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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2021

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | 2025 On 04-November-21 | | | Bond Future | 155.06 | 154.9397 | 155.0631 | 154.9397 | 4,840.00 |
| 16/08/2021 | 2025 On 03-February-22 | | | Bond Future | 155.31 | 155.1890 | 155.3131 | 155.1890 | 0.00 |
| 16/08/2021 | 2025 On 05-May-22 | | | Bond Future | 157.18 | 157.0579 | 157.1832 | 157.0579 | 0.00 |
| 16/08/2021 | 2025 On 04-August-22 | | | Bond Future | 157.53 | 157.4060 | 157.5323 | 157.4060 | 0.00 |
| 16/08/2021 | 2029 On 04-November-21 | | | Bond Future | 113.56 | 113.5560 | 113.5553 | 113.5560 | 2,964.00 |
| 16/08/2021 | 2029 On 03-February-22 | | | Bond Future | 114.89 | 114.8870 | 114.8859 | 114.8870 | 0.00 |
| 16/08/2021 | 2029 On 05-May-22 | | | Bond Future | 115.08 | 115.0830 | 115.0816 | 115.0830 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | 2029 On 04-August-22 | | | Bond Future | 116.51 | 116.5121 | 116.5104 | 116.5121 | 0.00 |
| 16/08/2021 | 2030 On 04-November-21 | | | Bond Future | 9.06 | 96.2196 | 9.0551 | 96.2196 | 97,324.00 |
| 16/08/2021 | 2030 On 04-November-21 | 10.61 | Call | Bond Future | 8163 | 8 | 8163 | 8 | 0.00 |
| 16/08/2021 | 2030 On 04-November-21 | 10.59 | Call | Bond Future | 8070 | 8 | 8070 | 8 | 0.00 |
| 16/08/2021 | 2030 On 04-November-21 | 8.77 | Call | Bond Future | 1021 | 1 | 1021 | 1 | 300.00 |
| 16/08/2021 | 2030 On 04-November-21 | 11.44 | Call | Bond Future | 12020 | 12 | 12020 | 12 | 0.00 |
| 16/08/2021 | 2030 On 04-November-21 | 8.75 | Call | Bond Future | 979 | 1 | 979 | 1 | 3,250.00 |
| 16/08/2021 | 2030 On 04-November-21 | 9.30 | Call | Bond Future | 2490 | 3 | 2490 | 3 | 0.00 |
| 16/08/2021 | 2030 On 04-November-21 | 9.90 | Call | Bond Future | 4890 | 5 | 4890 | 5 | 29.00 |
| 16/08/2021 | 2030 On 04-November-21 | 10.60 | Call | Bond Future | 8116 | 8 | 8116 | 8 | 0.00 |
| 16/08/2021 | 2030 On 04-November-21 | 8.27 | Call | Bond Future | 294 | 0 | 294 | 0 | 300.00 |
| 16/08/2021 | 2030 On 04-November-21 | 11.26 | Call | Bond Future | 11197 | 11 | 11197 | 11 | 0.00 |
| 16/08/2021 | 2030 On 04-November-21 | 9.20 | Call | Bond Future | 2160 | 2 | 2160 | 2 | 29.00 |
| 16/08/2021 | 2030 On 04-November-21 | 9.35 | Call | Bond Future | 2664 | 3 | 2664 | 3 | 0.00 |
| 16/08/2021 | 2030 On 04-November-21 | 9.35 | Put | Bond Future | 1062 | 1 | 1062 | 1 | 9,100.00 |
| 16/08/2021 | 2030 On 04-November-21 | 9.30 | Put | Bond Future | 1158 | 1 | 1158 | 1 | 0.00 |
| 16/08/2021 | 2030 On 04-November-21 | 8.77 | Put | Bond Future | 2604 | 3 | 2604 | 3 | 0.00 |
| 16/08/2021 | 2030 On 04-November-21 | 11.44 | Put | Bond Future | 16 | 0 | 16 | 0 | 300.00 |
| 16/08/2021 | 2030 On 04-November-21 | 10.60 | Put | Bond Future | 101 | 0 | 101 | 0 | 0.00 |
| 16/08/2021 | 2030 On 04-November-21 | 10.59 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 16/08/2021 | 2030 On 04-November-21 | 8.27 | Put | Bond Future | 4736 | 5 | 4736 | 5 | 0.00 |
| 16/08/2021 | 2030 On 04-November-21 | 9.20 | Put | Bond Future | 1369 | 1 | 1369 | 1 | 0.00 |
| 16/08/2021 | 2030 On 04-November-21 | 8.75 | Put | Bond Future | 2675 | 3 | 2675 | 3 | 0.00 |
| 16/08/2021 | 2030 On 04-November-21 | 11.26 | Put | Bond Future | 26 | 0 | 26 | 0 | 29.00 |
| 16/08/2021 | 2030 On 04-November-21 | 9.90 | Put | Bond Future | 393 | 0 | 393 | 0 | 0.00 |
| 16/08/2021 | 2030 On 04-November-21 | 10.61 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 16/08/2021 | 2030 On 03-February-22 | | | Bond Future | 9.25 | 93.3198 | 9.2469 | 93.3198 | 0.00 |
| 16/08/2021 | 2030 On 03-February-22 | 9.44 | Call | Bond Future | 3034 | 3 | 3034 | 3 | 0.00 |
| 16/08/2021 | 2030 On 03-February-22 | 9.43 | Call | Bond Future | 3003 | 3 | 3003 | 3 | 0.00 |
| 16/08/2021 | 2030 On 03-February-22 | 9.78 | Call | Bond Future | 4168 | 4 | 4168 | 4 | 0.00 |
| 16/08/2021 | 2030 On 03-February-22 | 10.85 | Call | Bond Future | 8461 | 9 | 8461 | 9 | 0.00 |
| 16/08/2021 | 2030 On 03-February-22 | 9.60 | Call | Bond Future | 3546 | 4 | 3546 | 4 | 1,000.00 |
| 16/08/2021 | 2030 On 03-February-22 | 9.45 | Call | Bond Future | 3064 | 3 | 3064 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | 2030 On 03-February-22 | 9.35 | Call | Bond Future | 2765 | 3 | 2765 | 3 | 0.00 |
| 16/08/2021 | 2030 On 03-February-22 | 8.39 | Call | Bond Future | 738 | 1 | 738 | 1 | 101.00 |
| 16/08/2021 | 2030 On 03-February-22 | 8.85 | Call | Bond Future | 1517 | 2 | 1517 | 2 | 1,000.00 |
| 16/08/2021 | 2030 On 03-February-22 | 8.85 | Put | Bond Future | 3654 | 4 | 3654 | 4 | 0.00 |
| 16/08/2021 | 2030 On 03-February-22 | 9.35 | Put | Bond Future | 2220 | 2 | 2220 | 2 | 101.00 |
| 16/08/2021 | 2030 On 03-February-22 | 8.39 | Put | Bond Future | 5431 | 5 | 5431 | 5 | 0.00 |
| 16/08/2021 | 2030 On 03-February-22 | 9.45 | Put | Bond Future | 1994 | 2 | 1994 | 2 | 0.00 |
| 16/08/2021 | 2030 On 03-February-22 | 10.85 | Put | Bond Future | 429 | 0 | 429 | 0 | 1,000.00 |
| 16/08/2021 | 2030 On 03-February-22 | 9.60 | Put | Bond Future | 1696 | 2 | 1696 | 2 | 0.00 |
| 16/08/2021 | 2030 On 03-February-22 | 9.78 | Put | Bond Future | 1393 | 1 | 1393 | 1 | 101.00 |
| 16/08/2021 | 2030 On 03-February-22 | 9.43 | Put | Bond Future | 2038 | 2 | 2038 | 2 | 0.00 |
| 16/08/2021 | 2030 On 03-February-22 | 9.44 | Put | Bond Future | 2016 | 2 | 2016 | 2 | 0.00 |
| 16/08/2021 | 2030 On 05-May-22 | | | Bond Future | 9.45 | 94.4223 | 9.4487 | 94.4223 | 0.00 |
| 16/08/2021 | 2030 On 05-May-22 | 10.20 | Call | Bond Future | 5206 | 5 | 5206 | 5 | 0.00 |
| 16/08/2021 | 2030 On 05-May-22 | 10.19 | Call | Bond Future | 5170 | 5 | 5170 | 5 | 0.00 |
| 16/08/2021 | 2030 On 05-May-22 | 9.35 | Call | Bond Future | 2576 | 3 | 2576 | 3 | 0.00 |
| 16/08/2021 | 2030 On 05-May-22 | 8.89 | Call | Bond Future | 1547 | 2 | 1547 | 2 | 1,800.00 |
| 16/08/2021 | 2030 On 05-May-22 | 11.04 | Call | Bond Future | 8417 | 8 | 8417 | 8 | 0.00 |
| 16/08/2021 | 2030 On 05-May-22 | 8.81 | Call | Bond Future | 1398 | 1 | 1398 | 1 | 200.00 |
| 16/08/2021 | 2030 On 05-May-22 | 7.73 | Call | Bond Future | 284 | 0 | 284 | 0 | 200.00 |
| 16/08/2021 | 2030 On 05-May-22 | 10.21 | Call | Bond Future | 5242 | 5 | 5242 | 5 | 0.00 |
| 16/08/2021 | 2030 On 05-May-22 | 9.95 | Call | Bond Future | 4338 | 4 | 4338 | 4 | 0.00 |
| 16/08/2021 | 2030 On 05-May-22 | 8.47 | Call | Bond Future | 870 | 1 | 870 | 1 | 1,073.00 |
| 16/08/2021 | 2030 On 05-May-22 | 8.14 | Call | Bond Future | 545 | 1 | 545 | 1 | 1,800.00 |
| 16/08/2021 | 2030 On 05-May-22 | 8.89 | Put | Bond Future | 4469 | 4 | 4469 | 4 | 0.00 |
| 16/08/2021 | 2030 On 05-May-22 | 8.81 | Put | Bond Future | 4747 | 5 | 4747 | 5 | 0.00 |
| 16/08/2021 | 2030 On 05-May-22 | 8.14 | Put | Bond Future | 7576 | 8 | 7576 | 8 | 0.00 |
| 16/08/2021 | 2030 On 05-May-22 | 10.21 | Put | Bond Future | 1442 | 1 | 1442 | 1 | 0.00 |
| 16/08/2021 | 2030 On 05-May-22 | 7.73 | Put | Bond Future | 9656 | 10 | 9656 | 10 | 0.00 |
| 16/08/2021 | 2030 On 05-May-22 | 11.04 | Put | Bond Future | 700 | 1 | 700 | 1 | 1,800.00 |
| 16/08/2021 | 2030 On 05-May-22 | 9.35 | Put | Bond Future | 3084 | 3 | 3084 | 3 | 1,073.00 |
| 16/08/2021 | 2030 On 05-May-22 | 8.47 | Put | Bond Future | 6065 | 6 | 6065 | 6 | 0.00 |
| 16/08/2021 | 2030 On 05-May-22 | 10.19 | Put | Bond Future | 1468 | 1 | 1468 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | 2030 On 05-May-22 | 9.95 | Put | Bond Future | 1813 | 2 | 1813 | 2 | 1,073.00 |
| 16/08/2021 | 2030 On 05-May-22 | 10.20 | Put | Bond Future | 1455 | 1 | 1455 | 1 | 200.00 |
| 16/08/2021 | 2030 On 04-August-22 | | | Bond Future | 9.67 | 91.5211 | 9.6659 | 91.5211 | 0.00 |
| 16/08/2021 | 2030 On 04-August-22 | 9.55 | Call | Bond Future | 3008 | 3 | 3008 | 3 | 0.00 |
| 16/08/2021 | 2030 On 04-August-22 | 9.54 | Call | Bond Future | 2983 | 3 | 2983 | 3 | 0.00 |
| 16/08/2021 | 2030 On 04-August-22 | 9.56 | Call | Bond Future | 3033 | 3 | 3033 | 3 | 0.00 |
| 16/08/2021 | 2030 On 04-August-22 | 9.56 | Put | Bond Future | 3558 | 4 | 3558 | 4 | 0.00 |
| 16/08/2021 | 2030 On 04-August-22 | 9.54 | Put | Bond Future | 3608 | 4 | 3608 | 4 | 0.00 |
