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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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | 2025 On 04-November-21 | | | Bond Future | 155.13 | 155.1295 | 155.1332 | 155.1295 | 4,840.00 |
| 31/08/2021 | 2025 On 03-February-22 | | | Bond Future | 155.35 | 155.3451 | 155.3484 | 155.3451 | 0.00 |
| 31/08/2021 | 2025 On 05-May-22 | | | Bond Future | 157.21 | 157.2075 | 157.2105 | 157.2075 | 0.00 |
| 31/08/2021 | 2025 On 04-August-22 | | | Bond Future | 157.54 | 157.5388 | 157.5414 | 157.5388 | 0.00 |
| 31/08/2021 | 2029 On 04-November-21 | | | Bond Future | 114.11 | 114.1071 | 114.1127 | 114.1071 | 2,964.00 |
| 31/08/2021 | 2029 On 03-February-22 | | | Bond Future | 115.43 | 115.4290 | 115.4343 | 115.4290 | 0.00 |
| 31/08/2021 | 2029 On 05-May-22 | | | Bond Future | 115.62 | 115.6152 | 115.6204 | 115.6152 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | 2029 On 04-August-22 | | | Bond Future | 117.05 | 117.0467 | 117.0518 | 117.0467 | 0.00 |
| 31/08/2021 | 2030 On 04-November-21 | | | Bond Future | 8.89 | 97.0772 | 8.8949 | 97.0772 | 99,824.00 |
| 31/08/2021 | 2030 On 04-November-21 | 10.61 | Call | Bond Future | 8988 | 9 | 8988 | 9 | 0.00 |
| 31/08/2021 | 2030 On 04-November-21 | 10.59 | Call | Bond Future | 8892 | 9 | 8892 | 9 | 0.00 |
| 31/08/2021 | 2030 On 04-November-21 | 8.77 | Call | Bond Future | 1239 | 1 | 1239 | 1 | 300.00 |
| 31/08/2021 | 2030 On 04-November-21 | 11.44 | Call | Bond Future | 12893 | 13 | 12893 | 13 | 0.00 |
| 31/08/2021 | 2030 On 04-November-21 | 8.75 | Call | Bond Future | 1190 | 1 | 1190 | 1 | 3,250.00 |
| 31/08/2021 | 2030 On 04-November-21 | 9.30 | Call | Bond Future | 2951 | 3 | 2951 | 3 | 0.00 |
| 31/08/2021 | 2030 On 04-November-21 | 9.90 | Call | Bond Future | 5590 | 6 | 5590 | 6 | 29.00 |
| 31/08/2021 | 2030 On 04-November-21 | 10.60 | Call | Bond Future | 8940 | 9 | 8940 | 9 | 0.00 |
| 31/08/2021 | 2030 On 04-November-21 | 8.27 | Call | Bond Future | 355 | 0 | 355 | 0 | 300.00 |
| 31/08/2021 | 2030 On 04-November-21 | 11.26 | Call | Bond Future | 12062 | 12 | 12062 | 12 | 0.00 |
| 31/08/2021 | 2030 On 04-November-21 | 9.20 | Call | Bond Future | 2571 | 3 | 2571 | 3 | 29.00 |
| 31/08/2021 | 2030 On 04-November-21 | 9.35 | Call | Bond Future | 3151 | 3 | 3151 | 3 | 0.00 |
| 31/08/2021 | 2030 On 04-November-21 | 9.35 | Put | Bond Future | 663 | 1 | 663 | 1 | 9,100.00 |
| 31/08/2021 | 2030 On 04-November-21 | 9.30 | Put | Bond Future | 733 | 1 | 733 | 1 | 0.00 |
| 31/08/2021 | 2030 On 04-November-21 | 8.77 | Put | Bond Future | 1936 | 2 | 1936 | 2 | 0.00 |
| 31/08/2021 | 2030 On 04-November-21 | 11.44 | Put | Bond Future | 3 | 0 | 3 | 0 | 300.00 |
| 31/08/2021 | 2030 On 04-November-21 | 10.60 | Put | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 31/08/2021 | 2030 On 04-November-21 | 10.59 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 31/08/2021 | 2030 On 04-November-21 | 8.27 | Put | Bond Future | 3911 | 4 | 3911 | 4 | 0.00 |
| 31/08/2021 | 2030 On 04-November-21 | 9.20 | Put | Bond Future | 894 | 1 | 894 | 1 | 0.00 |
| 31/08/2021 | 2030 On 04-November-21 | 8.75 | Put | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 31/08/2021 | 2030 On 04-November-21 | 11.26 | Put | Bond Future | 6 | 0 | 6 | 0 | 29.00 |
| 31/08/2021 | 2030 On 04-November-21 | 9.90 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 31/08/2021 | 2030 On 04-November-21 | 10.61 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 31/08/2021 | 2030 On 03-February-22 | | | Bond Future | 9.08 | 94.1740 | 9.0816 | 94.1740 | 0.00 |
| 31/08/2021 | 2030 On 03-February-22 | 9.44 | Call | Bond Future | 3458 | 3 | 3458 | 3 | 0.00 |
| 31/08/2021 | 2030 On 03-February-22 | 9.43 | Call | Bond Future | 3424 | 3 | 3424 | 3 | 0.00 |
| 31/08/2021 | 2030 On 03-February-22 | 9.78 | Call | Bond Future | 4708 | 5 | 4708 | 5 | 0.00 |
| 31/08/2021 | 2030 On 03-February-22 | 10.85 | Call | Bond Future | 9206 | 9 | 9206 | 9 | 0.00 |
| 31/08/2021 | 2030 On 03-February-22 | 9.60 | Call | Bond Future | 4028 | 4 | 4028 | 4 | 1,000.00 |
| 31/08/2021 | 2030 On 03-February-22 | 9.45 | Call | Bond Future | 3493 | 3 | 3493 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | 2030 On 03-February-22 | 9.35 | Call | Bond Future | 3156 | 3 | 3156 | 3 | 0.00 |
| 31/08/2021 | 2030 On 03-February-22 | 8.39 | Call | Bond Future | 858 | 1 | 858 | 1 | 101.00 |
| 31/08/2021 | 2030 On 03-February-22 | 8.85 | Call | Bond Future | 1749 | 2 | 1749 | 2 | 1,000.00 |
| 31/08/2021 | 2030 On 03-February-22 | 8.85 | Put | Bond Future | 3004 | 3 | 3004 | 3 | 0.00 |
| 31/08/2021 | 2030 On 03-February-22 | 9.35 | Put | Bond Future | 1728 | 2 | 1728 | 2 | 101.00 |
| 31/08/2021 | 2030 On 03-February-22 | 8.39 | Put | Bond Future | 4669 | 5 | 4669 | 5 | 0.00 |
| 31/08/2021 | 2030 On 03-February-22 | 9.45 | Put | Bond Future | 1540 | 1 | 1540 | 1 | 0.00 |
| 31/08/2021 | 2030 On 03-February-22 | 10.85 | Put | Bond Future | 290 | 0 | 290 | 0 | 1,000.00 |
| 31/08/2021 | 2030 On 03-February-22 | 9.60 | Put | Bond Future | 1295 | 1 | 1295 | 1 | 0.00 |
| 31/08/2021 | 2030 On 03-February-22 | 9.78 | Put | Bond Future | 1050 | 1 | 1050 | 1 | 101.00 |
| 31/08/2021 | 2030 On 03-February-22 | 9.43 | Put | Bond Future | 1576 | 2 | 1576 | 2 | 0.00 |
| 31/08/2021 | 2030 On 03-February-22 | 9.44 | Put | Bond Future | 1558 | 2 | 1558 | 2 | 0.00 |
| 31/08/2021 | 2030 On 05-May-22 | | | Bond Future | 9.28 | 95.2814 | 9.2765 | 95.2814 | 0.00 |
| 31/08/2021 | 2030 On 05-May-22 | 10.20 | Call | Bond Future | 5857 | 6 | 5857 | 6 | 0.00 |
| 31/08/2021 | 2030 On 05-May-22 | 10.19 | Call | Bond Future | 5820 | 6 | 5820 | 6 | 0.00 |
| 31/08/2021 | 2030 On 05-May-22 | 9.35 | Call | Bond Future | 3015 | 3 | 3015 | 3 | 0.00 |
| 31/08/2021 | 2030 On 05-May-22 | 8.89 | Call | Bond Future | 1875 | 2 | 1875 | 2 | 1,800.00 |
| 31/08/2021 | 2030 On 05-May-22 | 11.04 | Call | Bond Future | 9178 | 9 | 9178 | 9 | 0.00 |
| 31/08/2021 | 2030 On 05-May-22 | 8.81 | Call | Bond Future | 1707 | 2 | 1707 | 2 | 200.00 |
| 31/08/2021 | 2030 On 05-May-22 | 7.73 | Call | Bond Future | 358 | 0 | 358 | 0 | 200.00 |
| 31/08/2021 | 2030 On 05-May-22 | 10.21 | Call | Bond Future | 5895 | 6 | 5895 | 6 | 0.00 |
| 31/08/2021 | 2030 On 05-May-22 | 9.95 | Call | Bond Future | 4942 | 5 | 4942 | 5 | 0.00 |
| 31/08/2021 | 2030 On 05-May-22 | 8.47 | Call | Bond Future | 1094 | 1 | 1094 | 1 | 1,073.00 |
| 31/08/2021 | 2030 On 05-May-22 | 8.14 | Call | Bond Future | 672 | 1 | 672 | 1 | 1,800.00 |
| 31/08/2021 | 2030 On 05-May-22 | 8.89 | Put | Bond Future | 3909 | 4 | 3909 | 4 | 0.00 |
| 31/08/2021 | 2030 On 05-May-22 | 8.81 | Put | Bond Future | 4168 | 4 | 4168 | 4 | 0.00 |
| 31/08/2021 | 2030 On 05-May-22 | 8.14 | Put | Bond Future | 6815 | 7 | 6815 | 7 | 0.00 |
| 31/08/2021 | 2030 On 05-May-22 | 10.21 | Put | Bond Future | 1207 | 1 | 1207 | 1 | 0.00 |
| 31/08/2021 | 2030 On 05-May-22 | 7.73 | Put | Bond Future | 8842 | 9 | 8842 | 9 | 0.00 |
