| 26/05/2021 | R213 On 03-February-22 | 10.15 | Put | Bond Future | 2820 | 3 | 2820 | 3 | 200.00 |
| 26/05/2021 | R213 On 03-February-22 | 10.25 | Put | Bond Future | 2628 | 3 | 2628 | 3 | 102.00 |
| 26/05/2021 | R213 On 03-February-22 | 9.76 | Put | Bond Future | 3705 | 4 | 3705 | 4 | 102.00 |
| 26/05/2021 | R213 On 03-February-22 | 10.17 | Put | Bond Future | 2780 | 3 | 2780 | 3 | 220.00 |
| 26/05/2021 | R213 On 03-February-22 | 9.15 | Put | Bond Future | 5545 | 6 | 5545 | 6 | 0.00 |
| 26/05/2021 | R213 On 05-May-22 | | | Bond Future | 9.95 | 84.2470 | 9.9515 | 84.2470 | 0.00 |
| 26/05/2021 | R213 On 05-May-22 | 10.64 | Call | Bond Future | 6102 | 6 | 6102 | 6 | 0.00 |
| 26/05/2021 | R213 On 05-May-22 | 10.65 | Call | Bond Future | 6134 | 6 | 6134 | 6 | 0.00 |
| 26/05/2021 | R213 On 05-May-22 | 10.63 | Call | Bond Future | 6069 | 6 | 6069 | 6 | 0.00 |
| 26/05/2021 | R213 On 05-May-22 | 10.65 | Put | Bond Future | 2653 | 3 | 2653 | 3 | 0.00 |
| 26/05/2021 | R213 On 05-May-22 | 10.63 | Put | Bond Future | 2685 | 3 | 2685 | 3 | 0.00 |
| 26/05/2021 | R213 On 05-May-22 | 10.64 | Put | Bond Future | 2669 | 3 | 2669 | 3 | 0.00 |
| 26/05/2021 | R214 On 05-August-21 | | | Bond Future | 10.68 | 68.6667 | 10.6773 | 68.6667 | 17,880.00 |
| 26/05/2021 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 7749 | 8 | 7749 | 8 | 0.00 |
| 26/05/2021 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 7790 | 8 | 7790 | 8 | 0.00 |
| 26/05/2021 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 7708 | 7 | 7708 | 7 | 0.00 |
| 26/05/2021 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 508 | 0 | 508 | 0 | 0.00 |
| 26/05/2021 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 523 | 1 | 523 | 1 | 0.00 |
| 26/05/2021 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 516 | 1 | 516 | 1 | 0.00 |
| 26/05/2021 | R214 On 04-November-21 | | | Bond Future | 10.85 | 66.1536 | 10.8477 | 66.1536 | 0.00 |
| 26/05/2021 | R214 On 04-November-21 | 12.48 | Call | Bond Future | 9438 | 9 | 9438 | 9 | 0.00 |
| 26/05/2021 | R214 On 04-November-21 | 12.47 | Call | Bond Future | 9402 | 9 | 9402 | 9 | 0.00 |
| 26/05/2021 | R214 On 04-November-21 | 12.46 | Call | Bond Future | 9365 | 9 | 9365 | 9 | 0.00 |
| 26/05/2021 | R214 On 04-November-21 | 12.46 | Put | Bond Future | 1032 | 1 | 1032 | 1 | 0.00 |
| 26/05/2021 | R214 On 04-November-21 | 12.48 | Put | Bond Future | 1012 | 1 | 1012 | 1 | 0.00 |
| 26/05/2021 | R214 On 04-November-21 | 12.47 | Put | Bond Future | 1022 | 1 | 1022 | 1 | 0.00 |
| 26/05/2021 | R214 On 03-February-22 | | | Bond Future | 11.03 | 66.9281 | 11.0253 | 66.9281 | 0.00 |
| 26/05/2021 | R214 On 03-February-22 | 11.40 | Call | Bond Future | 5528 | 5 | 5528 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | R214 On 03-February-22 | 11.39 | Call | Bond Future | 5496 | 5 | 5496 | 5 | 0.00 |
| 26/05/2021 | R214 On 03-February-22 | 11.41 | Call | Bond Future | 5560 | 5 | 5560 | 5 | 0.00 |
| 26/05/2021 | R214 On 03-February-22 | 11.39 | Put | Bond Future | 3499 | 4 | 3499 | 4 | 0.00 |
| 26/05/2021 | R214 On 03-February-22 | 11.40 | Put | Bond Future | 3477 | 3 | 3477 | 3 | 0.00 |
| 26/05/2021 | R214 On 03-February-22 | 11.41 | Put | Bond Future | 3455 | 3 | 3455 | 3 | 0.00 |
| 26/05/2021 | R214 On 05-May-22 | | | Bond Future | 11.20 | 64.4472 | 11.2008 | 64.4472 | 0.00 |
| 26/05/2021 | R214 On 05-May-22 | 11.74 | Call | Bond Future | 6408 | 6 | 6408 | 6 | 0.00 |
| 26/05/2021 | R214 On 05-May-22 | 11.73 | Call | Bond Future | 6376 | 6 | 6376 | 6 | 0.00 |
| 26/05/2021 | R214 On 05-May-22 | 11.75 | Call | Bond Future | 6439 | 6 | 6439 | 6 | 0.00 |
| 26/05/2021 | R214 On 05-May-22 | 11.73 | Put | Bond Future | 3578 | 4 | 3578 | 4 | 0.00 |
| 26/05/2021 | R214 On 05-May-22 | 11.74 | Put | Bond Future | 3559 | 4 | 3559 | 4 | 0.00 |
| 26/05/2021 | R214 On 05-May-22 | 11.75 | Put | Bond Future | 3540 | 4 | 3540 | 4 | 0.00 |