| 16/08/2021 | 2030 On 04-August-22 | 9.55 | Put | Bond Future | 3583 | 4 | 3583 | 4 | 0.00 |
| 16/08/2021 | 2032 On 04-November-21 | | | Bond Future | 9.75 | 91.3326 | 9.7510 | 91.3326 | 123,170.00 |
| 16/08/2021 | 2032 On 04-November-21 | 11.71 | Call | Bond Future | 10888 | 11 | 10888 | 11 | 0.00 |
| 16/08/2021 | 2032 On 04-November-21 | 9.33 | Call | Bond Future | 852 | 1 | 852 | 1 | 700.00 |
| 16/08/2021 | 2032 On 04-November-21 | 12.81 | Call | Bond Future | 16138 | 16 | 16138 | 16 | 0.00 |
| 16/08/2021 | 2032 On 04-November-21 | 11.70 | Call | Bond Future | 10839 | 11 | 10839 | 11 | 0.00 |
| 16/08/2021 | 2032 On 04-November-21 | 11.69 | Call | Bond Future | 10789 | 11 | 10789 | 11 | 0.00 |
| 16/08/2021 | 2032 On 04-November-21 | 9.83 | Call | Bond Future | 2186 | 2 | 2186 | 2 | 700.00 |
| 16/08/2021 | 2032 On 04-November-21 | 11.71 | Put | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 16/08/2021 | 2032 On 04-November-21 | 12.81 | Put | Bond Future | 3 | 0 | 3 | 0 | 700.00 |
| 16/08/2021 | 2032 On 04-November-21 | 9.83 | Put | Bond Future | 1712 | 2 | 1712 | 2 | 0.00 |
| 16/08/2021 | 2032 On 04-November-21 | 11.69 | Put | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 16/08/2021 | 2032 On 04-November-21 | 9.33 | Put | Bond Future | 3435 | 3 | 3435 | 3 | 0.00 |
| 16/08/2021 | 2032 On 04-November-21 | 11.70 | Put | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 16/08/2021 | 2032 On 03-February-22 | | | Bond Future | 9.95 | 92.3813 | 9.9463 | 92.3813 | 0.00 |
| 16/08/2021 | 2032 On 03-February-22 | 10.44 | Call | Bond Future | 4446 | 5 | 4446 | 5 | 0.00 |
| 16/08/2021 | 2032 On 03-February-22 | 10.45 | Call | Bond Future | 4485 | 5 | 4485 | 5 | 0.00 |
| 16/08/2021 | 2032 On 03-February-22 | 8.91 | Call | Bond Future | 542 | 1 | 542 | 1 | 198.00 |
| 16/08/2021 | 2032 On 03-February-22 | 10.14 | Call | Bond Future | 3358 | 3 | 3358 | 3 | 0.00 |
| 16/08/2021 | 2032 On 03-February-22 | 9.14 | Call | Bond Future | 841 | 1 | 841 | 1 | 97.00 |
| 16/08/2021 | 2032 On 03-February-22 | 10.95 | Call | Bond Future | 6562 | 7 | 6562 | 7 | 0.00 |
| 16/08/2021 | 2032 On 03-February-22 | 10.35 | Call | Bond Future | 4104 | 4 | 4104 | 4 | 0.00 |
| 16/08/2021 | 2032 On 03-February-22 | 9.62 | Call | Bond Future | 1831 | 2 | 1831 | 2 | 210.00 |
| 16/08/2021 | 2032 On 03-February-22 | 10.43 | Call | Bond Future | 4408 | 5 | 4408 | 5 | 0.00 |
| 16/08/2021 | 2032 On 03-February-22 | 10.42 | Call | Bond Future | 4369 | 4 | 4369 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | 2032 On 03-February-22 | 9.81 | Call | Bond Future | 2338 | 2 | 2338 | 2 | 0.00 |
| 16/08/2021 | 2032 On 03-February-22 | 10.66 | Call | Bond Future | 5329 | 5 | 5329 | 5 | 0.00 |
| 16/08/2021 | 2032 On 03-February-22 | 10.53 | Call | Bond Future | 4799 | 5 | 4799 | 5 | 0.00 |
| 16/08/2021 | 2032 On 03-February-22 | 9.58 | Call | Bond Future | 1732 | 2 | 1732 | 2 | 400.00 |
| 16/08/2021 | 2032 On 03-February-22 | 11.13 | Call | Bond Future | 7354 | 7 | 7354 | 7 | 0.00 |
| 16/08/2021 | 2032 On 03-February-22 | 11.13 | Put | Bond Future | 785 | 1 | 785 | 1 | 210.00 |
| 16/08/2021 | 2032 On 03-February-22 | 10.53 | Put | Bond Future | 1475 | 1 | 1475 | 1 | 210.00 |
| 16/08/2021 | 2032 On 03-February-22 | 10.66 | Put | Bond Future | 1288 | 1 | 1288 | 1 | 97.00 |
| 16/08/2021 | 2032 On 03-February-22 | 10.35 | Put | Bond Future | 1788 | 2 | 1788 | 2 | 400.00 |
| 16/08/2021 | 2032 On 03-February-22 | 9.58 | Put | Bond Future | 3906 | 4 | 3906 | 4 | 0.00 |
| 16/08/2021 | 2032 On 03-February-22 | 9.81 | Put | Bond Future | 3139 | 3 | 3139 | 3 | 198.00 |
| 16/08/2021 | 2032 On 03-February-22 | 8.91 | Put | Bond Future | 6878 | 7 | 6878 | 7 | 0.00 |
| 16/08/2021 | 2032 On 03-February-22 | 10.42 | Put | Bond Future | 1659 | 2 | 1659 | 2 | 0.00 |
| 16/08/2021 | 2032 On 03-February-22 | 10.45 | Put | Bond Future | 1606 | 2 | 1606 | 2 | 198.00 |
| 16/08/2021 | 2032 On 03-February-22 | 10.43 | Put | Bond Future | 1641 | 2 | 1641 | 2 | 0.00 |
| 16/08/2021 | 2032 On 03-February-22 | 9.62 | Put | Bond Future | 3764 | 4 | 3764 | 4 | 0.00 |
| 16/08/2021 | 2032 On 03-February-22 | 10.95 | Put | Bond Future | 948 | 1 | 948 | 1 | 400.00 |
| 16/08/2021 | 2032 On 03-February-22 | 10.14 | Put | Bond Future | 2236 | 2 | 2236 | 2 | 97.00 |
| 16/08/2021 | 2032 On 03-February-22 | 9.14 | Put | Bond Future | 5720 | 6 | 5720 | 6 | 0.00 |
| 16/08/2021 | 2032 On 03-February-22 | 10.44 | Put | Bond Future | 1624 | 2 | 1624 | 2 | 0.00 |
| 16/08/2021 | 2032 On 05-May-22 | | | Bond Future | 10.15 | 89.3259 | 10.1473 | 89.3259 | 0.00 |
| 16/08/2021 | 2032 On 05-May-22 | 11.04 | Call | Bond Future | 6342 | 6 | 6342 | 6 | 0.00 |
| 16/08/2021 | 2032 On 05-May-22 | 11.02 | Call | Bond Future | 6262 | 6 | 6262 | 6 | 0.00 |
| 16/08/2021 | 2032 On 05-May-22 | 9.58 | Call | Bond Future | 1723 | 2 | 1723 | 2 | 780.00 |
| 16/08/2021 | 2032 On 05-May-22 | 10.18 | Call | Bond Future | 3288 | 3 | 3288 | 3 | 780.00 |
| 16/08/2021 | 2032 On 05-May-22 | 11.03 | Call | Bond Future | 6302 | 6 | 6302 | 6 | 0.00 |
| 16/08/2021 | 2032 On 05-May-22 | 11.18 | Call | Bond Future | 6907 | 7 | 6907 | 7 | 0.00 |
| 16/08/2021 | 2032 On 05-May-22 | 11.18 | Put | Bond Future | 1307 | 1 | 1307 | 1 | 780.00 |
| 16/08/2021 | 2032 On 05-May-22 | 11.03 | Put | Bond Future | 1485 | 1 | 1485 | 1 | 0.00 |
| 16/08/2021 | 2032 On 05-May-22 | 11.02 | Put | Bond Future | 1498 | 1 | 1498 | 1 | 0.00 |
| 16/08/2021 | 2032 On 05-May-22 | 10.18 | Put | Bond Future | 3103 | 3 | 3103 | 3 | 0.00 |
| 16/08/2021 | 2032 On 05-May-22 | 9.58 | Put | Bond Future | 5017 | 5 | 5017 | 5 | 0.00 |
| 16/08/2021 | 2032 On 05-May-22 | 11.04 | Put | Bond Future | 1472 | 1 | 1472 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | 2032 On 04-August-22 | | | Bond Future | 10.36 | 90.3654 | 10.3566 | 90.3654 | 0.00 |
| 16/08/2021 | 2032 On 04-August-22 | 10.21 | Call | Bond Future | 3304 | 3 | 3304 | 3 | 0.00 |
| 16/08/2021 | 2032 On 04-August-22 | 10.20 | Call | Bond Future | 3277 | 3 | 3277 | 3 | 0.00 |
| 16/08/2021 | 2032 On 04-August-22 | 10.22 | Call | Bond Future | 3331 | 3 | 3331 | 3 | 0.00 |
| 16/08/2021 | 2032 On 04-August-22 | 10.20 | Put | Bond Future | 4143 | 4 | 4143 | 4 | 0.00 |
| 16/08/2021 | 2032 On 04-August-22 | 10.21 | Put | Bond Future | 4115 | 4 | 4115 | 4 | 0.00 |
| 16/08/2021 | 2032 On 04-August-22 | 10.22 | Put | Bond Future | 4086 | 4 | 4086 | 4 | 0.00 |
| 16/08/2021 | 2033 On 04-November-21 | | | Bond Future | 107.01 | 107.0061 | 107.0079 | 107.0061 | 8,979.00 |
| 16/08/2021 | 2033 On 03-February-22 | | | Bond Future | 108.26 | 108.2602 | 108.2615 | 108.2602 | 0.00 |
| 16/08/2021 | 2033 On 05-May-22 | | | Bond Future | 108.30 | 108.2975 | 108.2986 | 108.2975 | 0.00 |
| 16/08/2021 | 2033 On 04-August-22 | | | Bond Future | 109.64 | 109.6423 | 109.6432 | 109.6423 | 0.00 |
| 16/08/2021 | 2037 On 04-November-21 | | | Bond Future | 10.61 | 86.7593 | 10.6056 | 86.7593 | 126,581.00 |
| 16/08/2021 | 2037 On 04-November-21 | 12.82 | Call | Bond Future | 12933 | 13 | 12933 | 13 | 0.00 |
| 16/08/2021 | 2037 On 04-November-21 | 12.81 | Call | Bond Future | 12883 | 13 | 12883 | 13 | 0.00 |
| 16/08/2021 | 2037 On 04-November-21 | 12.83 | Call | Bond Future | 12983 | 13 | 12983 | 13 | 0.00 |
| 16/08/2021 | 2037 On 04-November-21 | 12.30 | Call | Bond Future | 10266 | 10 | 10266 | 10 | 0.00 |
| 16/08/2021 | 2037 On 04-November-21 | 11.49 | Call | Bond Future | 6034 | 6 | 6034 | 6 | 600.00 |
| 16/08/2021 | 2037 On 04-November-21 | 12.30 | Put | Bond Future | 124 | 0 | 124 | 0 | 600.00 |
| 16/08/2021 | 2037 On 04-November-21 | 11.49 | Put | Bond Future | 495 | 0 | 495 | 0 | 0.00 |
| 16/08/2021 | 2037 On 04-November-21 | 12.82 | Put | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 16/08/2021 | 2037 On 04-November-21 | 12.81 | Put | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 16/08/2021 | 2037 On 04-November-21 | 12.83 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 16/08/2021 | 2037 On 03-February-22 | | | Bond Future | 10.80 | 83.5007 | 10.7979 | 83.5007 | 0.00 |
| 16/08/2021 | 2037 On 03-February-22 | 11.47 | Call | Bond Future | 5606 | 6 | 5606 | 6 | 0.00 |