| 31/08/2021 | 2030 On 05-May-22 | 11.04 | Put | Bond Future | 573 | 1 | 573 | 1 | 1,800.00 |
| 31/08/2021 | 2030 On 05-May-22 | 9.35 | Put | Bond Future | 2635 | 3 | 2635 | 3 | 1,073.00 |
| 31/08/2021 | 2030 On 05-May-22 | 8.47 | Put | Bond Future | 5401 | 5 | 5401 | 5 | 0.00 |
| 31/08/2021 | 2030 On 05-May-22 | 10.19 | Put | Bond Future | 1229 | 1 | 1229 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | 2030 On 05-May-22 | 9.95 | Put | Bond Future | 1529 | 1 | 1529 | 1 | 1,073.00 |
| 31/08/2021 | 2030 On 05-May-22 | 10.20 | Put | Bond Future | 1218 | 1 | 1218 | 1 | 200.00 |
| 31/08/2021 | 2030 On 04-August-22 | | | Bond Future | 9.49 | 92.3874 | 9.4858 | 92.3874 | 0.00 |
| 31/08/2021 | 2030 On 04-August-22 | 9.55 | Call | Bond Future | 3345 | 3 | 3345 | 3 | 0.00 |
| 31/08/2021 | 2030 On 04-August-22 | 9.54 | Call | Bond Future | 3319 | 3 | 3319 | 3 | 0.00 |
| 31/08/2021 | 2030 On 04-August-22 | 9.56 | Call | Bond Future | 3372 | 3 | 3372 | 3 | 0.00 |
| 31/08/2021 | 2030 On 04-August-22 | 9.56 | Put | Bond Future | 3002 | 3 | 3002 | 3 | 0.00 |
| 31/08/2021 | 2030 On 04-August-22 | 9.54 | Put | Bond Future | 3048 | 3 | 3048 | 3 | 0.00 |
| 31/08/2021 | 2030 On 04-August-22 | 9.55 | Put | Bond Future | 3025 | 3 | 3025 | 3 | 0.00 |
| 31/08/2021 | 2032 On 04-November-21 | | | Bond Future | 9.56 | 92.4082 | 9.5585 | 92.4082 | 126,484.00 |
| 31/08/2021 | 2032 On 04-November-21 | 11.71 | Call | Bond Future | 12009 | 12 | 12009 | 12 | 0.00 |
| 31/08/2021 | 2032 On 04-November-21 | 9.33 | Call | Bond Future | 1118 | 1 | 1118 | 1 | 700.00 |
| 31/08/2021 | 2032 On 04-November-21 | 12.81 | Call | Bond Future | 17304 | 17 | 17304 | 17 | 0.00 |
| 31/08/2021 | 2032 On 04-November-21 | 11.70 | Call | Bond Future | 11959 | 12 | 11959 | 12 | 0.00 |
| 31/08/2021 | 2032 On 04-November-21 | 11.69 | Call | Bond Future | 11909 | 12 | 11909 | 12 | 0.00 |
| 31/08/2021 | 2032 On 04-November-21 | 9.83 | Call | Bond Future | 2735 | 3 | 2735 | 3 | 700.00 |
| 31/08/2021 | 2032 On 04-November-21 | 11.71 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 31/08/2021 | 2032 On 04-November-21 | 12.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 700.00 |
| 31/08/2021 | 2032 On 04-November-21 | 9.83 | Put | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 31/08/2021 | 2032 On 04-November-21 | 11.69 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 31/08/2021 | 2032 On 04-November-21 | 9.33 | Put | Bond Future | 2532 | 2 | 2532 | 2 | 0.00 |
| 31/08/2021 | 2032 On 04-November-21 | 11.70 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | | | Bond Future | 9.75 | 93.4563 | 9.7478 | 93.4563 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.44 | Call | Bond Future | 5188 | 5 | 5188 | 5 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.45 | Call | Bond Future | 5231 | 5 | 5231 | 5 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 8.91 | Call | Bond Future | 680 | 1 | 680 | 1 | 198.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.14 | Call | Bond Future | 3970 | 4 | 3970 | 4 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 9.14 | Call | Bond Future | 1071 | 1 | 1071 | 1 | 97.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.95 | Call | Bond Future | 7451 | 7 | 7451 | 7 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.35 | Call | Bond Future | 4810 | 5 | 4810 | 5 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 9.57 | Call | Bond Future | 2088 | 2 | 2088 | 2 | 1,050.00 |
| 31/08/2021 | 2032 On 03-February-22 | 9.62 | Call | Bond Future | 2228 | 2 | 2228 | 2 | 210.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.43 | Call | Bond Future | 5146 | 5 | 5146 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | 2032 On 03-February-22 | 10.42 | Call | Bond Future | 5103 | 5 | 5103 | 5 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 9.81 | Call | Bond Future | 2805 | 3 | 2805 | 3 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.66 | Call | Bond Future | 6143 | 6 | 6143 | 6 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 9.58 | Call | Bond Future | 2115 | 2 | 2115 | 2 | 400.00 |
| 31/08/2021 | 2032 On 03-February-22 | 11.13 | Call | Bond Future | 8283 | 8 | 8283 | 8 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.53 | Call | Bond Future | 5574 | 6 | 5574 | 6 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 9.67 | Call | Bond Future | 2373 | 2 | 2373 | 2 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.65 | Call | Bond Future | 6098 | 6 | 6098 | 6 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.65 | Put | Bond Future | 942 | 1 | 942 | 1 | 1,050.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.53 | Put | Bond Future | 1080 | 1 | 1080 | 1 | 210.00 |
| 31/08/2021 | 2032 On 03-February-22 | 11.13 | Put | Bond Future | 544 | 0 | 544 | 0 | 210.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.66 | Put | Bond Future | 932 | 1 | 932 | 1 | 97.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.35 | Put | Bond Future | 1324 | 1 | 1324 | 1 | 400.00 |
| 31/08/2021 | 2032 On 03-February-22 | 9.58 | Put | Bond Future | 3120 | 3 | 3120 | 3 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 9.81 | Put | Bond Future | 2436 | 2 | 2436 | 2 | 198.00 |
| 31/08/2021 | 2032 On 03-February-22 | 8.91 | Put | Bond Future | 5847 | 6 | 5847 | 6 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.42 | Put | Bond Future | 1223 | 1 | 1223 | 1 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.45 | Put | Bond Future | 1183 | 1 | 1183 | 1 | 198.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.43 | Put | Bond Future | 1210 | 1 | 1210 | 1 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 9.67 | Put | Bond Future | 2837 | 3 | 2837 | 3 | 1,050.00 |
| 31/08/2021 | 2032 On 03-February-22 | 9.57 | Put | Bond Future | 3153 | 3 | 3153 | 3 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 9.62 | Put | Bond Future | 2992 | 3 | 2992 | 3 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.95 | Put | Bond Future | 668 | 1 | 668 | 1 | 400.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.14 | Put | Bond Future | 1679 | 2 | 1679 | 2 | 97.00 |
| 31/08/2021 | 2032 On 03-February-22 | 9.14 | Put | Bond Future | 4781 | 5 | 4781 | 5 | 0.00 |
| 31/08/2021 | 2032 On 03-February-22 | 10.44 | Put | Bond Future | 1196 | 1 | 1196 | 1 | 0.00 |
| 31/08/2021 | 2032 On 05-May-22 | | | Bond Future | 9.94 | 90.4085 | 9.9412 | 90.4085 | 0.00 |
| 31/08/2021 | 2032 On 05-May-22 | 11.04 | Call | Bond Future | 7231 | 7 | 7231 | 7 | 0.00 |
| 31/08/2021 | 2032 On 05-May-22 | 11.02 | Call | Bond Future | 7147 | 7 | 7147 | 7 | 0.00 |
| 31/08/2021 | 2032 On 05-May-22 | 10.18 | Call | Bond Future | 3911 | 4 | 3911 | 4 | 780.00 |
| 31/08/2021 | 2032 On 05-May-22 | 9.58 | Call | Bond Future | 2159 | 2 | 2159 | 2 | 780.00 |
| 31/08/2021 | 2032 On 05-May-22 | 11.03 | Call | Bond Future | 7189 | 7 | 7189 | 7 | 0.00 |
| 31/08/2021 | 2032 On 05-May-22 | 11.18 | Call | Bond Future | 7826 | 8 | 7826 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | 2032 On 05-May-22 | 11.18 | Put | Bond Future | 1048 | 1 | 1048 | 1 | 780.00 |