| 26/05/2021 | R248 On 05-August-21 | | | Bond Future | 10.70 | 86.6695 | 10.6974 | 86.6695 | 171,914.00 |
| 26/05/2021 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 12028 | 12 | 12028 | 12 | 0.00 |
| 26/05/2021 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 11976 | 12 | 11976 | 12 | 0.00 |
| 26/05/2021 | R248 On 05-August-21 | 10.00 | Call | Bond Future | 955 | 1 | 955 | 1 | 0.00 |
| 26/05/2021 | R248 On 05-August-21 | 10.50 | Call | Bond Future | 2325 | 2 | 2325 | 2 | 1,000.00 |
| 26/05/2021 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 12081 | 12 | 12081 | 12 | 0.00 |
| 26/05/2021 | R248 On 05-August-21 | 11.20 | Call | Bond Future | 5226 | 5 | 5226 | 5 | 1,000.00 |
| 26/05/2021 | R248 On 05-August-21 | 10.30 | Call | Bond Future | 1697 | 2 | 1697 | 2 | 1,300.00 |
| 26/05/2021 | R248 On 05-August-21 | 10.90 | Call | Bond Future | 3851 | 4 | 3851 | 4 | 1,300.00 |
| 26/05/2021 | R248 On 05-August-21 | 10.60 | Call | Bond Future | 2670 | 3 | 2670 | 3 | 0.00 |
| 26/05/2021 | R248 On 05-August-21 | 10.60 | Put | Bond Future | 3402 | 3 | 3402 | 3 | 0.00 |
| 26/05/2021 | R248 On 05-August-21 | 10.90 | Put | Bond Future | 2364 | 2 | 2364 | 2 | 0.00 |
| 26/05/2021 | R248 On 05-August-21 | 10.50 | Put | Bond Future | 3819 | 4 | 3819 | 4 | 0.00 |
| 26/05/2021 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 26/05/2021 | R248 On 05-August-21 | 11.20 | Put | Bond Future | 1622 | 2 | 1622 | 2 | 0.00 |
| 26/05/2021 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 26/05/2021 | R248 On 05-August-21 | 10.30 | Put | Bond Future | 4755 | 5 | 4755 | 5 | 0.00 |
| 26/05/2021 | R248 On 05-August-21 | 10.00 | Put | Bond Future | 6453 | 7 | 6453 | 7 | 0.00 |
| 26/05/2021 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 26/05/2021 | R248 On 04-November-21 | | | Bond Future | 10.87 | 83.2223 | 10.8679 | 83.2223 | 0.00 |
| 26/05/2021 | R248 On 04-November-21 | 12.84 | Call | Bond Future | 13118 | 13 | 13118 | 13 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2021 | R248 On 04-November-21 | 12.83 | Call | Bond Future | 13072 | 13 | 13072 | 13 | 0.00 |
| 26/05/2021 | R248 On 04-November-21 | 12.85 | Call | Bond Future | 13164 | 13 | 13164 | 13 | 0.00 |
| 26/05/2021 | R248 On 04-November-21 | 12.85 | Put | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 26/05/2021 | R248 On 04-November-21 | 12.83 | Put | Bond Future | 757 | 1 | 757 | 1 | 0.00 |
| 26/05/2021 | R248 On 04-November-21 | 12.84 | Put | Bond Future | 749 | 1 | 749 | 1 | 0.00 |
| 26/05/2021 | R248 On 03-February-22 | | | Bond Future | 11.05 | 84.1966 | 11.0459 | 84.1966 | 0.00 |
| 26/05/2021 | R248 On 03-February-22 | 11.49 | Call | Bond Future | 6801 | 7 | 6801 | 7 | 0.00 |
| 26/05/2021 | R248 On 03-February-22 | 11.48 | Call | Bond Future | 6760 | 6 | 6760 | 6 | 0.00 |
| 26/05/2021 | R248 On 03-February-22 | 11.47 | Call | Bond Future | 6720 | 6 | 6720 | 6 | 0.00 |
| 26/05/2021 | R248 On 03-February-22 | 11.49 | Put | Bond Future | 3775 | 4 | 3775 | 4 | 0.00 |
| 26/05/2021 | R248 On 03-February-22 | 11.47 | Put | Bond Future | 3825 | 4 | 3825 | 4 | 0.00 |
| 26/05/2021 | R248 On 03-February-22 | 11.48 | Put | Bond Future | 3800 | 4 | 3800 | 4 | 0.00 |
| 26/05/2021 | R248 On 05-May-22 | | | Bond Future | 11.22 | 80.7868 | 11.2219 | 80.7868 | 0.00 |
| 26/05/2021 | R248 On 05-May-22 | 11.81 | Call | Bond Future | 7855 | 8 | 7855 | 8 | 0.00 |
| 26/05/2021 | R248 On 05-May-22 | 11.80 | Call | Bond Future | 7815 | 7 | 7815 | 7 | 0.00 |
| 26/05/2021 | R248 On 05-May-22 | 11.79 | Call | Bond Future | 7775 | 7 | 7775 | 7 | 0.00 |
| 26/05/2021 | R248 On 05-May-22 | 11.79 | Put | Bond Future | 4041 | 4 | 4041 | 4 | 0.00 |
| 26/05/2021 | R248 On 05-May-22 | 11.81 | Put | Bond Future | 3995 | 4 | 3995 | 4 | 0.00 |
| 26/05/2021 | R248 On 05-May-22 | 11.80 | Put | Bond Future | 4018 | 4 | 4018 | 4 | 0.00 |