| 16/08/2021 | 2037 On 03-February-22 | 11.46 | Call | Bond Future | 5562 | 6 | 5562 | 6 | 0.00 |
| 16/08/2021 | 2037 On 03-February-22 | 11.45 | Call | Bond Future | 5518 | 6 | 5518 | 6 | 0.00 |
| 16/08/2021 | 2037 On 03-February-22 | 11.47 | Put | Bond Future | 1460 | 1 | 1460 | 1 | 0.00 |
| 16/08/2021 | 2037 On 03-February-22 | 11.45 | Put | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 16/08/2021 | 2037 On 03-February-22 | 11.46 | Put | Bond Future | 1476 | 1 | 1476 | 1 | 0.00 |
| 16/08/2021 | 2037 On 05-May-22 | | | Bond Future | 11.00 | 84.4874 | 10.9957 | 84.4874 | 0.00 |
| 16/08/2021 | 2037 On 05-May-22 | 11.84 | Call | Bond Future | 6803 | 7 | 6803 | 7 | 0.00 |
| 16/08/2021 | 2037 On 05-May-22 | 11.83 | Call | Bond Future | 6761 | 7 | 6761 | 7 | 0.00 |
| 16/08/2021 | 2037 On 05-May-22 | 11.82 | Call | Bond Future | 6719 | 7 | 6719 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | 2037 On 05-May-22 | 11.84 | Put | Bond Future | 1781 | 2 | 1781 | 2 | 0.00 |
| 16/08/2021 | 2037 On 05-May-22 | 11.82 | Put | Bond Future | 1810 | 2 | 1810 | 2 | 0.00 |
| 16/08/2021 | 2037 On 05-May-22 | 11.83 | Put | Bond Future | 1796 | 2 | 1796 | 2 | 0.00 |
| 16/08/2021 | 2037 On 04-August-22 | | | Bond Future | 11.21 | 81.2137 | 11.2056 | 81.2137 | 0.00 |
| 16/08/2021 | 2037 On 04-August-22 | 10.91 | Call | Bond Future | 3293 | 3 | 3293 | 3 | 0.00 |
| 16/08/2021 | 2037 On 04-August-22 | 11.42 | Call | Bond Future | 4859 | 5 | 4859 | 5 | 0.00 |
| 16/08/2021 | 2037 On 04-August-22 | 10.10 | Call | Bond Future | 1463 | 2 | 1463 | 2 | 50.00 |
| 16/08/2021 | 2037 On 04-August-22 | 10.90 | Call | Bond Future | 3265 | 3 | 3265 | 3 | 0.00 |
| 16/08/2021 | 2037 On 04-August-22 | 10.89 | Call | Bond Future | 3237 | 3 | 3237 | 3 | 0.00 |
| 16/08/2021 | 2037 On 04-August-22 | 10.89 | Put | Bond Future | 5183 | 5 | 5183 | 5 | 0.00 |
| 16/08/2021 | 2037 On 04-August-22 | 10.91 | Put | Bond Future | 5113 | 5 | 5113 | 5 | 0.00 |
| 16/08/2021 | 2037 On 04-August-22 | 11.42 | Put | Bond Future | 3576 | 4 | 3576 | 4 | 50.00 |
| 16/08/2021 | 2037 On 04-August-22 | 10.10 | Put | Bond Future | 8591 | 8 | 8591 | 8 | 0.00 |
| 16/08/2021 | 2037 On 04-August-22 | 10.90 | Put | Bond Future | 5148 | 5 | 5148 | 5 | 50.00 |
| 16/08/2021 | 2038 On 04-November-21 | | | Bond Future | 119.77 | 119.7686 | 119.7712 | 119.7686 | 7,634.00 |
| 16/08/2021 | 2038 On 03-February-22 | | | Bond Future | 119.41 | 119.4099 | 119.4119 | 119.4099 | 0.00 |
| 16/08/2021 | 2038 On 05-May-22 | | | Bond Future | 120.85 | 120.8480 | 120.8499 | 120.8480 | 0.00 |
| 16/08/2021 | 2038 On 04-August-22 | | | Bond Future | 120.55 | 120.5466 | 120.5478 | 120.5466 | 0.00 |
| 16/08/2021 | 2040 On 04-November-21 | | | Bond Future | 10.73 | 88.9510 | 10.7261 | 88.9510 | 88,052.00 |
| 16/08/2021 | 2040 On 04-November-21 | 12.91 | Call | Bond Future | 13558 | 14 | 13558 | 14 | 0.00 |
| 16/08/2021 | 2040 On 04-November-21 | 12.89 | Call | Bond Future | 13453 | 14 | 13453 | 14 | 0.00 |
| 16/08/2021 | 2040 On 04-November-21 | 12.90 | Call | Bond Future | 13505 | 14 | 13505 | 14 | 0.00 |
| 16/08/2021 | 2040 On 04-November-21 | 12.90 | Put | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 16/08/2021 | 2040 On 04-November-21 | 12.89 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 16/08/2021 | 2040 On 04-November-21 | 12.91 | Put | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 16/08/2021 | 2040 On 03-February-22 | | | Bond Future | 10.91 | 85.4673 | 10.9131 | 85.4673 | 0.00 |
| 16/08/2021 | 2040 On 03-February-22 | 11.58 | Call | Bond Future | 6007 | 6 | 6007 | 6 | 0.00 |
| 16/08/2021 | 2040 On 03-February-22 | 11.57 | Call | Bond Future | 5960 | 6 | 5960 | 6 | 0.00 |
| 16/08/2021 | 2040 On 03-February-22 | 11.59 | Call | Bond Future | 6054 | 6 | 6054 | 6 | 0.00 |
| 16/08/2021 | 2040 On 03-February-22 | 11.57 | Put | Bond Future | 1623 | 2 | 1623 | 2 | 0.00 |
| 16/08/2021 | 2040 On 03-February-22 | 11.58 | Put | Bond Future | 1606 | 2 | 1606 | 2 | 0.00 |
| 16/08/2021 | 2040 On 03-February-22 | 11.59 | Put | Bond Future | 1590 | 2 | 1590 | 2 | 0.00 |
| 16/08/2021 | 2040 On 05-May-22 | | | Bond Future | 11.11 | 86.4772 | 11.1050 | 86.4772 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | 2040 On 05-May-22 | 11.91 | Call | Bond Future | 7025 | 7 | 7025 | 7 | 0.00 |
| 16/08/2021 | 2040 On 05-May-22 | 11.90 | Call | Bond Future | 6980 | 7 | 6980 | 7 | 0.00 |
| 16/08/2021 | 2040 On 05-May-22 | 9.82 | Call | Bond Future | 732 | 1 | 732 | 1 | 1,200.00 |
| 16/08/2021 | 2040 On 05-May-22 | 10.57 | Call | Bond Future | 2118 | 2 | 2118 | 2 | 1,200.00 |
| 16/08/2021 | 2040 On 05-May-22 | 13.04 | Call | Bond Future | 12320 | 13 | 12320 | 13 | 0.00 |
| 16/08/2021 | 2040 On 05-May-22 | 11.92 | Call | Bond Future | 7070 | 7 | 7070 | 7 | 0.00 |
| 16/08/2021 | 2040 On 05-May-22 | 11.92 | Put | Bond Future | 1882 | 2 | 1882 | 2 | 0.00 |
| 16/08/2021 | 2040 On 05-May-22 | 10.57 | Put | Bond Future | 5824 | 6 | 5824 | 6 | 0.00 |
| 16/08/2021 | 2040 On 05-May-22 | 11.91 | Put | Bond Future | 1897 | 2 | 1897 | 2 | 0.00 |
| 16/08/2021 | 2040 On 05-May-22 | 13.04 | Put | Bond Future | 799 | 1 | 799 | 1 | 1,200.00 |
| 16/08/2021 | 2040 On 05-May-22 | 11.90 | Put | Bond Future | 1913 | 2 | 1913 | 2 | 0.00 |
| 16/08/2021 | 2040 On 05-May-22 | 9.82 | Put | Bond Future | 10076 | 10 | 10076 | 10 | 0.00 |
| 16/08/2021 | 2040 On 04-August-22 | | | Bond Future | 11.31 | 82.9760 | 11.3084 | 82.9760 | 0.00 |
| 16/08/2021 | 2040 On 04-August-22 | 11.04 | Call | Bond Future | 3539 | 4 | 3539 | 4 | 0.00 |
| 16/08/2021 | 2040 On 04-August-22 | 11.03 | Call | Bond Future | 3509 | 4 | 3509 | 4 | 0.00 |
| 16/08/2021 | 2040 On 04-August-22 | 11.05 | Call | Bond Future | 3570 | 4 | 3570 | 4 | 0.00 |
| 16/08/2021 | 2040 On 04-August-22 | 11.05 | Put | Bond Future | 5277 | 5 | 5277 | 5 | 0.00 |
| 16/08/2021 | 2040 On 04-August-22 | 11.03 | Put | Bond Future | 5351 | 5 | 5351 | 5 | 0.00 |
| 16/08/2021 | 2040 On 04-August-22 | 11.04 | Put | Bond Future | 5314 | 5 | 5314 | 5 | 0.00 |
| 16/08/2021 | 2044 On 04-November-21 | | | Bond Future | 10.79 | 85.4750 | 10.7890 | 85.4750 | 61,849.00 |
| 16/08/2021 | 2044 On 04-November-21 | 12.90 | Call | Bond Future | 13175 | 13 | 13175 | 13 | 0.00 |
| 16/08/2021 | 2044 On 04-November-21 | 12.89 | Call | Bond Future | 13122 | 13 | 13122 | 13 | 0.00 |
| 16/08/2021 | 2044 On 04-November-21 | 12.91 | Call | Bond Future | 13227 | 13 | 13227 | 13 | 0.00 |
| 16/08/2021 | 2044 On 04-November-21 | 12.91 | Put | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 16/08/2021 | 2044 On 04-November-21 | 12.89 | Put | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 16/08/2021 | 2044 On 04-November-21 | 12.90 | Put | Bond Future | 68 | 0 | 68 | 0 | 0.00 |
| 16/08/2021 | 2044 On 03-February-22 | | | Bond Future | 10.97 | 82.0766 | 10.9678 | 82.0766 | 0.00 |
| 16/08/2021 | 2044 On 03-February-22 | 11.61 | Call | Bond Future | 5950 | 6 | 5950 | 6 | 0.00 |
| 16/08/2021 | 2044 On 03-February-22 | 11.60 | Call | Bond Future | 5903 | 6 | 5903 | 6 | 0.00 |
| 16/08/2021 | 2044 On 03-February-22 | 11.59 | Call | Bond Future | 5856 | 6 | 5856 | 6 | 0.00 |
| 16/08/2021 | 2044 On 03-February-22 | 11.59 | Put | Bond Future | 1698 | 2 | 1698 | 2 | 0.00 |
| 16/08/2021 | 2044 On 03-February-22 | 11.60 | Put | Bond Future | 1681 | 2 | 1681 | 2 | 0.00 |
| 16/08/2021 | 2044 On 03-February-22 | 11.61 | Put | Bond Future | 1664 | 2 | 1664 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | 2044 On 05-May-22 | | | Bond Future | 11.15 | 83.0465 | 11.1510 | 83.0465 | 0.00 |
| 16/08/2021 | 2044 On 05-May-22 | 11.93 | Call | Bond Future | 6966 | 7 | 6966 | 7 | 0.00 |
| 16/08/2021 | 2044 On 05-May-22 | 11.92 | Call | Bond Future | 6921 | 7 | 6921 | 7 | 0.00 |
| 16/08/2021 | 2044 On 05-May-22 | 11.91 | Call | Bond Future | 6876 | 7 | 6876 | 7 | 0.00 |
| 16/08/2021 | 2044 On 05-May-22 | 11.91 | Put | Bond Future | 1984 | 2 | 1984 | 2 | 0.00 |
| 16/08/2021 | 2044 On 05-May-22 | 11.92 | Put | Bond Future | 1968 | 2 | 1968 | 2 | 0.00 |
| 16/08/2021 | 2044 On 05-May-22 | 11.93 | Put | Bond Future | 1952 | 2 | 1952 | 2 | 0.00 |