| 31/08/2021 | 2032 On 05-May-22 | 11.03 | Put | Bond Future | 1194 | 1 | 1194 | 1 | 0.00 |
| 31/08/2021 | 2032 On 05-May-22 | 11.02 | Put | Bond Future | 1205 | 1 | 1205 | 1 | 0.00 |
| 31/08/2021 | 2032 On 05-May-22 | 10.18 | Put | Bond Future | 2548 | 3 | 2548 | 3 | 0.00 |
| 31/08/2021 | 2032 On 05-May-22 | 9.58 | Put | Bond Future | 4274 | 4 | 4274 | 4 | 0.00 |
| 31/08/2021 | 2032 On 05-May-22 | 11.04 | Put | Bond Future | 1184 | 1 | 1184 | 1 | 0.00 |
| 31/08/2021 | 2032 On 04-August-22 | | | Bond Future | 10.14 | 91.4581 | 10.1421 | 91.4581 | 0.00 |
| 31/08/2021 | 2032 On 04-August-22 | 10.21 | Call | Bond Future | 3780 | 4 | 3780 | 4 | 0.00 |
| 31/08/2021 | 2032 On 04-August-22 | 10.20 | Call | Bond Future | 3751 | 4 | 3751 | 4 | 0.00 |
| 31/08/2021 | 2032 On 04-August-22 | 10.22 | Call | Bond Future | 3810 | 4 | 3810 | 4 | 0.00 |
| 31/08/2021 | 2032 On 04-August-22 | 10.20 | Put | Bond Future | 3428 | 3 | 3428 | 3 | 0.00 |
| 31/08/2021 | 2032 On 04-August-22 | 10.21 | Put | Bond Future | 3402 | 3 | 3402 | 3 | 0.00 |
| 31/08/2021 | 2032 On 04-August-22 | 10.22 | Put | Bond Future | 3376 | 3 | 3376 | 3 | 0.00 |
| 31/08/2021 | 2033 On 04-November-21 | | | Bond Future | 108.18 | 108.1704 | 108.1780 | 108.1704 | 8,979.00 |
| 31/08/2021 | 2033 On 03-February-22 | | | Bond Future | 109.43 | 109.4234 | 109.4309 | 109.4234 | 0.00 |
| 31/08/2021 | 2033 On 05-May-22 | | | Bond Future | 109.46 | 109.4574 | 109.4647 | 109.4574 | 0.00 |
| 31/08/2021 | 2033 On 04-August-22 | | | Bond Future | 110.82 | 110.8127 | 110.8198 | 110.8127 | 0.00 |
| 31/08/2021 | 2037 On 04-November-21 | | | Bond Future | 10.34 | 88.2766 | 10.3430 | 88.2766 | 121,563.00 |
| 31/08/2021 | 2037 On 04-November-21 | 12.82 | Call | Bond Future | 14650 | 15 | 14650 | 15 | 0.00 |
| 31/08/2021 | 2037 On 04-November-21 | 12.81 | Call | Bond Future | 14599 | 15 | 14599 | 15 | 0.00 |
| 31/08/2021 | 2037 On 04-November-21 | 12.83 | Call | Bond Future | 14701 | 15 | 14701 | 15 | 0.00 |
| 31/08/2021 | 2037 On 04-November-21 | 12.30 | Call | Bond Future | 11941 | 12 | 11941 | 12 | 0.00 |
| 31/08/2021 | 2037 On 04-November-21 | 11.49 | Call | Bond Future | 7531 | 7 | 7531 | 7 | 600.00 |
| 31/08/2021 | 2037 On 04-November-21 | 12.30 | Put | Bond Future | 42 | 0 | 42 | 0 | 600.00 |
| 31/08/2021 | 2037 On 04-November-21 | 11.49 | Put | Bond Future | 236 | 0 | 236 | 0 | 0.00 |
| 31/08/2021 | 2037 On 04-November-21 | 12.82 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 31/08/2021 | 2037 On 04-November-21 | 12.81 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 31/08/2021 | 2037 On 04-November-21 | 12.83 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 31/08/2021 | 2037 On 03-February-22 | | | Bond Future | 10.53 | 85.0234 | 10.5267 | 85.0234 | 0.00 |
| 31/08/2021 | 2037 On 03-February-22 | 11.47 | Call | Bond Future | 6950 | 7 | 6950 | 7 | 0.00 |
| 31/08/2021 | 2037 On 03-February-22 | 11.46 | Call | Bond Future | 6902 | 7 | 6902 | 7 | 0.00 |
| 31/08/2021 | 2037 On 03-February-22 | 11.45 | Call | Bond Future | 6854 | 7 | 6854 | 7 | 0.00 |
| 31/08/2021 | 2037 On 03-February-22 | 11.47 | Put | Bond Future | 1039 | 1 | 1039 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | 2037 On 03-February-22 | 11.45 | Put | Bond Future | 1062 | 1 | 1062 | 1 | 0.00 |
| 31/08/2021 | 2037 On 03-February-22 | 11.46 | Put | Bond Future | 1050 | 1 | 1050 | 1 | 0.00 |
| 31/08/2021 | 2037 On 05-May-22 | | | Bond Future | 10.71 | 86.0234 | 10.7145 | 86.0234 | 0.00 |
| 31/08/2021 | 2037 On 05-May-22 | 11.84 | Call | Bond Future | 8152 | 8 | 8152 | 8 | 0.00 |
| 31/08/2021 | 2037 On 05-May-22 | 11.83 | Call | Bond Future | 8107 | 8 | 8107 | 8 | 0.00 |
| 31/08/2021 | 2037 On 05-May-22 | 11.82 | Call | Bond Future | 8061 | 8 | 8061 | 8 | 0.00 |
| 31/08/2021 | 2037 On 05-May-22 | 11.84 | Put | Bond Future | 1349 | 1 | 1349 | 1 | 0.00 |
| 31/08/2021 | 2037 On 05-May-22 | 11.82 | Put | Bond Future | 1372 | 1 | 1372 | 1 | 0.00 |
| 31/08/2021 | 2037 On 05-May-22 | 11.83 | Put | Bond Future | 1360 | 1 | 1360 | 1 | 0.00 |
| 31/08/2021 | 2037 On 04-August-22 | | | Bond Future | 10.91 | 82.7654 | 10.9133 | 82.7654 | 0.00 |
| 31/08/2021 | 2037 On 04-August-22 | 10.91 | Call | Bond Future | 4042 | 4 | 4042 | 4 | 0.00 |
| 31/08/2021 | 2037 On 04-August-22 | 11.42 | Call | Bond Future | 5842 | 6 | 5842 | 6 | 0.00 |
| 31/08/2021 | 2037 On 04-August-22 | 10.10 | Call | Bond Future | 1846 | 2 | 1846 | 2 | 50.00 |
| 31/08/2021 | 2037 On 04-August-22 | 10.90 | Call | Bond Future | 4010 | 4 | 4010 | 4 | 0.00 |
| 31/08/2021 | 2037 On 04-August-22 | 10.89 | Call | Bond Future | 3978 | 4 | 3978 | 4 | 0.00 |
| 31/08/2021 | 2037 On 04-August-22 | 10.89 | Put | Bond Future | 4123 | 4 | 4123 | 4 | 0.00 |
| 31/08/2021 | 2037 On 04-August-22 | 10.91 | Put | Bond Future | 4062 | 4 | 4062 | 4 | 0.00 |
| 31/08/2021 | 2037 On 04-August-22 | 11.42 | Put | Bond Future | 2759 | 3 | 2759 | 3 | 50.00 |
| 31/08/2021 | 2037 On 04-August-22 | 10.10 | Put | Bond Future | 7174 | 7 | 7174 | 7 | 0.00 |
| 31/08/2021 | 2037 On 04-August-22 | 10.90 | Put | Bond Future | 4093 | 4 | 4093 | 4 | 50.00 |
| 31/08/2021 | 2038 On 04-November-21 | | | Bond Future | 120.76 | 120.5968 | 120.7636 | 120.5968 | 5,949.00 |
| 31/08/2021 | 2038 On 03-February-22 | | | Bond Future | 120.38 | 120.2149 | 120.3831 | 120.2149 | 0.00 |
| 31/08/2021 | 2038 On 05-May-22 | | | Bond Future | 121.83 | 121.6562 | 121.8261 | 121.6562 | 0.00 |
| 31/08/2021 | 2038 On 04-August-22 | | | Bond Future | 121.52 | 121.3455 | 121.5173 | 121.3455 | 0.00 |
| 31/08/2021 | 2040 On 04-November-21 | | | Bond Future | 10.44 | 90.8412 | 10.4437 | 90.8412 | 82,062.00 |
| 31/08/2021 | 2040 On 04-November-21 | 12.91 | Call | Bond Future | 15545 | 16 | 15545 | 16 | 0.00 |
| 31/08/2021 | 2040 On 04-November-21 | 12.89 | Call | Bond Future | 15437 | 15 | 15437 | 15 | 0.00 |
| 31/08/2021 | 2040 On 04-November-21 | 12.90 | Call | Bond Future | 15491 | 16 | 15491 | 16 | 0.00 |
| 31/08/2021 | 2040 On 04-November-21 | 12.90 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 31/08/2021 | 2040 On 04-November-21 | 12.89 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 31/08/2021 | 2040 On 04-November-21 | 12.91 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 31/08/2021 | 2040 On 03-February-22 | | | Bond Future | 10.62 | 87.3669 | 10.6213 | 87.3669 | 0.00 |
| 31/08/2021 | 2040 On 03-February-22 | 11.58 | Call | Bond Future | 7569 | 8 | 7569 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | 2040 On 03-February-22 | 11.57 | Call | Bond Future | 7518 | 7 | 7518 | 7 | 0.00 |
| 31/08/2021 | 2040 On 03-February-22 | 11.59 | Call | Bond Future | 7620 | 8 | 7620 | 8 | 0.00 |
| 31/08/2021 | 2040 On 03-February-22 | 11.57 | Put | Bond Future | 1134 | 1 | 1134 | 1 | 0.00 |
| 31/08/2021 | 2040 On 03-February-22 | 11.58 | Put | Bond Future | 1122 | 1 | 1122 | 1 | 0.00 |