| 16/08/2021 | 2044 On 04-August-22 | | | Bond Future | 11.34 | 79.6305 | 11.3447 | 79.6305 | 0.00 |
| 16/08/2021 | 2044 On 04-August-22 | 11.10 | Call | Bond Future | 3623 | 4 | 3623 | 4 | 0.00 |
| 16/08/2021 | 2044 On 04-August-22 | 11.09 | Call | Bond Future | 3592 | 4 | 3592 | 4 | 0.00 |
| 16/08/2021 | 2044 On 04-August-22 | 11.08 | Call | Bond Future | 3561 | 4 | 3561 | 4 | 0.00 |
| 16/08/2021 | 2044 On 04-August-22 | 11.08 | Put | Bond Future | 5340 | 5 | 5340 | 5 | 0.00 |
| 16/08/2021 | 2044 On 04-August-22 | 11.09 | Put | Bond Future | 5303 | 5 | 5303 | 5 | 0.00 |
| 16/08/2021 | 2044 On 04-August-22 | 11.10 | Put | Bond Future | 5265 | 5 | 5265 | 5 | 0.00 |
| 16/08/2021 | 2046 On 04-November-21 | | | Bond Future | 106.34 | 106.4249 | 106.3372 | 106.4249 | 18,100.00 |
| 16/08/2021 | 2046 On 03-February-22 | | | Bond Future | 107.58 | 107.6724 | 107.5834 | 107.6724 | 0.00 |
| 16/08/2021 | 2046 On 05-May-22 | | | Bond Future | 107.01 | 107.1033 | 107.0127 | 107.1033 | 0.00 |
| 16/08/2021 | 2046 On 04-August-22 | | | Bond Future | 108.34 | 108.4335 | 108.3417 | 108.4335 | 0.00 |
| 16/08/2021 | 2050 On 04-November-21 | | | Bond Future | 109.66 | 109.6605 | 109.6630 | 109.6605 | 10,845.00 |
| 16/08/2021 | 2050 On 03-February-22 | | | Bond Future | 108.99 | 108.9869 | 108.9890 | 108.9869 | 0.00 |
| 16/08/2021 | 2050 On 05-May-22 | | | Bond Future | 110.30 | 110.2996 | 110.3015 | 110.2996 | 0.00 |
| 16/08/2021 | 2050 On 04-August-22 | | | Bond Future | 109.67 | 109.6672 | 109.6685 | 109.6672 | 0.00 |
| 16/08/2021 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | AL37 On 04-November-21 | | | Index Future | 807.13 | 806.4370 | 807.1300 | 806.4370 | 0.00 |
| 16/08/2021 | AL37 On 03-February-22 | | | Index Future | 816.38 | 815.6910 | 816.3830 | 815.6910 | 0.00 |
| 16/08/2021 | AL37 On 05-May-22 | | | Index Future | 826.01 | 825.3170 | 826.0130 | 825.3170 | 0.00 |
| 16/08/2021 | AL37 On 04-August-22 | | | Index Future | 835.97 | 835.2660 | 835.9670 | 835.2660 | 0.00 |
| 16/08/2021 | AL7T On 04-November-21 | | | Index Future | 923.62 | 924.2360 | 923.6230 | 924.2360 | 0.00 |
| 16/08/2021 | AL7T On 03-February-22 | | | Index Future | 934.21 | 934.8410 | 934.2120 | 934.8410 | 0.00 |
| 16/08/2021 | AL7T On 05-May-22 | | | Index Future | 945.23 | 945.8740 | 945.2320 | 945.8740 | 0.00 |
| 16/08/2021 | AL7T On 04-August-22 | | | Index Future | 956.62 | 957.2750 | 956.6220 | 957.2750 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | ALBI On 04-November-21 | | | Index Future | 811.95 | 812.6150 | 811.9490 | 812.6150 | 119.00 |
| 16/08/2021 | ALBI On 03-February-22 | | | Index Future | 821.26 | 821.9400 | 821.2570 | 821.9400 | 0.00 |
| 16/08/2021 | ALBI On 05-May-22 | | | Index Future | 830.95 | 831.6400 | 830.9450 | 831.6400 | 0.00 |
| 16/08/2021 | ALBI On 04-August-22 | | | Index Future | 840.96 | 841.6650 | 840.9580 | 841.6650 | 0.00 |
| 16/08/2021 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 16/08/2021 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2021 | ES33 On 04-November-21 | | | Bond Future | 11.33 | 76.6100 | 11.3276 | 76.6100 | 350.00 |
| 16/08/2021 | ES33 On 03-February-22 | | | Bond Future | 11.57 | 77.5082 | 11.5687 | 77.5082 | 0.00 |
| 16/08/2021 | ES33 On 05-May-22 | | | Bond Future | 11.81 | 74.6645 | 11.8123 | 74.6645 | 0.00 |
| 16/08/2021 | ES33 On 04-August-22 | | | Bond Future | 12.07 | 75.5444 | 12.0668 | 75.5444 | 0.00 |
| 16/08/2021 | ES42 On 04-November-21 | | | Bond Future | 11.86 | 74.8852 | 11.8567 | 74.8852 | 4,779.00 |
| 16/08/2021 | ES42 On 03-February-22 | | | Bond Future | 12.08 | 75.7638 | 12.0782 | 75.7638 | 0.00 |
| 16/08/2021 | ES42 On 05-May-22 | | | Bond Future | 12.31 | 72.4182 | 12.3098 | 72.4182 | 0.00 |
| 16/08/2021 | ES42 On 04-August-22 | | | Bond Future | 12.55 | 73.2702 | 12.5452 | 73.2702 | 0.00 |
| 16/08/2021 | GOVI On 04-November-21 | | | GOVI | 801.93 | 802.5570 | 801.9260 | 802.5570 | 984.00 |
| 16/08/2021 | GOVI On 04-November-21 | 728.42 | Call | GOVI | 735060 | 74 | 735060 | 74 | 0.00 |
| 16/08/2021 | GOVI On 04-November-21 | 728.40 | Call | GOVI | 735260 | 74 | 735260 | 74 | 0.00 |
| 16/08/2021 | GOVI On 04-November-21 | 728.41 | Call | GOVI | 735160 | 74 | 735160 | 74 | 0.00 |
| 16/08/2021 | GOVI On 04-November-21 | 728.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2021 | GOVI On 04-November-21 | 728.40 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2021 | GOVI On 04-November-21 | 728.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2021 | GOVI On 03-February-22 | | | GOVI | 811.12 | 811.7660 | 811.1200 | 811.7660 | 0.00 |
| 16/08/2021 | GOVI On 03-February-22 | 792.75 | Call | GOVI | 183700 | 19 | 183700 | 19 | 0.00 |
| 16/08/2021 | GOVI On 03-February-22 | 792.74 | Call | GOVI | 183800 | 19 | 183800 | 19 | 0.00 |
| 16/08/2021 | GOVI On 03-February-22 | 792.76 | Call | GOVI | 183600 | 19 | 183600 | 19 | 0.00 |
| 16/08/2021 | GOVI On 03-February-22 | 792.76 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2021 | GOVI On 03-February-22 | 792.74 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2021 | GOVI On 03-February-22 | 792.75 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2021 | GOVI On 05-May-22 | | | GOVI | 820.69 | 821.3460 | 820.6870 | 821.3460 | 0.00 |
| 16/08/2021 | GOVI On 05-May-22 | 788.24 | Call | GOVI | 324470 | 33 | 324470 | 33 | 0.00 |
| 16/08/2021 | GOVI On 05-May-22 | 788.23 | Call | GOVI | 324570 | 33 | 324570 | 33 | 0.00 |
| 16/08/2021 | GOVI On 05-May-22 | 788.25 | Call | GOVI | 324370 | 33 | 324370 | 33 | 0.00 |
| 16/08/2021 | GOVI On 05-May-22 | 788.25 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2021 | GOVI On 05-May-22 | 788.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2021 | GOVI On 05-May-22 | 788.24 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2021 | GOVI On 04-August-22 | | | GOVI | 830.58 | 831.2470 | 830.5770 | 831.2470 | 0.00 |
| 16/08/2021 | GOVI On 04-August-22 | 819.27 | Call | GOVI | 113070 | 12 | 113070 | 12 | 0.00 |
| 16/08/2021 | GOVI On 04-August-22 | 819.26 | Call | GOVI | 113170 | 12 | 113170 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | GOVI On 04-August-22 | 819.28 | Call | GOVI | 112970 | 12 | 112970 | 12 | 0.00 |
| 16/08/2021 | GOVI On 04-August-22 | 819.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2021 | GOVI On 04-August-22 | 819.26 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2021 | GOVI On 04-August-22 | 819.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2021 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 16/08/2021 | IGOV On 04-November-21 | | | Index Future | 293.87 | 293.9330 | 293.8670 | 293.9330 | 475.00 |
| 16/08/2021 | IGOV On 03-February-22 | | | Index Future | 297.31 | 297.3780 | 297.3080 | 297.3780 | 0.00 |
| 16/08/2021 | IGOV On 05-May-22 | | | Index Future | 300.89 | 300.9580 | 300.8860 | 300.9580 | 0.00 |
| 16/08/2021 | IGOV On 04-August-22 | | | Index Future | 304.58 | 304.6560 | 304.5820 | 304.6560 | 0.00 |
| 16/08/2021 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.42 | 89.4200 | 89.4200 | 89.4200 | 0.00 |
| 16/08/2021 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.70 | 90.7000 | 90.7000 | 90.7000 | 51.00 |
| 16/08/2021 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.13 | 90.1300 | 90.1300 | 90.1300 | 0.00 |
| 16/08/2021 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.29 | 90.2900 | 90.2900 | 90.2900 | 0.00 |
| 16/08/2021 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5000 | 93.5000 | 93.5000 | 0.00 |
| 16/08/2021 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 16/08/2021 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 16/08/2021 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 16/08/2021 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 16/08/2021 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 16/08/2021 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 16/08/2021 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 16/08/2021 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 16/08/2021 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 16/08/2021 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 16/08/2021 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 16/08/2021 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 16/08/2021 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 16/08/2021 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 16/08/2021 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 16/08/2021 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 16/08/2021 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 16/08/2021 | JBAF On 18-August-21 | | | Jibar Tradeable Future | 3.68 | 96.3250 | 3.6750 | 96.3250 | 0.00 |
| 16/08/2021 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.69 | 96.3250 | 3.6850 | 96.3250 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | JBAF On 20-October-21 | | | Jibar Tradeable Future | 3.78 | 96.2000 | 3.7800 | 96.2000 | 0.00 |
| 16/08/2021 | JBAF On 17-November-21 | | | Jibar Tradeable Future | 3.83 | 96.1700 | 3.8300 | 96.1700 | 0.00 |
| 16/08/2021 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 3.99 | 95.9950 | 3.9850 | 95.9950 | 0.00 |
| 16/08/2021 | JBAF On 19-January-22 | | | Jibar Tradeable Future | 4.04 | 95.9400 | 4.0400 | 95.9400 | 0.00 |
| 16/08/2021 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 4.28 | 95.7000 | 4.2800 | 95.7000 | 0.00 |
| 16/08/2021 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.70 | 95.2700 | 4.7000 | 95.2700 | 471.00 |
| 16/08/2021 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 4.95 | 95.0300 | 4.9500 | 95.0300 | 0.00 |
| 16/08/2021 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 5.25 | 94.7350 | 5.2500 | 94.7350 | 0.00 |
| 16/08/2021 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 5.46 | 94.5350 | 5.4550 | 94.5350 | 0.00 |
| 16/08/2021 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 5.63 | 94.3500 | 5.6300 | 94.3500 | 0.00 |
| 16/08/2021 | R023 On 04-November-21 | | | Bond Future | 5.18 | 104.7543 | 5.1785 | 104.7543 | 13,736.00 |
| 16/08/2021 | R023 On 04-November-21 | 4.92 | Call | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 16/08/2021 | R023 On 04-November-21 | 4.91 | Call | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 16/08/2021 | R023 On 04-November-21 | 4.90 | Call | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 16/08/2021 | R023 On 04-November-21 | 4.90 | Put | Bond Future | 403 | 0 | 403 | 0 | 0.00 |
| 16/08/2021 | R023 On 04-November-21 | 4.91 | Put | Bond Future | 393 | 0 | 393 | 0 | 0.00 |
| 16/08/2021 | R023 On 04-November-21 | 4.92 | Put | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 16/08/2021 | R023 On 03-February-22 | | | Bond Future | 5.33 | 105.9565 | 5.3266 | 105.9565 | 0.00 |
| 16/08/2021 | R023 On 03-February-22 | 5.07 | Call | Bond Future | 136 | 0 | 136 | 0 | 0.00 |
| 16/08/2021 | R023 On 03-February-22 | 5.06 | Call | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 16/08/2021 | R023 On 03-February-22 | 5.08 | Call | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 16/08/2021 | R023 On 03-February-22 | 5.08 | Put | Bond Future | 395 | 0 | 395 | 0 | 0.00 |
| 16/08/2021 | R023 On 03-February-22 | 5.06 | Put | Bond Future | 407 | 0 | 407 | 0 | 0.00 |
| 16/08/2021 | R023 On 03-February-22 | 5.07 | Put | Bond Future | 401 | 0 | 401 | 0 | 0.00 |
| 16/08/2021 | R023 On 05-May-22 | | | Bond Future | 5.50 | 103.2973 | 5.4985 | 103.2973 | 0.00 |
| 16/08/2021 | R023 On 05-May-22 | 6.30 | Call | Bond Future | 722 | 1 | 722 | 1 | 0.00 |
| 16/08/2021 | R023 On 05-May-22 | 6.29 | Call | Bond Future | 716 | 1 | 716 | 1 | 0.00 |
| 16/08/2021 | R023 On 05-May-22 | 6.31 | Call | Bond Future | 729 | 1 | 729 | 1 | 0.00 |
| 16/08/2021 | R023 On 05-May-22 | 6.31 | Put | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 16/08/2021 | R023 On 05-May-22 | 6.29 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 16/08/2021 | R023 On 05-May-22 | 6.30 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 16/08/2021 | R023 On 04-August-22 | | | Bond Future | 5.77 | 104.5246 | 5.7747 | 104.5246 | 0.00 |
| 16/08/2021 | R023 On 04-August-22 | 6.04 | Call | Bond Future | 339 | 0 | 339 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | R023 On 04-August-22 | 6.03 | Call | Bond Future | 335 | 0 | 335 | 0 | 0.00 |
| 16/08/2021 | R023 On 04-August-22 | 6.05 | Call | Bond Future | 343 | 0 | 343 | 0 | 0.00 |
| 16/08/2021 | R023 On 04-August-22 | 6.05 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 16/08/2021 | R023 On 04-August-22 | 6.03 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 16/08/2021 | R023 On 04-August-22 | 6.04 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 16/08/2021 | R035 On 04-November-21 | | | Bond Future | 10.35 | 91.3679 | 10.3474 | 91.3679 | 81,384.00 |
| 16/08/2021 | R035 On 04-November-21 | 12.52 | Call | Bond Future | 12872 | 13 | 12872 | 13 | 0.00 |
| 16/08/2021 | R035 On 04-November-21 | 11.75 | Call | Bond Future | 8807 | 9 | 8807 | 9 | 0.00 |
| 16/08/2021 | R035 On 04-November-21 | 10.23 | Call | Bond Future | 1728 | 2 | 1728 | 2 | 782.00 |
| 16/08/2021 | R035 On 04-November-21 | 13.82 | Call | Bond Future | 19234 | 19 | 19234 | 19 | 0.00 |
| 16/08/2021 | R035 On 04-November-21 | 12.51 | Call | Bond Future | 12821 | 13 | 12821 | 13 | 0.00 |
| 16/08/2021 | R035 On 04-November-21 | 11.20 | Call | Bond Future | 5903 | 6 | 5903 | 6 | 0.00 |
| 16/08/2021 | R035 On 04-November-21 | 12.53 | Call | Bond Future | 12923 | 13 | 12923 | 13 | 0.00 |
| 16/08/2021 | R035 On 04-November-21 | 11.08 | Call | Bond Future | 5291 | 5 | 5291 | 5 | 0.00 |
| 16/08/2021 | R035 On 04-November-21 | 10.12 | Call | Bond Future | 1401 | 2 | 1401 | 2 | 400.00 |
| 16/08/2021 | R035 On 04-November-21 | 10.62 | Call | Bond Future | 3148 | 3 | 3148 | 3 | 400.00 |
| 16/08/2021 | R035 On 04-November-21 | 10.60 | Call | Bond Future | 3065 | 3 | 3065 | 3 | 0.00 |
| 16/08/2021 | R035 On 04-November-21 | 10.11 | Call | Bond Future | 1373 | 1 | 1373 | 1 | 350.00 |
| 16/08/2021 | R035 On 04-November-21 | 10.12 | Put | Bond Future | 2919 | 3 | 2919 | 3 | 0.00 |
| 16/08/2021 | R035 On 04-November-21 | 10.60 | Put | Bond Future | 1421 | 1 | 1421 | 1 | 350.00 |
| 16/08/2021 | R035 On 04-November-21 | 10.11 | Put | Bond Future | 2958 | 3 | 2958 | 3 | 0.00 |
| 16/08/2021 | R035 On 04-November-21 | 11.20 | Put | Bond Future | 524 | 1 | 524 | 1 | 350.00 |
| 16/08/2021 | R035 On 04-November-21 | 10.62 | Put | Bond Future | 1375 | 1 | 1375 | 1 | 0.00 |
| 16/08/2021 | R035 On 04-November-21 | 11.08 | Put | Bond Future | 640 | 1 | 640 | 1 | 782.00 |
| 16/08/2021 | R035 On 04-November-21 | 10.23 | Put | Bond Future | 2507 | 2 | 2507 | 2 | 0.00 |
| 16/08/2021 | R035 On 04-November-21 | 12.53 | Put | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 16/08/2021 | R035 On 04-November-21 | 11.75 | Put | Bond Future | 203 | 0 | 203 | 0 | 782.00 |
| 16/08/2021 | R035 On 04-November-21 | 12.51 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 16/08/2021 | R035 On 04-November-21 | 13.82 | Put | Bond Future | 1 | 0 | 1 | 0 | 400.00 |
| 16/08/2021 | R035 On 04-November-21 | 12.52 | Put | Bond Future | 51 | 0 | 51 | 0 | 0.00 |
| 16/08/2021 | R035 On 03-February-22 | | | Bond Future | 10.55 | 92.4166 | 10.5475 | 92.4166 | 0.00 |
| 16/08/2021 | R035 On 03-February-22 | 11.24 | Call | Bond Future | 5725 | 6 | 5725 | 6 | 0.00 |
| 16/08/2021 | R035 On 03-February-22 | 9.70 | Call | Bond Future | 854 | 1 | 854 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | R035 On 03-February-22 | 10.10 | Call | Bond Future | 1684 | 2 | 1684 | 2 | 280.00 |
| 16/08/2021 | R035 On 03-February-22 | 11.88 | Call | Bond Future | 8723 | 9 | 8723 | 9 | 0.00 |
| 16/08/2021 | R035 On 03-February-22 | 11.05 | Call | Bond Future | 4904 | 5 | 4904 | 5 | 0.00 |
| 16/08/2021 | R035 On 03-February-22 | 11.23 | Call | Bond Future | 5681 | 6 | 5681 | 6 | 0.00 |
| 16/08/2021 | R035 On 03-February-22 | 11.22 | Call | Bond Future | 5637 | 6 | 5637 | 6 | 0.00 |
| 16/08/2021 | R035 On 03-February-22 | 11.39 | Call | Bond Future | 6405 | 7 | 6405 | 7 | 0.00 |
| 16/08/2021 | R035 On 03-February-22 | 10.65 | Call | Bond Future | 3364 | 3 | 3364 | 3 | 0.00 |