| 31/08/2021 | 2040 On 03-February-22 | 11.59 | Put | Bond Future | 1111 | 1 | 1111 | 1 | 0.00 |
| 31/08/2021 | 2040 On 05-May-22 | | | Bond Future | 10.80 | 88.3943 | 10.8024 | 88.3943 | 0.00 |
| 31/08/2021 | 2040 On 05-May-22 | 11.91 | Call | Bond Future | 8686 | 9 | 8686 | 9 | 0.00 |
| 31/08/2021 | 2040 On 05-May-22 | 11.90 | Call | Bond Future | 8638 | 9 | 8638 | 9 | 0.00 |
| 31/08/2021 | 2040 On 05-May-22 | 9.82 | Call | Bond Future | 1111 | 1 | 1111 | 1 | 1,200.00 |
| 31/08/2021 | 2040 On 05-May-22 | 10.57 | Call | Bond Future | 3036 | 3 | 3036 | 3 | 1,200.00 |
| 31/08/2021 | 2040 On 05-May-22 | 13.04 | Call | Bond Future | 14150 | 14 | 14150 | 14 | 0.00 |
| 31/08/2021 | 2040 On 05-May-22 | 11.92 | Call | Bond Future | 8734 | 9 | 8734 | 9 | 0.00 |
| 31/08/2021 | 2040 On 05-May-22 | 11.92 | Put | Bond Future | 1481 | 1 | 1481 | 1 | 0.00 |
| 31/08/2021 | 2040 On 05-May-22 | 10.57 | Put | Bond Future | 4677 | 5 | 4677 | 5 | 0.00 |
| 31/08/2021 | 2040 On 05-May-22 | 11.91 | Put | Bond Future | 1493 | 1 | 1493 | 1 | 0.00 |
| 31/08/2021 | 2040 On 05-May-22 | 13.04 | Put | Bond Future | 564 | 1 | 564 | 1 | 1,200.00 |
| 31/08/2021 | 2040 On 05-May-22 | 11.90 | Put | Bond Future | 1506 | 1 | 1506 | 1 | 0.00 |
| 31/08/2021 | 2040 On 05-May-22 | 9.82 | Put | Bond Future | 8391 | 8 | 8391 | 8 | 0.00 |
| 31/08/2021 | 2040 On 04-August-22 | | | Bond Future | 10.99 | 84.9134 | 10.9937 | 84.9134 | 0.00 |
| 31/08/2021 | 2040 On 04-August-22 | 11.04 | Call | Bond Future | 4513 | 5 | 4513 | 5 | 0.00 |
| 31/08/2021 | 2040 On 04-August-22 | 11.03 | Call | Bond Future | 4478 | 4 | 4478 | 4 | 0.00 |
| 31/08/2021 | 2040 On 04-August-22 | 11.05 | Call | Bond Future | 4548 | 5 | 4548 | 5 | 0.00 |
| 31/08/2021 | 2040 On 04-August-22 | 11.05 | Put | Bond Future | 4169 | 4 | 4169 | 4 | 0.00 |
| 31/08/2021 | 2040 On 04-August-22 | 11.03 | Put | Bond Future | 4233 | 4 | 4233 | 4 | 0.00 |
| 31/08/2021 | 2040 On 04-August-22 | 11.04 | Put | Bond Future | 4201 | 4 | 4201 | 4 | 0.00 |
| 31/08/2021 | 2044 On 04-November-21 | | | Bond Future | 10.52 | 87.5021 | 10.5182 | 87.5021 | 60,562.00 |
| 31/08/2021 | 2044 On 04-November-21 | 12.90 | Call | Bond Future | 15105 | 15 | 15105 | 15 | 0.00 |
| 31/08/2021 | 2044 On 04-November-21 | 12.89 | Call | Bond Future | 15052 | 15 | 15052 | 15 | 0.00 |
| 31/08/2021 | 2044 On 04-November-21 | 12.91 | Call | Bond Future | 15158 | 15 | 15158 | 15 | 0.00 |
| 31/08/2021 | 2044 On 04-November-21 | 12.91 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 31/08/2021 | 2044 On 04-November-21 | 12.89 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 31/08/2021 | 2044 On 04-November-21 | 12.90 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 31/08/2021 | 2044 On 03-February-22 | | | Bond Future | 10.69 | 84.1150 | 10.6880 | 84.1150 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | 2044 On 03-February-22 | 11.61 | Call | Bond Future | 7388 | 8 | 7388 | 8 | 0.00 |
| 31/08/2021 | 2044 On 03-February-22 | 11.60 | Call | Bond Future | 7337 | 8 | 7337 | 8 | 0.00 |
| 31/08/2021 | 2044 On 03-February-22 | 11.59 | Call | Bond Future | 7285 | 7 | 7285 | 7 | 0.00 |
| 31/08/2021 | 2044 On 03-February-22 | 11.59 | Put | Bond Future | 1134 | 1 | 1134 | 1 | 0.00 |
| 31/08/2021 | 2044 On 03-February-22 | 11.60 | Put | Bond Future | 1122 | 1 | 1122 | 1 | 0.00 |
| 31/08/2021 | 2044 On 03-February-22 | 11.61 | Put | Bond Future | 1110 | 1 | 1110 | 1 | 0.00 |
| 31/08/2021 | 2044 On 05-May-22 | | | Bond Future | 10.86 | 85.1042 | 10.8608 | 85.1042 | 0.00 |
| 31/08/2021 | 2044 On 05-May-22 | 11.93 | Call | Bond Future | 8597 | 9 | 8597 | 9 | 0.00 |
| 31/08/2021 | 2044 On 05-May-22 | 11.92 | Call | Bond Future | 8549 | 9 | 8549 | 9 | 0.00 |
| 31/08/2021 | 2044 On 05-May-22 | 11.91 | Call | Bond Future | 8501 | 9 | 8501 | 9 | 0.00 |
| 31/08/2021 | 2044 On 05-May-22 | 11.91 | Put | Bond Future | 1597 | 1 | 1597 | 1 | 0.00 |
| 31/08/2021 | 2044 On 05-May-22 | 11.92 | Put | Bond Future | 1584 | 1 | 1584 | 1 | 0.00 |
| 31/08/2021 | 2044 On 05-May-22 | 11.93 | Put | Bond Future | 1571 | 1 | 1571 | 1 | 0.00 |
| 31/08/2021 | 2044 On 04-August-22 | | | Bond Future | 11.04 | 81.7103 | 11.0430 | 81.7103 | 0.00 |
| 31/08/2021 | 2044 On 04-August-22 | 11.10 | Call | Bond Future | 4599 | 5 | 4599 | 5 | 0.00 |
| 31/08/2021 | 2044 On 04-August-22 | 11.09 | Call | Bond Future | 4563 | 5 | 4563 | 5 | 0.00 |
| 31/08/2021 | 2044 On 04-August-22 | 11.08 | Call | Bond Future | 4527 | 5 | 4527 | 5 | 0.00 |
| 31/08/2021 | 2044 On 04-August-22 | 11.08 | Put | Bond Future | 4273 | 4 | 4273 | 4 | 0.00 |
| 31/08/2021 | 2044 On 04-August-22 | 11.09 | Put | Bond Future | 4240 | 4 | 4240 | 4 | 0.00 |
| 31/08/2021 | 2044 On 04-August-22 | 11.10 | Put | Bond Future | 4208 | 4 | 4208 | 4 | 0.00 |
| 31/08/2021 | 2046 On 04-November-21 | | | Bond Future | 108.12 | 108.1065 | 108.1152 | 108.1065 | 17,210.00 |
| 31/08/2021 | 2046 On 03-February-22 | | | Bond Future | 109.37 | 109.3591 | 109.3674 | 109.3591 | 0.00 |
| 31/08/2021 | 2046 On 05-May-22 | | | Bond Future | 108.80 | 108.7884 | 108.7966 | 108.7884 | 0.00 |
| 31/08/2021 | 2046 On 04-August-22 | | | Bond Future | 110.14 | 110.1356 | 110.1438 | 110.1356 | 0.00 |
| 31/08/2021 | 2050 On 04-November-21 | | | Bond Future | 110.53 | 111.6573 | 110.5297 | 111.6573 | 8,607.00 |
| 31/08/2021 | 2050 On 03-February-22 | | | Bond Future | 109.83 | 110.9732 | 109.8322 | 110.9732 | 0.00 |
| 31/08/2021 | 2050 On 05-May-22 | | | Bond Future | 111.15 | 112.3039 | 111.1488 | 112.3039 | 0.00 |
| 31/08/2021 | 2050 On 04-August-22 | | | Bond Future | 110.51 | 111.6771 | 110.5076 | 111.6771 | 0.00 |
| 31/08/2021 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | AL37 On 04-November-21 | | | Index Future | 810.12 | 810.2210 | 810.1240 | 810.2210 | 0.00 |
| 31/08/2021 | AL37 On 03-February-22 | | | Index Future | 819.30 | 819.4030 | 819.3030 | 819.4030 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | AL37 On 05-May-22 | | | Index Future | 828.92 | 829.0250 | 828.9220 | 829.0250 | 0.00 |
| 31/08/2021 | AL37 On 04-August-22 | | | Index Future | 838.88 | 838.9860 | 838.8800 | 838.9860 | 0.00 |
| 31/08/2021 | AL7T On 04-November-21 | | | Index Future | 933.61 | 933.7910 | 933.6050 | 933.7910 | 0.00 |
| 31/08/2021 | AL7T On 03-February-22 | | | Index Future | 944.18 | 944.3740 | 944.1830 | 944.3740 | 0.00 |
| 31/08/2021 | AL7T On 05-May-22 | | | Index Future | 955.27 | 955.4630 | 955.2680 | 955.4630 | 0.00 |
| 31/08/2021 | AL7T On 04-August-22 | | | Index Future | 966.74 | 966.9430 | 966.7440 | 966.9430 | 0.00 |
| 31/08/2021 | ALBI On 04-November-21 | | | Index Future | 823.39 | 823.7350 | 823.3890 | 823.7350 | 119.00 |
| 31/08/2021 | ALBI On 03-February-22 | | | Index Future | 832.72 | 833.0700 | 832.7180 | 833.0700 | 0.00 |
| 31/08/2021 | ALBI On 05-May-22 | | | Index Future | 842.49 | 842.8520 | 842.4940 | 842.8520 | 0.00 |
| 31/08/2021 | ALBI On 04-August-22 | | | Index Future | 852.62 | 852.9790 | 852.6160 | 852.9790 | 0.00 |
| 31/08/2021 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 31/08/2021 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C303 On 14-August-15 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/08/2021 | ES33 On 04-November-21 | | | Bond Future | 11.08 | 77.8435 | 11.0768 | 77.8435 | 350.00 |
| 31/08/2021 | ES33 On 03-February-22 | | | Bond Future | 11.31 | 78.7455 | 11.3092 | 78.7455 | 0.00 |
| 31/08/2021 | ES33 On 05-May-22 | | | Bond Future | 11.54 | 75.9123 | 11.5427 | 75.9123 | 0.00 |
| 31/08/2021 | ES33 On 04-August-22 | | | Bond Future | 11.79 | 76.8052 | 11.7859 | 76.8052 | 0.00 |
| 31/08/2021 | ES42 On 04-November-21 | | | Bond Future | 11.56 | 76.5354 | 11.5614 | 76.5354 | 4,779.00 |
| 31/08/2021 | ES42 On 03-February-22 | | | Bond Future | 11.77 | 77.4226 | 11.7721 | 77.4226 | 0.00 |
| 31/08/2021 | ES42 On 05-May-22 | | | Bond Future | 11.99 | 74.0928 | 11.9910 | 74.0928 | 0.00 |
| 31/08/2021 | ES42 On 04-August-22 | | | Bond Future | 12.21 | 74.9629 | 12.2128 | 74.9629 | 0.00 |
| 31/08/2021 | GOVI On 04-November-21 | | | GOVI | 812.96 | 813.3280 | 812.9630 | 813.3280 | 986.00 |
| 31/08/2021 | GOVI On 04-November-21 | 728.42 | Call | GOVI | 845430 | 85 | 845430 | 85 | 0.00 |
| 31/08/2021 | GOVI On 04-November-21 | 728.40 | Call | GOVI | 845630 | 85 | 845630 | 85 | 0.00 |
| 31/08/2021 | GOVI On 04-November-21 | 728.41 | Call | GOVI | 845530 | 85 | 845530 | 85 | 0.00 |
| 31/08/2021 | GOVI On 04-November-21 | 728.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/08/2021 | GOVI On 04-November-21 | 728.40 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/08/2021 | GOVI On 04-November-21 | 728.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/08/2021 | GOVI On 03-February-22 | | | GOVI | 822.17 | 822.5460 | 822.1740 | 822.5460 | 0.00 |
| 31/08/2021 | GOVI On 03-February-22 | 792.75 | Call | GOVI | 294240 | 30 | 294240 | 30 | 0.00 |
| 31/08/2021 | GOVI On 03-February-22 | 792.74 | Call | GOVI | 294340 | 30 | 294340 | 30 | 0.00 |
| 31/08/2021 | GOVI On 03-February-22 | 792.76 | Call | GOVI | 294140 | 30 | 294140 | 30 | 0.00 |
| 31/08/2021 | GOVI On 03-February-22 | 792.76 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/08/2021 | GOVI On 03-February-22 | 792.74 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/08/2021 | GOVI On 03-February-22 | 792.75 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/08/2021 | GOVI On 05-May-22 | | | GOVI | 831.83 | 832.2040 | 831.8260 | 832.2040 | 0.00 |
| 31/08/2021 | GOVI On 05-May-22 | 788.24 | Call | GOVI | 435860 | 44 | 435860 | 44 | 0.00 |
| 31/08/2021 | GOVI On 05-May-22 | 788.23 | Call | GOVI | 435960 | 44 | 435960 | 44 | 0.00 |
| 31/08/2021 | GOVI On 05-May-22 | 788.25 | Call | GOVI | 435760 | 44 | 435760 | 44 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | GOVI On 05-May-22 | 788.25 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/08/2021 | GOVI On 05-May-22 | 788.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/08/2021 | GOVI On 05-May-22 | 788.24 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/08/2021 | GOVI On 04-August-22 | | | GOVI | 841.82 | 842.2030 | 841.8200 | 842.2030 | 0.00 |
| 31/08/2021 | GOVI On 04-August-22 | 819.27 | Call | GOVI | 225500 | 23 | 225500 | 23 | 0.00 |
| 31/08/2021 | GOVI On 04-August-22 | 819.26 | Call | GOVI | 225600 | 23 | 225600 | 23 | 0.00 |
| 31/08/2021 | GOVI On 04-August-22 | 819.28 | Call | GOVI | 225400 | 23 | 225400 | 23 | 0.00 |
| 31/08/2021 | GOVI On 04-August-22 | 819.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/08/2021 | GOVI On 04-August-22 | 819.26 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/08/2021 | GOVI On 04-August-22 | 819.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/08/2021 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 31/08/2021 | IGOV On 04-November-21 | | | Index Future | 296.00 | 296.3020 | 296.0000 | 296.3020 | 475.00 |
| 31/08/2021 | IGOV On 03-February-22 | | | Index Future | 299.43 | 299.7330 | 299.4270 | 299.7330 | 0.00 |
| 31/08/2021 | IGOV On 05-May-22 | | | Index Future | 303.01 | 303.3240 | 303.0140 | 303.3240 | 0.00 |
| 31/08/2021 | IGOV On 04-August-22 | | | Index Future | 306.73 | 307.0400 | 306.7250 | 307.0400 | 0.00 |
| 31/08/2021 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.42 | 89.4200 | 89.4200 | 89.4200 | 0.00 |
| 31/08/2021 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.70 | 90.7000 | 90.7000 | 90.7000 | 51.00 |
| 31/08/2021 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.13 | 90.1300 | 90.1300 | 90.1300 | 0.00 |
| 31/08/2021 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.29 | 90.2900 | 90.2900 | 90.2900 | 0.00 |
| 31/08/2021 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5000 | 93.5000 | 93.5000 | 0.00 |
| 31/08/2021 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 31/08/2021 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 31/08/2021 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 31/08/2021 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 31/08/2021 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 31/08/2021 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 31/08/2021 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 31/08/2021 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 31/08/2021 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 31/08/2021 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 31/08/2021 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 31/08/2021 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 31/08/2021 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 31/08/2021 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 31/08/2021 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 31/08/2021 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 31/08/2021 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.69 | 96.3150 | 3.6850 | 96.3150 | 30,000.00 |
| 31/08/2021 | JBAF On 20-October-21 | | | Jibar Tradeable Future | 3.73 | 96.2750 | 3.7250 | 96.2750 | 0.00 |
| 31/08/2021 | JBAF On 17-November-21 | | | Jibar Tradeable Future | 3.73 | 96.2700 | 3.7300 | 96.2700 | 0.00 |
| 31/08/2021 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 3.84 | 96.1650 | 3.8350 | 96.1650 | 0.00 |
| 31/08/2021 | JBAF On 19-January-22 | | | Jibar Tradeable Future | 3.86 | 96.1400 | 3.8600 | 96.1400 | 0.00 |
| 31/08/2021 | JBAF On 16-February-22 | | | Jibar Tradeable Future | 4.01 | 95.9900 | 4.0100 | 95.9900 | 0.00 |
| 31/08/2021 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 4.05 | 95.9500 | 4.0500 | 95.9500 | 0.00 |
| 31/08/2021 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.44 | 95.5750 | 4.4350 | 95.5750 | 472.00 |
| 31/08/2021 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 4.67 | 95.3300 | 4.6700 | 95.3300 | 0.00 |
| 31/08/2021 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 4.96 | 95.0400 | 4.9600 | 95.0400 | 68.00 |
| 31/08/2021 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 5.18 | 94.8250 | 5.1750 | 94.8250 | 0.00 |