| 16/08/2021 | R035 On 03-February-22 | 11.73 | Call | Bond Future | 8001 | 8 | 8001 | 8 | 0.00 |
| 16/08/2021 | R035 On 03-February-22 | 11.03 | Call | Bond Future | 4820 | 5 | 4820 | 5 | 0.00 |
| 16/08/2021 | R035 On 03-February-22 | 11.28 | Call | Bond Future | 5904 | 6 | 5904 | 6 | 0.00 |
| 16/08/2021 | R035 On 03-February-22 | 10.26 | Call | Bond Future | 2119 | 2 | 2119 | 2 | 200.00 |
| 16/08/2021 | R035 On 03-February-22 | 10.35 | Call | Bond Future | 2382 | 2 | 2382 | 2 | 1,600.00 |
| 16/08/2021 | R035 On 03-February-22 | 11.05 | Put | Bond Future | 1767 | 2 | 1767 | 2 | 1,600.00 |
| 16/08/2021 | R035 On 03-February-22 | 10.35 | Put | Bond Future | 3660 | 4 | 3660 | 4 | 0.00 |
| 16/08/2021 | R035 On 03-February-22 | 11.28 | Put | Bond Future | 1384 | 1 | 1384 | 1 | 200.00 |
| 16/08/2021 | R035 On 03-February-22 | 10.26 | Put | Bond Future | 3989 | 4 | 3989 | 4 | 0.00 |
| 16/08/2021 | R035 On 03-February-22 | 11.73 | Put | Bond Future | 869 | 1 | 869 | 1 | 280.00 |
| 16/08/2021 | R035 On 03-February-22 | 11.39 | Put | Bond Future | 1235 | 1 | 1235 | 1 | 683.00 |
| 16/08/2021 | R035 On 03-February-22 | 11.22 | Put | Bond Future | 1474 | 1 | 1474 | 1 | 0.00 |
| 16/08/2021 | R035 On 03-February-22 | 11.23 | Put | Bond Future | 1459 | 1 | 1459 | 1 | 0.00 |
| 16/08/2021 | R035 On 03-February-22 | 11.88 | Put | Bond Future | 746 | 1 | 746 | 1 | 1,800.00 |
| 16/08/2021 | R035 On 03-February-22 | 11.03 | Put | Bond Future | 1804 | 2 | 1804 | 2 | 280.00 |
| 16/08/2021 | R035 On 03-February-22 | 10.10 | Put | Bond Future | 4619 | 5 | 4619 | 5 | 0.00 |
| 16/08/2021 | R035 On 03-February-22 | 11.24 | Put | Bond Future | 1443 | 1 | 1443 | 1 | 0.00 |
| 16/08/2021 | R035 On 03-February-22 | 10.65 | Put | Bond Future | 2711 | 3 | 2711 | 3 | 683.00 |
| 16/08/2021 | R035 On 03-February-22 | 9.70 | Put | Bond Future | 6532 | 6 | 6532 | 6 | 0.00 |
| 16/08/2021 | R035 On 05-May-22 | | | Bond Future | 10.75 | 89.0301 | 10.7454 | 89.0301 | 0.00 |
| 16/08/2021 | R035 On 05-May-22 | 11.65 | Call | Bond Future | 7083 | 7 | 7083 | 7 | 0.00 |
| 16/08/2021 | R035 On 05-May-22 | 11.64 | Call | Bond Future | 7040 | 7 | 7040 | 7 | 0.00 |
| 16/08/2021 | R035 On 05-May-22 | 11.63 | Call | Bond Future | 6997 | 7 | 6997 | 7 | 0.00 |
| 16/08/2021 | R035 On 05-May-22 | 11.63 | Put | Bond Future | 1726 | 2 | 1726 | 2 | 0.00 |
| 16/08/2021 | R035 On 05-May-22 | 11.64 | Put | Bond Future | 1711 | 2 | 1711 | 2 | 0.00 |
| 16/08/2021 | R035 On 05-May-22 | 11.65 | Put | Bond Future | 1698 | 2 | 1698 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | R035 On 04-August-22 | | | Bond Future | 10.95 | 90.0634 | 10.9534 | 90.0634 | 0.00 |
| 16/08/2021 | R035 On 04-August-22 | 10.74 | Call | Bond Future | 3530 | 4 | 3530 | 4 | 0.00 |
| 16/08/2021 | R035 On 04-August-22 | 11.13 | Call | Bond Future | 4740 | 5 | 4740 | 5 | 0.00 |
| 16/08/2021 | R035 On 04-August-22 | 10.73 | Call | Bond Future | 3501 | 4 | 3501 | 4 | 0.00 |
| 16/08/2021 | R035 On 04-August-22 | 10.72 | Call | Bond Future | 3472 | 4 | 3472 | 4 | 0.00 |
| 16/08/2021 | R035 On 04-August-22 | 10.64 | Call | Bond Future | 3246 | 3 | 3246 | 3 | 0.00 |
| 16/08/2021 | R035 On 04-August-22 | 9.84 | Call | Bond Future | 1452 | 2 | 1452 | 2 | 100.00 |
| 16/08/2021 | R035 On 04-August-22 | 10.64 | Put | Bond Future | 5174 | 5 | 5174 | 5 | 100.00 |
| 16/08/2021 | R035 On 04-August-22 | 9.84 | Put | Bond Future | 8585 | 8 | 8585 | 8 | 0.00 |
| 16/08/2021 | R035 On 04-August-22 | 10.72 | Put | Bond Future | 4902 | 5 | 4902 | 5 | 0.00 |
| 16/08/2021 | R035 On 04-August-22 | 11.13 | Put | Bond Future | 3681 | 4 | 3681 | 4 | 100.00 |
| 16/08/2021 | R035 On 04-August-22 | 10.73 | Put | Bond Future | 4868 | 5 | 4868 | 5 | 0.00 |
| 16/08/2021 | R035 On 04-August-22 | 10.74 | Put | Bond Future | 4836 | 5 | 4836 | 5 | 0.00 |
| 16/08/2021 | R186 On 04-November-21 | | | Bond Future | 7.52 | 116.3901 | 7.5242 | 116.3901 | 73,169.00 |
| 16/08/2021 | R186 On 04-November-21 | 8.11 | Call | Bond Future | 2980 | 3 | 2980 | 3 | 0.00 |
| 16/08/2021 | R186 On 04-November-21 | 8.77 | Call | Bond Future | 5516 | 5 | 5516 | 5 | 0.00 |
| 16/08/2021 | R186 On 04-November-21 | 8.10 | Call | Bond Future | 2945 | 3 | 2945 | 3 | 0.00 |
| 16/08/2021 | R186 On 04-November-21 | 8.09 | Call | Bond Future | 2910 | 3 | 2910 | 3 | 0.00 |
| 16/08/2021 | R186 On 04-November-21 | 7.77 | Call | Bond Future | 1887 | 2 | 1887 | 2 | 0.00 |
| 16/08/2021 | R186 On 04-November-21 | 8.09 | Put | Bond Future | 399 | 0 | 399 | 0 | 0.00 |
| 16/08/2021 | R186 On 04-November-21 | 8.10 | Put | Bond Future | 390 | 0 | 390 | 0 | 0.00 |
| 16/08/2021 | R186 On 04-November-21 | 8.77 | Put | Bond Future | 80 | 0 | 80 | 0 | 15,177.00 |
| 16/08/2021 | R186 On 04-November-21 | 8.11 | Put | Bond Future | 382 | 0 | 382 | 0 | 0.00 |
| 16/08/2021 | R186 On 04-November-21 | 7.77 | Put | Bond Future | 787 | 1 | 787 | 1 | 15,177.00 |
| 16/08/2021 | R186 On 03-February-22 | | | Bond Future | 7.71 | 112.4441 | 7.7127 | 112.4441 | 0.00 |
| 16/08/2021 | R186 On 03-February-22 | 7.29 | Call | Bond Future | 997 | 1 | 997 | 1 | 0.00 |
| 16/08/2021 | R186 On 03-February-22 | 7.28 | Call | Bond Future | 982 | 1 | 982 | 1 | 0.00 |
| 16/08/2021 | R186 On 03-February-22 | 7.30 | Call | Bond Future | 1012 | 1 | 1012 | 1 | 0.00 |
| 16/08/2021 | R186 On 03-February-22 | 7.30 | Put | Bond Future | 2791 | 3 | 2791 | 3 | 0.00 |
| 16/08/2021 | R186 On 03-February-22 | 7.28 | Put | Bond Future | 2848 | 3 | 2848 | 3 | 0.00 |
| 16/08/2021 | R186 On 03-February-22 | 7.29 | Put | Bond Future | 2820 | 3 | 2820 | 3 | 0.00 |
| 16/08/2021 | R186 On 05-May-22 | | | Bond Future | 7.92 | 113.7723 | 7.9150 | 113.7723 | 0.00 |
| 16/08/2021 | R186 On 05-May-22 | 8.31 | Call | Bond Future | 2957 | 3 | 2957 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | R186 On 05-May-22 | 7.88 | Call | Bond Future | 1952 | 2 | 1952 | 2 | 435.00 |
| 16/08/2021 | R186 On 05-May-22 | 8.64 | Call | Bond Future | 3876 | 4 | 3876 | 4 | 0.00 |
| 16/08/2021 | R186 On 05-May-22 | 8.30 | Call | Bond Future | 2931 | 3 | 2931 | 3 | 0.00 |
| 16/08/2021 | R186 On 05-May-22 | 8.32 | Call | Bond Future | 2984 | 3 | 2984 | 3 | 0.00 |
| 16/08/2021 | R186 On 05-May-22 | 7.28 | Call | Bond Future | 905 | 1 | 905 | 1 | 435.00 |
| 16/08/2021 | R186 On 05-May-22 | 8.32 | Put | Bond Future | 1364 | 1 | 1364 | 1 | 0.00 |
| 16/08/2021 | R186 On 05-May-22 | 7.28 | Put | Bond Future | 3505 | 4 | 3505 | 4 | 0.00 |
| 16/08/2021 | R186 On 05-May-22 | 8.30 | Put | Bond Future | 1391 | 1 | 1391 | 1 | 0.00 |
| 16/08/2021 | R186 On 05-May-22 | 7.88 | Put | Bond Future | 2094 | 2 | 2094 | 2 | 0.00 |
| 16/08/2021 | R186 On 05-May-22 | 8.64 | Put | Bond Future | 998 | 1 | 998 | 1 | 435.00 |
| 16/08/2021 | R186 On 05-May-22 | 8.31 | Put | Bond Future | 1378 | 1 | 1378 | 1 | 0.00 |
| 16/08/2021 | R186 On 04-August-22 | | | Bond Future | 8.13 | 109.8268 | 8.1347 | 109.8268 | 0.00 |
| 16/08/2021 | R186 On 04-August-22 | 8.14 | Call | Bond Future | 2358 | 2 | 2358 | 2 | 0.00 |
| 16/08/2021 | R186 On 04-August-22 | 8.13 | Call | Bond Future | 2338 | 2 | 2338 | 2 | 0.00 |
| 16/08/2021 | R186 On 04-August-22 | 8.15 | Call | Bond Future | 2378 | 2 | 2378 | 2 | 0.00 |
| 16/08/2021 | R186 On 04-August-22 | 8.15 | Put | Bond Future | 2320 | 2 | 2320 | 2 | 0.00 |
| 16/08/2021 | R186 On 04-August-22 | 8.13 | Put | Bond Future | 2356 | 2 | 2356 | 2 | 0.00 |
| 16/08/2021 | R186 On 04-August-22 | 8.14 | Put | Bond Future | 2338 | 2 | 2338 | 2 | 0.00 |
| 16/08/2021 | R197 On 04-November-21 | | | Bond Future | 325.86 | 325.6272 | 325.8555 | 325.6272 | 1,274.00 |
| 16/08/2021 | R197 On 03-February-22 | | | Bond Future | 321.53 | 321.3007 | 321.5301 | 321.3007 | 0.00 |
| 16/08/2021 | R197 On 05-May-22 | | | Bond Future | 325.40 | 325.1706 | 325.4022 | 325.1706 | 0.00 |
| 16/08/2021 | R197 On 04-August-22 | | | Bond Future | 321.13 | 320.8970 | 321.1291 | 320.8970 | 0.00 |
| 16/08/2021 | R202 On 04-November-21 | | | Bond Future | 237.34 | 237.8052 | 237.3440 | 237.8052 | 9,579.00 |
| 16/08/2021 | R202 On 03-February-22 | | | Bond Future | 235.80 | 236.2670 | 235.7995 | 236.2670 | 0.00 |