| 31/08/2021 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 5.46 | 94.5450 | 5.4550 | 94.5450 | 0.00 |
| 31/08/2021 | R023 On 04-November-21 | | | Bond Future | 4.95 | 104.9148 | 4.9543 | 104.9148 | 14,628.00 |
| 31/08/2021 | R023 On 04-November-21 | 4.92 | Call | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 31/08/2021 | R023 On 04-November-21 | 4.91 | Call | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 31/08/2021 | R023 On 04-November-21 | 4.90 | Call | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 31/08/2021 | R023 On 04-November-21 | 4.90 | Put | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 31/08/2021 | R023 On 04-November-21 | 4.91 | Put | Bond Future | 202 | 0 | 202 | 0 | 0.00 |
| 31/08/2021 | R023 On 04-November-21 | 4.92 | Put | Bond Future | 196 | 0 | 196 | 0 | 0.00 |
| 31/08/2021 | R023 On 03-February-22 | | | Bond Future | 5.06 | 106.1044 | 5.0598 | 106.1044 | 0.00 |
| 31/08/2021 | R023 On 03-February-22 | 5.07 | Call | Bond Future | 255 | 0 | 255 | 0 | 0.00 |
| 31/08/2021 | R023 On 03-February-22 | 5.06 | Call | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 31/08/2021 | R023 On 03-February-22 | 5.08 | Call | Bond Future | 260 | 0 | 260 | 0 | 0.00 |
| 31/08/2021 | R023 On 03-February-22 | 5.08 | Put | Bond Future | 239 | 0 | 239 | 0 | 0.00 |
| 31/08/2021 | R023 On 03-February-22 | 5.06 | Put | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 31/08/2021 | R023 On 03-February-22 | 5.07 | Put | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 31/08/2021 | R023 On 05-May-22 | | | Bond Future | 5.15 | 103.4411 | 5.1540 | 103.4411 | 0.00 |
| 31/08/2021 | R023 On 05-May-22 | 6.30 | Call | Bond Future | 965 | 1 | 965 | 1 | 0.00 |
| 31/08/2021 | R023 On 05-May-22 | 6.29 | Call | Bond Future | 958 | 1 | 958 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | R023 On 05-May-22 | 6.31 | Call | Bond Future | 972 | 1 | 972 | 1 | 0.00 |
| 31/08/2021 | R023 On 05-May-22 | 6.31 | Put | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 31/08/2021 | R023 On 05-May-22 | 6.29 | Put | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 31/08/2021 | R023 On 05-May-22 | 6.30 | Put | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 31/08/2021 | R023 On 04-August-22 | | | Bond Future | 5.28 | 104.6677 | 5.2770 | 104.6677 | 0.00 |
| 31/08/2021 | R023 On 04-August-22 | 6.04 | Call | Bond Future | 526 | 0 | 526 | 0 | 0.00 |
| 31/08/2021 | R023 On 04-August-22 | 6.03 | Call | Bond Future | 521 | 0 | 521 | 0 | 0.00 |
| 31/08/2021 | R023 On 04-August-22 | 6.05 | Call | Bond Future | 530 | 0 | 530 | 0 | 0.00 |
| 31/08/2021 | R023 On 04-August-22 | 6.05 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 31/08/2021 | R023 On 04-August-22 | 6.03 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 31/08/2021 | R023 On 04-August-22 | 6.04 | Put | Bond Future | 104 | 0 | 104 | 0 | 0.00 |
| 31/08/2021 | R035 On 04-November-21 | | | Bond Future | 10.10 | 92.8625 | 10.1035 | 92.8625 | 77,098.00 |
| 31/08/2021 | R035 On 04-November-21 | 12.52 | Call | Bond Future | 14461 | 15 | 14461 | 15 | 0.00 |
| 31/08/2021 | R035 On 04-November-21 | 12.51 | Call | Bond Future | 14408 | 14 | 14408 | 14 | 0.00 |
| 31/08/2021 | R035 On 04-November-21 | 11.75 | Call | Bond Future | 10314 | 10 | 10314 | 10 | 0.00 |
| 31/08/2021 | R035 On 04-November-21 | 10.23 | Call | Bond Future | 2441 | 2 | 2441 | 2 | 782.00 |
| 31/08/2021 | R035 On 04-November-21 | 13.82 | Call | Bond Future | 20862 | 21 | 20862 | 21 | 0.00 |
| 31/08/2021 | R035 On 04-November-21 | 10.26 | Call | Bond Future | 2560 | 3 | 2560 | 3 | 150.00 |
| 31/08/2021 | R035 On 04-November-21 | 11.20 | Call | Bond Future | 7269 | 7 | 7269 | 7 | 0.00 |
| 31/08/2021 | R035 On 04-November-21 | 12.53 | Call | Bond Future | 14513 | 15 | 14513 | 15 | 0.00 |
| 31/08/2021 | R035 On 04-November-21 | 11.08 | Call | Bond Future | 6614 | 7 | 6614 | 7 | 0.00 |
| 31/08/2021 | R035 On 04-November-21 | 10.12 | Call | Bond Future | 2030 | 2 | 2030 | 2 | 400.00 |
| 31/08/2021 | R035 On 04-November-21 | 10.62 | Call | Bond Future | 4200 | 4 | 4200 | 4 | 400.00 |
| 31/08/2021 | R035 On 04-November-21 | 10.60 | Call | Bond Future | 4101 | 4 | 4101 | 4 | 0.00 |
| 31/08/2021 | R035 On 04-November-21 | 10.11 | Call | Bond Future | 1994 | 2 | 1994 | 2 | 350.00 |
| 31/08/2021 | R035 On 04-November-21 | 10.12 | Put | Bond Future | 1918 | 2 | 1918 | 2 | 0.00 |
| 31/08/2021 | R035 On 04-November-21 | 10.60 | Put | Bond Future | 827 | 1 | 827 | 1 | 350.00 |
| 31/08/2021 | R035 On 04-November-21 | 10.11 | Put | Bond Future | 1950 | 2 | 1950 | 2 | 0.00 |
| 31/08/2021 | R035 On 04-November-21 | 11.20 | Put | Bond Future | 260 | 0 | 260 | 0 | 350.00 |
| 31/08/2021 | R035 On 04-November-21 | 10.62 | Put | Bond Future | 797 | 1 | 797 | 1 | 0.00 |
| 31/08/2021 | R035 On 04-November-21 | 11.08 | Put | Bond Future | 333 | 0 | 333 | 0 | 782.00 |
| 31/08/2021 | R035 On 04-November-21 | 10.23 | Put | Bond Future | 1590 | 2 | 1590 | 2 | 0.00 |
| 31/08/2021 | R035 On 04-November-21 | 12.53 | Put | Bond Future | 9 | 0 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | R035 On 04-November-21 | 11.75 | Put | Bond Future | 81 | 0 | 81 | 0 | 782.00 |
| 31/08/2021 | R035 On 04-November-21 | 10.26 | Put | Bond Future | 1510 | 1 | 1510 | 1 | 0.00 |
| 31/08/2021 | R035 On 04-November-21 | 13.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 400.00 |
| 31/08/2021 | R035 On 04-November-21 | 12.51 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 31/08/2021 | R035 On 04-November-21 | 12.52 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | | | Bond Future | 10.30 | 93.9155 | 10.2956 | 93.9155 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.24 | Call | Bond Future | 6964 | 7 | 6964 | 7 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 9.70 | Call | Bond Future | 1253 | 1 | 1253 | 1 | 683.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.05 | Call | Bond Future | 6061 | 6 | 6061 | 6 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 10.10 | Call | Bond Future | 2302 | 2 | 2302 | 2 | 280.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.88 | Call | Bond Future | 10135 | 10 | 10135 | 10 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.23 | Call | Bond Future | 6916 | 7 | 6916 | 7 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.22 | Call | Bond Future | 6868 | 7 | 6868 | 7 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.39 | Call | Bond Future | 7694 | 8 | 7694 | 8 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 10.65 | Call | Bond Future | 4280 | 4 | 4280 | 4 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.73 | Call | Bond Future | 9382 | 9 | 9382 | 9 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.03 | Call | Bond Future | 5967 | 6 | 5967 | 6 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.28 | Call | Bond Future | 7158 | 7 | 7158 | 7 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 10.26 | Call | Bond Future | 2813 | 3 | 2813 | 3 | 200.00 |
| 31/08/2021 | R035 On 03-February-22 | 10.35 | Call | Bond Future | 3123 | 3 | 3123 | 3 | 1,600.00 |
| 31/08/2021 | R035 On 03-February-22 | 9.92 | Call | Bond Future | 1789 | 2 | 1789 | 2 | 200.00 |
| 31/08/2021 | R035 On 03-February-22 | 10.61 | Call | Bond Future | 4115 | 4 | 4115 | 4 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.11 | Call | Bond Future | 6343 | 6 | 6343 | 6 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 10.61 | Put | Bond Future | 2080 | 2 | 2080 | 2 | 200.00 |
| 31/08/2021 | R035 On 03-February-22 | 9.92 | Put | Bond Future | 4308 | 4 | 4308 | 4 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.05 | Put | Bond Future | 1288 | 1 | 1288 | 1 | 1,600.00 |
| 31/08/2021 | R035 On 03-February-22 | 10.35 | Put | Bond Future | 2766 | 3 | 2766 | 3 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.28 | Put | Bond Future | 1002 | 1 | 1002 | 1 | 200.00 |
| 31/08/2021 | R035 On 03-February-22 | 10.26 | Put | Bond Future | 3047 | 3 | 3047 | 3 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.73 | Put | Bond Future | 614 | 1 | 614 | 1 | 280.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.39 | Put | Bond Future | 889 | 1 | 889 | 1 | 683.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.22 | Put | Bond Future | 1070 | 1 | 1070 | 1 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.23 | Put | Bond Future | 1058 | 1 | 1058 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | R035 On 03-February-22 | 11.88 | Put | Bond Future | 522 | 0 | 522 | 0 | 1,800.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.11 | Put | Bond Future | 1206 | 1 | 1206 | 1 | 200.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.03 | Put | Bond Future | 1316 | 1 | 1316 | 1 | 280.00 |
| 31/08/2021 | R035 On 03-February-22 | 10.10 | Put | Bond Future | 3601 | 4 | 3601 | 4 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 11.24 | Put | Bond Future | 1047 | 1 | 1047 | 1 | 0.00 |
| 31/08/2021 | R035 On 03-February-22 | 10.65 | Put | Bond Future | 1991 | 2 | 1991 | 2 | 683.00 |
| 31/08/2021 | R035 On 03-February-22 | 9.70 | Put | Bond Future | 5296 | 5 | 5296 | 5 | 0.00 |
| 31/08/2021 | R035 On 05-May-22 | | | Bond Future | 10.48 | 90.5415 | 10.4841 | 90.5415 | 0.00 |
| 31/08/2021 | R035 On 05-May-22 | 11.65 | Call | Bond Future | 8336 | 8 | 8336 | 8 | 0.00 |
| 31/08/2021 | R035 On 05-May-22 | 11.64 | Call | Bond Future | 8290 | 8 | 8290 | 8 | 0.00 |
| 31/08/2021 | R035 On 05-May-22 | 11.63 | Call | Bond Future | 8244 | 8 | 8244 | 8 | 0.00 |
| 31/08/2021 | R035 On 05-May-22 | 11.63 | Put | Bond Future | 1323 | 1 | 1323 | 1 | 0.00 |
| 31/08/2021 | R035 On 05-May-22 | 11.64 | Put | Bond Future | 1312 | 1 | 1312 | 1 | 0.00 |
| 31/08/2021 | R035 On 05-May-22 | 11.65 | Put | Bond Future | 1301 | 1 | 1301 | 1 | 0.00 |
| 31/08/2021 | R035 On 04-August-22 | | | Bond Future | 10.68 | 91.5901 | 10.6818 | 91.5901 | 0.00 |
| 31/08/2021 | R035 On 04-August-22 | 10.74 | Call | Bond Future | 4229 | 4 | 4229 | 4 | 0.00 |
| 31/08/2021 | R035 On 04-August-22 | 11.13 | Call | Bond Future | 5608 | 6 | 5608 | 6 | 0.00 |
| 31/08/2021 | R035 On 04-August-22 | 10.73 | Call | Bond Future | 4196 | 4 | 4196 | 4 | 0.00 |
| 31/08/2021 | R035 On 04-August-22 | 10.72 | Call | Bond Future | 4164 | 4 | 4164 | 4 | 0.00 |
| 31/08/2021 | R035 On 04-August-22 | 10.64 | Call | Bond Future | 3907 | 4 | 3907 | 4 | 0.00 |
| 31/08/2021 | R035 On 04-August-22 | 9.84 | Call | Bond Future | 1783 | 2 | 1783 | 2 | 100.00 |
| 31/08/2021 | R035 On 04-August-22 | 10.64 | Put | Bond Future | 4167 | 4 | 4167 | 4 | 100.00 |
| 31/08/2021 | R035 On 04-August-22 | 9.84 | Put | Bond Future | 7249 | 7 | 7249 | 7 | 0.00 |
| 31/08/2021 | R035 On 04-August-22 | 10.72 | Put | Bond Future | 3927 | 4 | 3927 | 4 | 0.00 |
| 31/08/2021 | R035 On 04-August-22 | 11.13 | Put | Bond Future | 2881 | 3 | 2881 | 3 | 100.00 |
| 31/08/2021 | R035 On 04-August-22 | 10.73 | Put | Bond Future | 3897 | 4 | 3897 | 4 | 0.00 |
| 31/08/2021 | R035 On 04-August-22 | 10.74 | Put | Bond Future | 3868 | 4 | 3868 | 4 | 0.00 |
| 31/08/2021 | R186 On 04-November-21 | | | Bond Future | 7.43 | 116.9088 | 7.4304 | 116.9088 | 65,347.00 |
| 31/08/2021 | R186 On 04-November-21 | 8.11 | Call | Bond Future | 3259 | 3 | 3259 | 3 | 0.00 |
| 31/08/2021 | R186 On 04-November-21 | 8.77 | Call | Bond Future | 5899 | 6 | 5899 | 6 | 0.00 |
| 31/08/2021 | R186 On 04-November-21 | 8.10 | Call | Bond Future | 3222 | 3 | 3222 | 3 | 0.00 |
| 31/08/2021 | R186 On 04-November-21 | 8.09 | Call | Bond Future | 3184 | 3 | 3184 | 3 | 0.00 |
| 31/08/2021 | R186 On 04-November-21 | 7.77 | Call | Bond Future | 2070 | 2 | 2070 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | R186 On 04-November-21 | 8.09 | Put | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 31/08/2021 | R186 On 04-November-21 | 8.10 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 31/08/2021 | R186 On 04-November-21 | 8.77 | Put | Bond Future | 39 | 0 | 39 | 0 | 15,177.00 |
| 31/08/2021 | R186 On 04-November-21 | 8.11 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 31/08/2021 | R186 On 04-November-21 | 7.77 | Put | Bond Future | 547 | 1 | 547 | 1 | 15,177.00 |
| 31/08/2021 | R186 On 03-February-22 | | | Bond Future | 7.62 | 112.9530 | 7.6163 | 112.9530 | 0.00 |
| 31/08/2021 | R186 On 03-February-22 | 7.29 | Call | Bond Future | 1030 | 1 | 1030 | 1 | 0.00 |
| 31/08/2021 | R186 On 03-February-22 | 7.28 | Call | Bond Future | 1013 | 1 | 1013 | 1 | 0.00 |
| 31/08/2021 | R186 On 03-February-22 | 7.30 | Call | Bond Future | 1046 | 1 | 1046 | 1 | 0.00 |
| 31/08/2021 | R186 On 03-February-22 | 7.30 | Put | Bond Future | 2413 | 2 | 2413 | 2 | 0.00 |
| 31/08/2021 | R186 On 03-February-22 | 7.28 | Put | Bond Future | 2467 | 2 | 2467 | 2 | 0.00 |
| 31/08/2021 | R186 On 03-February-22 | 7.29 | Put | Bond Future | 2440 | 2 | 2440 | 2 | 0.00 |
| 31/08/2021 | R186 On 05-May-22 | | | Bond Future | 7.81 | 114.2808 | 7.8134 | 114.2808 | 0.00 |
| 31/08/2021 | R186 On 05-May-22 | 8.31 | Call | Bond Future | 3215 | 3 | 3215 | 3 | 0.00 |
| 31/08/2021 | R186 On 05-May-22 | 8.30 | Call | Bond Future | 3188 | 3 | 3188 | 3 | 0.00 |
| 31/08/2021 | R186 On 05-May-22 | 7.88 | Call | Bond Future | 2142 | 2 | 2142 | 2 | 435.00 |
| 31/08/2021 | R186 On 05-May-22 | 8.64 | Call | Bond Future | 4171 | 4 | 4171 | 4 | 0.00 |
| 31/08/2021 | R186 On 05-May-22 | 8.32 | Call | Bond Future | 3243 | 3 | 3243 | 3 | 0.00 |
| 31/08/2021 | R186 On 05-May-22 | 7.28 | Call | Bond Future | 1038 | 1 | 1038 | 1 | 435.00 |
| 31/08/2021 | R186 On 05-May-22 | 8.32 | Put | Bond Future | 1213 | 1 | 1213 | 1 | 0.00 |
| 31/08/2021 | R186 On 05-May-22 | 7.28 | Put | Bond Future | 3227 | 3 | 3227 | 3 | 0.00 |
| 31/08/2021 | R186 On 05-May-22 | 8.64 | Put | Bond Future | 882 | 1 | 882 | 1 | 435.00 |
| 31/08/2021 | R186 On 05-May-22 | 8.30 | Put | Bond Future | 1237 | 1 | 1237 | 1 | 0.00 |
| 31/08/2021 | R186 On 05-May-22 | 7.88 | Put | Bond Future | 1873 | 2 | 1873 | 2 | 0.00 |