| 16/08/2021 | R202 On 05-May-22 | | | Bond Future | 238.64 | 239.1125 | 238.6388 | 239.1125 | 0.00 |
| 16/08/2021 | R202 On 04-August-22 | | | Bond Future | 237.19 | 237.6668 | 237.1861 | 237.6668 | 0.00 |
| 16/08/2021 | R209 On 04-November-21 | | | Bond Future | 10.32 | 70.6261 | 10.3228 | 70.6261 | 37,852.00 |
| 16/08/2021 | R209 On 04-November-21 | 12.18 | Call | Bond Future | 9693 | 10 | 9693 | 10 | 0.00 |
| 16/08/2021 | R209 On 04-November-21 | 9.50 | Call | Bond Future | 233 | 0 | 233 | 0 | 6,000.00 |
| 16/08/2021 | R209 On 04-November-21 | 12.17 | Call | Bond Future | 9648 | 10 | 9648 | 10 | 0.00 |
| 16/08/2021 | R209 On 04-November-21 | 12.00 | Call | Bond Future | 8875 | 9 | 8875 | 9 | 0.00 |
| 16/08/2021 | R209 On 04-November-21 | 12.19 | Call | Bond Future | 9738 | 10 | 9738 | 10 | 0.00 |
| 16/08/2021 | R209 On 04-November-21 | 10.50 | Call | Bond Future | 2368 | 2 | 2368 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | R209 On 04-November-21 | 10.00 | Call | Bond Future | 964 | 1 | 964 | 1 | 0.00 |
| 16/08/2021 | R209 On 04-November-21 | 10.00 | Put | Bond Future | 2858 | 3 | 2858 | 3 | 3,100.00 |
| 16/08/2021 | R209 On 04-November-21 | 12.19 | Put | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 16/08/2021 | R209 On 04-November-21 | 12.00 | Put | Bond Future | 98 | 0 | 98 | 0 | 9,000.00 |
| 16/08/2021 | R209 On 04-November-21 | 12.18 | Put | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 16/08/2021 | R209 On 04-November-21 | 12.17 | Put | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 16/08/2021 | R209 On 04-November-21 | 10.50 | Put | Bond Future | 1359 | 1 | 1359 | 1 | 9,400.00 |
| 16/08/2021 | R209 On 04-November-21 | 9.50 | Put | Bond Future | 5206 | 5 | 5206 | 5 | 0.00 |
| 16/08/2021 | R209 On 03-February-22 | | | Bond Future | 10.50 | 71.4370 | 10.4968 | 71.4370 | 0.00 |
| 16/08/2021 | R209 On 03-February-22 | 11.04 | Call | Bond Future | 4443 | 5 | 4443 | 5 | 0.00 |
| 16/08/2021 | R209 On 03-February-22 | 11.03 | Call | Bond Future | 4405 | 5 | 4405 | 5 | 0.00 |
| 16/08/2021 | R209 On 03-February-22 | 11.02 | Call | Bond Future | 4368 | 4 | 4368 | 4 | 0.00 |
| 16/08/2021 | R209 On 03-February-22 | 11.02 | Put | Bond Future | 1515 | 1 | 1515 | 1 | 0.00 |
| 16/08/2021 | R209 On 03-February-22 | 11.03 | Put | Bond Future | 1499 | 1 | 1499 | 1 | 0.00 |
| 16/08/2021 | R209 On 03-February-22 | 11.04 | Put | Bond Future | 1484 | 1 | 1484 | 1 | 0.00 |
| 16/08/2021 | R209 On 05-May-22 | | | Bond Future | 10.67 | 69.1396 | 10.6740 | 69.1396 | 0.00 |
| 16/08/2021 | R209 On 05-May-22 | 11.45 | Call | Bond Future | 5645 | 6 | 5645 | 6 | 0.00 |
| 16/08/2021 | R209 On 05-May-22 | 11.44 | Call | Bond Future | 5608 | 6 | 5608 | 6 | 0.00 |
| 16/08/2021 | R209 On 05-May-22 | 11.43 | Call | Bond Future | 5571 | 6 | 5571 | 6 | 0.00 |
| 16/08/2021 | R209 On 05-May-22 | 11.43 | Put | Bond Future | 1599 | 2 | 1599 | 2 | 0.00 |
| 16/08/2021 | R209 On 05-May-22 | 11.44 | Put | Bond Future | 1585 | 2 | 1585 | 2 | 0.00 |
| 16/08/2021 | R209 On 05-May-22 | 11.45 | Put | Bond Future | 1572 | 2 | 1572 | 2 | 0.00 |
| 16/08/2021 | R209 On 04-August-22 | | | Bond Future | 10.86 | 69.9423 | 10.8565 | 69.9423 | 0.00 |
| 16/08/2021 | R209 On 04-August-22 | 10.59 | Call | Bond Future | 2886 | 3 | 2886 | 3 | 0.00 |
| 16/08/2021 | R209 On 04-August-22 | 10.57 | Call | Bond Future | 2836 | 3 | 2836 | 3 | 0.00 |
| 16/08/2021 | R209 On 04-August-22 | 10.58 | Call | Bond Future | 2861 | 3 | 2861 | 3 | 0.00 |
| 16/08/2021 | R209 On 04-August-22 | 10.58 | Put | Bond Future | 4363 | 4 | 4363 | 4 | 0.00 |
| 16/08/2021 | R209 On 04-August-22 | 10.57 | Put | Bond Future | 4394 | 4 | 4394 | 4 | 0.00 |
| 16/08/2021 | R209 On 04-August-22 | 10.59 | Put | Bond Future | 4333 | 4 | 4333 | 4 | 0.00 |
| 16/08/2021 | R210 On 04-November-21 | | | Bond Future | 210.01 | 210.2698 | 210.0127 | 210.2698 | 1,486.00 |
| 16/08/2021 | R210 On 03-February-22 | | | Bond Future | 212.47 | 212.7344 | 212.4735 | 212.7344 | 0.00 |
| 16/08/2021 | R210 On 05-May-22 | | | Bond Future | 212.20 | 212.4678 | 212.2029 | 212.4678 | 0.00 |
| 16/08/2021 | R210 On 04-August-22 | | | Bond Future | 214.84 | 215.1063 | 214.8379 | 215.1063 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | R212 On 04-November-21 | | | Bond Future | 174.97 | 174.9936 | 174.9733 | 174.9936 | 1,025.00 |
| 16/08/2021 | R213 On 04-November-21 | | | Bond Future | 9.42 | 86.6531 | 9.4151 | 86.6531 | 9,684.00 |
| 16/08/2021 | R213 On 04-November-21 | 11.10 | Call | Bond Future | 8756 | 9 | 8756 | 9 | 0.00 |
| 16/08/2021 | R213 On 04-November-21 | 11.09 | Call | Bond Future | 8710 | 9 | 8710 | 9 | 0.00 |
| 16/08/2021 | R213 On 04-November-21 | 11.11 | Call | Bond Future | 8802 | 9 | 8802 | 9 | 0.00 |
| 16/08/2021 | R213 On 04-November-21 | 11.09 | Put | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 16/08/2021 | R213 On 04-November-21 | 11.10 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 16/08/2021 | R213 On 04-November-21 | 11.11 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | | | Bond Future | 9.61 | 87.6476 | 9.6067 | 87.6476 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | 9.97 | Call | Bond Future | 3587 | 4 | 3587 | 4 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | 9.96 | Call | Bond Future | 3554 | 4 | 3554 | 4 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | 10.15 | Call | Bond Future | 4212 | 4 | 4212 | 4 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | 9.58 | Call | Bond Future | 2405 | 2 | 2405 | 2 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | 10.25 | Call | Bond Future | 4577 | 5 | 4577 | 5 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | 9.76 | Call | Bond Future | 2922 | 3 | 2922 | 3 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | 10.60 | Call | Bond Future | 5938 | 6 | 5938 | 6 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | 9.22 | Call | Bond Future | 1520 | 2 | 1520 | 2 | 430.00 |
| 16/08/2021 | R213 On 03-February-22 | 10.17 | Call | Bond Future | 4284 | 4 | 4284 | 4 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | 9.15 | Call | Bond Future | 1372 | 1 | 1372 | 1 | 220.00 |
| 16/08/2021 | R213 On 03-February-22 | 9.98 | Call | Bond Future | 3620 | 4 | 3620 | 4 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | 8.63 | Call | Bond Future | 570 | 1 | 570 | 1 | 200.00 |
| 16/08/2021 | R213 On 03-February-22 | 8.80 | Call | Bond Future | 766 | 1 | 766 | 1 | 102.00 |
| 16/08/2021 | R213 On 03-February-22 | 10.00 | Call | Bond Future | 3687 | 4 | 3687 | 4 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | 10.67 | Call | Bond Future | 6220 | 6 | 6220 | 6 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | 10.67 | Put | Bond Future | 775 | 1 | 775 | 1 | 220.00 |
| 16/08/2021 | R213 On 03-February-22 | 10.00 | Put | Bond Future | 1618 | 2 | 1618 | 2 | 430.00 |
| 16/08/2021 | R213 On 03-February-22 | 9.22 | Put | Bond Future | 3620 | 4 | 3620 | 4 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | 10.60 | Put | Bond Future | 837 | 1 | 837 | 1 | 430.00 |
| 16/08/2021 | R213 On 03-February-22 | 8.80 | Put | Bond Future | 5224 | 5 | 5224 | 5 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | 9.98 | Put | Bond Future | 1655 | 2 | 1655 | 2 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | 9.58 | Put | Bond Future | 2548 | 3 | 2548 | 3 | 200.00 |
| 16/08/2021 | R213 On 03-February-22 | 8.63 | Put | Bond Future | 6004 | 6 | 6004 | 6 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | 10.17 | Put | Bond Future | 1342 | 1 | 1342 | 1 | 220.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | R213 On 03-February-22 | 9.15 | Put | Bond Future | 3859 | 4 | 3859 | 4 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | 9.76 | Put | Bond Future | 2107 | 2 | 2107 | 2 | 102.00 |
| 16/08/2021 | R213 On 03-February-22 | 10.25 | Put | Bond Future | 1226 | 1 | 1226 | 1 | 102.00 |
| 16/08/2021 | R213 On 03-February-22 | 10.15 | Put | Bond Future | 1372 | 1 | 1372 | 1 | 200.00 |
| 16/08/2021 | R213 On 03-February-22 | 9.96 | Put | Bond Future | 1692 | 2 | 1692 | 2 | 0.00 |
| 16/08/2021 | R213 On 03-February-22 | 9.97 | Put | Bond Future | 1673 | 2 | 1673 | 2 | 0.00 |
| 16/08/2021 | R213 On 05-May-22 | | | Bond Future | 9.80 | 85.1507 | 9.7976 | 85.1507 | 0.00 |
| 16/08/2021 | R213 On 05-May-22 | 10.64 | Call | Bond Future | 5565 | 6 | 5565 | 6 | 0.00 |
| 16/08/2021 | R213 On 05-May-22 | 10.65 | Call | Bond Future | 5602 | 6 | 5602 | 6 | 0.00 |
| 16/08/2021 | R213 On 05-May-22 | 10.63 | Call | Bond Future | 5529 | 6 | 5529 | 6 | 0.00 |
| 16/08/2021 | R213 On 05-May-22 | 10.65 | Put | Bond Future | 1327 | 1 | 1327 | 1 | 0.00 |
| 16/08/2021 | R213 On 05-May-22 | 10.63 | Put | Bond Future | 1351 | 1 | 1351 | 1 | 0.00 |
| 16/08/2021 | R213 On 05-May-22 | 10.64 | Put | Bond Future | 1339 | 1 | 1339 | 1 | 0.00 |
| 16/08/2021 | R213 On 04-August-22 | | | Bond Future | 10.00 | 86.1430 | 9.9994 | 86.1430 | 0.00 |
| 16/08/2021 | R213 On 04-August-22 | 9.90 | Call | Bond Future | 3131 | 3 | 3131 | 3 | 0.00 |
| 16/08/2021 | R213 On 04-August-22 | 9.89 | Call | Bond Future | 3106 | 3 | 3106 | 3 | 0.00 |
| 16/08/2021 | R213 On 04-August-22 | 9.88 | Call | Bond Future | 3082 | 3 | 3082 | 3 | 0.00 |
| 16/08/2021 | R213 On 04-August-22 | 9.90 | Put | Bond Future | 3633 | 4 | 3633 | 4 | 0.00 |
| 16/08/2021 | R213 On 04-August-22 | 9.88 | Put | Bond Future | 3685 | 4 | 3685 | 4 | 0.00 |
| 16/08/2021 | R213 On 04-August-22 | 9.89 | Put | Bond Future | 3659 | 4 | 3659 | 4 | 0.00 |
| 16/08/2021 | R214 On 04-November-21 | | | Bond Future | 10.74 | 67.1545 | 10.7421 | 67.1545 | 18,091.00 |
| 16/08/2021 | R214 On 04-November-21 | 12.48 | Call | Bond Future | 9135 | 9 | 9135 | 9 | 0.00 |
| 16/08/2021 | R214 On 04-November-21 | 12.47 | Call | Bond Future | 9091 | 9 | 9091 | 9 | 0.00 |
| 16/08/2021 | R214 On 04-November-21 | 12.46 | Call | Bond Future | 9046 | 9 | 9046 | 9 | 0.00 |
| 16/08/2021 | R214 On 04-November-21 | 12.46 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 16/08/2021 | R214 On 04-November-21 | 12.48 | Put | Bond Future | 96 | 0 | 96 | 0 | 0.00 |
| 16/08/2021 | R214 On 04-November-21 | 12.47 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 16/08/2021 | R214 On 03-February-22 | | | Bond Future | 10.92 | 67.9252 | 10.9183 | 67.9252 | 0.00 |
| 16/08/2021 | R214 On 03-February-22 | 11.40 | Call | Bond Future | 4254 | 4 | 4254 | 4 | 0.00 |
| 16/08/2021 | R214 On 03-February-22 | 11.39 | Call | Bond Future | 4218 | 4 | 4218 | 4 | 0.00 |
| 16/08/2021 | R214 On 03-February-22 | 11.41 | Call | Bond Future | 4291 | 4 | 4291 | 4 | 0.00 |
| 16/08/2021 | R214 On 03-February-22 | 11.39 | Put | Bond Future | 1615 | 2 | 1615 | 2 | 0.00 |
| 16/08/2021 | R214 On 03-February-22 | 11.40 | Put | Bond Future | 1598 | 2 | 1598 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | R214 On 03-February-22 | 11.41 | Put | Bond Future | 1581 | 2 | 1581 | 2 | 0.00 |
| 16/08/2021 | R214 On 05-May-22 | | | Bond Future | 11.09 | 65.4478 | 11.0914 | 65.4478 | 0.00 |
| 16/08/2021 | R214 On 05-May-22 | 11.74 | Call | Bond Future | 5215 | 5 | 5215 | 5 | 0.00 |
| 16/08/2021 | R214 On 05-May-22 | 11.73 | Call | Bond Future | 5179 | 5 | 5179 | 5 | 0.00 |
| 16/08/2021 | R214 On 05-May-22 | 11.75 | Call | Bond Future | 5251 | 5 | 5251 | 5 | 0.00 |
| 16/08/2021 | R214 On 05-May-22 | 11.73 | Put | Bond Future | 1778 | 2 | 1778 | 2 | 0.00 |
| 16/08/2021 | R214 On 05-May-22 | 11.74 | Put | Bond Future | 1763 | 2 | 1763 | 2 | 0.00 |
| 16/08/2021 | R214 On 05-May-22 | 11.75 | Put | Bond Future | 1747 | 2 | 1747 | 2 | 0.00 |
| 16/08/2021 | R214 On 04-August-22 | | | Bond Future | 11.27 | 66.2063 | 11.2718 | 66.2063 | 0.00 |
| 16/08/2021 | R214 On 04-August-22 | 10.98 | Call | Bond Future | 2851 | 3 | 2851 | 3 | 0.00 |
| 16/08/2021 | R214 On 04-August-22 | 10.97 | Call | Bond Future | 2826 | 3 | 2826 | 3 | 0.00 |
| 16/08/2021 | R214 On 04-August-22 | 10.99 | Call | Bond Future | 2876 | 3 | 2876 | 3 | 0.00 |
| 16/08/2021 | R214 On 04-August-22 | 10.98 | Put | Bond Future | 4464 | 4 | 4464 | 4 | 0.00 |
| 16/08/2021 | R214 On 04-August-22 | 10.97 | Put | Bond Future | 4496 | 4 | 4496 | 4 | 0.00 |
| 16/08/2021 | R214 On 04-August-22 | 10.99 | Put | Bond Future | 4433 | 4 | 4433 | 4 | 0.00 |
| 16/08/2021 | R248 On 04-November-21 | | | Bond Future | 10.70 | 84.7571 | 10.6997 | 84.7571 | 167,643.00 |
| 16/08/2021 | R248 On 04-November-21 | 12.84 | Call | Bond Future | 13674 | 14 | 13674 | 14 | 0.00 |
| 16/08/2021 | R248 On 04-November-21 | 12.83 | Call | Bond Future | 13622 | 14 | 13622 | 14 | 0.00 |
| 16/08/2021 | R248 On 04-November-21 | 9.60 | Call | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 16/08/2021 | R248 On 04-November-21 | 10.20 | Call | Bond Future | 810 | 1 | 810 | 1 | 1,050.00 |
| 16/08/2021 | R248 On 04-November-21 | 10.30 | Call | Bond Future | 1039 | 1 | 1039 | 1 | 0.00 |
| 16/08/2021 | R248 On 04-November-21 | 10.80 | Call | Bond Future | 2712 | 3 | 2712 | 3 | 1,050.00 |
| 16/08/2021 | R248 On 04-November-21 | 12.85 | Call | Bond Future | 13727 | 14 | 13727 | 14 | 0.00 |
| 16/08/2021 | R248 On 04-November-21 | 12.85 | Put | Bond Future | 68 | 0 | 68 | 0 | 0.00 |
| 16/08/2021 | R248 On 04-November-21 | 10.80 | Put | Bond Future | 1972 | 2 | 1972 | 2 | 0.00 |
| 16/08/2021 | R248 On 04-November-21 | 10.20 | Put | Bond Future | 4681 | 5 | 4681 | 5 | 0.00 |
| 16/08/2021 | R248 On 04-November-21 | 9.60 | Put | Bond Future | 9067 | 9 | 9067 | 9 | 0.00 |
| 16/08/2021 | R248 On 04-November-21 | 12.83 | Put | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 16/08/2021 | R248 On 04-November-21 | 10.30 | Put | Bond Future | 4111 | 4 | 4111 | 4 | 0.00 |
| 16/08/2021 | R248 On 04-November-21 | 12.84 | Put | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 16/08/2021 | R248 On 03-February-22 | | | Bond Future | 10.87 | 85.7299 | 10.8736 | 85.7299 | 0.00 |
| 16/08/2021 | R248 On 03-February-22 | 11.49 | Call | Bond Future | 5943 | 6 | 5943 | 6 | 0.00 |
| 16/08/2021 | R248 On 03-February-22 | 11.48 | Call | Bond Future | 5895 | 6 | 5895 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2021 | R248 On 03-February-22 | 11.47 | Call | Bond Future | 5848 | 6 | 5848 | 6 | 0.00 |
| 16/08/2021 | R248 On 03-February-22 | 10.50 | Call | Bond Future | 2022 | 2 | 2022 | 2 | 1,300.00 |
| 16/08/2021 | R248 On 03-February-22 | 9.80 | Call | Bond Future | 578 | 1 | 578 | 1 | 1,300.00 |
| 16/08/2021 | R248 On 03-February-22 | 10.50 | Put | Bond Future | 4806 | 5 | 4806 | 5 | 0.00 |
| 16/08/2021 | R248 On 03-February-22 | 9.80 | Put | Bond Future | 9043 | 9 | 9043 | 9 | 0.00 |
| 16/08/2021 | R248 On 03-February-22 | 11.49 | Put | Bond Future | 1686 | 2 | 1686 | 2 | 0.00 |
| 16/08/2021 | R248 On 03-February-22 | 11.47 | Put | Bond Future | 1722 | 2 | 1722 | 2 | 0.00 |
| 16/08/2021 | R248 On 03-February-22 | 11.48 | Put | Bond Future | 1704 | 2 | 1704 | 2 | 0.00 |
| 16/08/2021 | R248 On 05-May-22 | | | Bond Future | 11.04 | 82.3275 | 11.0442 | 82.3275 | 0.00 |
| 16/08/2021 | R248 On 05-May-22 | 11.81 | Call | Bond Future | 7036 | 7 | 7036 | 7 | 0.00 |
| 16/08/2021 | R248 On 05-May-22 | 11.80 | Call | Bond Future | 6989 | 7 | 6989 | 7 | 0.00 |
| 16/08/2021 | R248 On 05-May-22 | 11.79 | Call | Bond Future | 6943 | 7 | 6943 | 7 | 0.00 |
| 16/08/2021 | R248 On 05-May-22 | 11.79 | Put | Bond Future | 1974 | 2 | 1974 | 2 | 0.00 |
| 16/08/2021 | R248 On 05-May-22 | 11.81 | Put | Bond Future | 1941 | 2 | 1941 | 2 | 0.00 |
| 16/08/2021 | R248 On 05-May-22 | 11.80 | Put | Bond Future | 1958 | 2 | 1958 | 2 | 0.00 |
| 16/08/2021 | R248 On 04-August-22 | | | Bond Future | 11.22 | 83.2819 | 11.2223 | 83.2819 | 0.00 |
| 16/08/2021 | R248 On 04-August-22 | 11.00 | Call | Bond Future | 3713 | 4 | 3713 | 4 | 0.00 |
| 16/08/2021 | R248 On 04-August-22 | 10.99 | Call | Bond Future | 3680 | 4 | 3680 | 4 | 0.00 |
| 16/08/2021 | R248 On 04-August-22 | 10.98 | Call | Bond Future | 3648 | 4 | 3648 | 4 | 0.00 |
| 16/08/2021 | R248 On 04-August-22 | 10.98 | Put | Bond Future | 5339 | 5 | 5339 | 5 | 0.00 |
| 16/08/2021 | R248 On 04-August-22 | 10.99 | Put | Bond Future | 5300 | 5 | 5300 | 5 | 0.00 |
| 16/08/2021 | R248 On 04-August-22 | 11.00 | Put | Bond Future | 5261 | 5 | 5261 | 5 | 0.00 |