| 31/08/2021 | R186 On 05-May-22 | 8.31 | Put | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 31/08/2021 | R186 On 04-August-22 | | | Bond Future | 8.03 | 110.3380 | 8.0267 | 110.3380 | 0.00 |
| 31/08/2021 | R186 On 04-August-22 | 8.14 | Call | Bond Future | 2488 | 3 | 2488 | 3 | 0.00 |
| 31/08/2021 | R186 On 04-August-22 | 8.13 | Call | Bond Future | 2467 | 2 | 2467 | 2 | 0.00 |
| 31/08/2021 | R186 On 04-August-22 | 8.15 | Call | Bond Future | 2510 | 3 | 2510 | 3 | 0.00 |
| 31/08/2021 | R186 On 04-August-22 | 8.15 | Put | Bond Future | 2039 | 2 | 2039 | 2 | 0.00 |
| 31/08/2021 | R186 On 04-August-22 | 8.13 | Put | Bond Future | 2073 | 2 | 2073 | 2 | 0.00 |
| 31/08/2021 | R186 On 04-August-22 | 8.14 | Put | Bond Future | 2056 | 2 | 2056 | 2 | 0.00 |
| 31/08/2021 | R197 On 04-November-21 | | | Bond Future | 326.51 | 326.3733 | 326.5108 | 326.3733 | 1,274.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | R197 On 03-February-22 | | | Bond Future | 322.07 | 321.9346 | 322.0725 | 321.9346 | 0.00 |
| 31/08/2021 | R197 On 05-May-22 | | | Bond Future | 325.93 | 325.7945 | 325.9335 | 325.7945 | 0.00 |
| 31/08/2021 | R197 On 04-August-22 | | | Bond Future | 321.60 | 321.4557 | 321.5954 | 321.4557 | 0.00 |
| 31/08/2021 | R202 On 04-November-21 | | | Bond Future | 240.46 | 240.4399 | 240.4563 | 240.4399 | 8,324.00 |
| 31/08/2021 | R202 On 03-February-22 | | | Bond Future | 238.88 | 238.8592 | 238.8753 | 238.8592 | 0.00 |
| 31/08/2021 | R202 On 05-May-22 | | | Bond Future | 241.74 | 241.7228 | 241.7385 | 241.7228 | 0.00 |
| 31/08/2021 | R202 On 04-August-22 | | | Bond Future | 240.28 | 240.2685 | 240.2838 | 240.2685 | 0.00 |
| 31/08/2021 | R209 On 04-November-21 | | | Bond Future | 10.08 | 71.9079 | 10.0830 | 71.9079 | 37,291.00 |
| 31/08/2021 | R209 On 04-November-21 | 12.18 | Call | Bond Future | 11043 | 11 | 11043 | 11 | 0.00 |
| 31/08/2021 | R209 On 04-November-21 | 9.50 | Call | Bond Future | 419 | 0 | 419 | 0 | 6,000.00 |
| 31/08/2021 | R209 On 04-November-21 | 10.25 | Call | Bond Future | 2238 | 2 | 2238 | 2 | 0.00 |
| 31/08/2021 | R209 On 04-November-21 | 12.17 | Call | Bond Future | 10997 | 11 | 10997 | 11 | 0.00 |
| 31/08/2021 | R209 On 04-November-21 | 12.00 | Call | Bond Future | 10212 | 10 | 10212 | 10 | 0.00 |
| 31/08/2021 | R209 On 04-November-21 | 12.19 | Call | Bond Future | 11089 | 11 | 11089 | 11 | 0.00 |
| 31/08/2021 | R209 On 04-November-21 | 10.50 | Call | Bond Future | 3209 | 3 | 3209 | 3 | 0.00 |
| 31/08/2021 | R209 On 04-November-21 | 10.00 | Call | Bond Future | 1444 | 1 | 1444 | 1 | 0.00 |
| 31/08/2021 | R209 On 04-November-21 | 10.00 | Put | Bond Future | 1938 | 2 | 1938 | 2 | 3,100.00 |
| 31/08/2021 | R209 On 04-November-21 | 10.25 | Put | Bond Future | 1259 | 1 | 1259 | 1 | 6,500.00 |
| 31/08/2021 | R209 On 04-November-21 | 12.19 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 31/08/2021 | R209 On 04-November-21 | 12.00 | Put | Bond Future | 35 | 0 | 35 | 0 | 9,000.00 |
| 31/08/2021 | R209 On 04-November-21 | 12.18 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 31/08/2021 | R209 On 04-November-21 | 12.17 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 31/08/2021 | R209 On 04-November-21 | 10.50 | Put | Bond Future | 800 | 1 | 800 | 1 | 2,900.00 |
| 31/08/2021 | R209 On 04-November-21 | 9.50 | Put | Bond Future | 3992 | 4 | 3992 | 4 | 0.00 |
| 31/08/2021 | R209 On 03-February-22 | | | Bond Future | 10.25 | 72.7236 | 10.2500 | 72.7236 | 0.00 |
| 31/08/2021 | R209 On 03-February-22 | 11.04 | Call | Bond Future | 5395 | 5 | 5395 | 5 | 0.00 |
| 31/08/2021 | R209 On 03-February-22 | 11.03 | Call | Bond Future | 5354 | 5 | 5354 | 5 | 0.00 |
| 31/08/2021 | R209 On 03-February-22 | 11.02 | Call | Bond Future | 5313 | 5 | 5313 | 5 | 0.00 |
| 31/08/2021 | R209 On 03-February-22 | 11.02 | Put | Bond Future | 1053 | 1 | 1053 | 1 | 0.00 |
| 31/08/2021 | R209 On 03-February-22 | 11.03 | Put | Bond Future | 1041 | 1 | 1041 | 1 | 0.00 |
| 31/08/2021 | R209 On 03-February-22 | 11.04 | Put | Bond Future | 1030 | 1 | 1030 | 1 | 0.00 |
| 31/08/2021 | R209 On 05-May-22 | | | Bond Future | 10.42 | 70.4373 | 10.4190 | 70.4373 | 0.00 |
| 31/08/2021 | R209 On 05-May-22 | 11.45 | Call | Bond Future | 6700 | 7 | 6700 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | R209 On 05-May-22 | 11.44 | Call | Bond Future | 6661 | 7 | 6661 | 7 | 0.00 |
| 31/08/2021 | R209 On 05-May-22 | 11.43 | Call | Bond Future | 6621 | 7 | 6621 | 7 | 0.00 |
| 31/08/2021 | R209 On 05-May-22 | 11.43 | Put | Bond Future | 1230 | 1 | 1230 | 1 | 0.00 |
| 31/08/2021 | R209 On 05-May-22 | 11.44 | Put | Bond Future | 1219 | 1 | 1219 | 1 | 0.00 |
| 31/08/2021 | R209 On 05-May-22 | 11.45 | Put | Bond Future | 1209 | 1 | 1209 | 1 | 0.00 |
| 31/08/2021 | R209 On 04-August-22 | | | Bond Future | 10.59 | 71.2533 | 10.5925 | 71.2533 | 0.00 |
| 31/08/2021 | R209 On 04-August-22 | 10.59 | Call | Bond Future | 3530 | 4 | 3530 | 4 | 0.00 |
| 31/08/2021 | R209 On 04-August-22 | 10.57 | Call | Bond Future | 3474 | 3 | 3474 | 3 | 0.00 |
| 31/08/2021 | R209 On 04-August-22 | 10.58 | Call | Bond Future | 3502 | 3 | 3502 | 3 | 0.00 |
| 31/08/2021 | R209 On 04-August-22 | 10.58 | Put | Bond Future | 3571 | 4 | 3571 | 4 | 0.00 |
| 31/08/2021 | R209 On 04-August-22 | 10.57 | Put | Bond Future | 3598 | 4 | 3598 | 4 | 0.00 |
| 31/08/2021 | R209 On 04-August-22 | 10.59 | Put | Bond Future | 3544 | 4 | 3544 | 4 | 0.00 |
| 31/08/2021 | R210 On 04-November-21 | | | Bond Future | 211.38 | 211.2482 | 211.3836 | 211.2482 | 1,486.00 |
| 31/08/2021 | R210 On 03-February-22 | | | Bond Future | 213.83 | 213.6955 | 213.8320 | 213.6955 | 0.00 |
| 31/08/2021 | R210 On 05-May-22 | | | Bond Future | 213.54 | 213.4049 | 213.5424 | 213.4049 | 0.00 |
| 31/08/2021 | R210 On 04-August-22 | | | Bond Future | 216.19 | 216.0473 | 216.1863 | 216.0473 | 0.00 |
| 31/08/2021 | R212 On 04-November-21 | | | Bond Future | 174.96 | 174.9524 | 174.9560 | 174.9524 | 1,025.00 |
| 31/08/2021 | R213 On 04-November-21 | | | Bond Future | 9.22 | 87.6005 | 9.2240 | 87.6005 | 9,895.00 |
| 31/08/2021 | R213 On 04-November-21 | 11.10 | Call | Bond Future | 9759 | 10 | 9759 | 10 | 0.00 |
| 31/08/2021 | R213 On 04-November-21 | 11.09 | Call | Bond Future | 9712 | 10 | 9712 | 10 | 0.00 |
| 31/08/2021 | R213 On 04-November-21 | 11.11 | Call | Bond Future | 9806 | 10 | 9806 | 10 | 0.00 |
| 31/08/2021 | R213 On 04-November-21 | 11.09 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 31/08/2021 | R213 On 04-November-21 | 11.10 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 31/08/2021 | R213 On 04-November-21 | 11.11 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 31/08/2021 | R213 On 03-February-22 | | | Bond Future | 9.41 | 88.5938 | 9.4097 | 88.5938 | 0.00 |
| 31/08/2021 | R213 On 03-February-22 | 9.97 | Call | Bond Future | 4192 | 4 | 4192 | 4 | 0.00 |
| 31/08/2021 | R213 On 03-February-22 | 9.96 | Call | Bond Future | 4155 | 4 | 4155 | 4 | 0.00 |
| 31/08/2021 | R213 On 03-February-22 | 10.15 | Call | Bond Future | 4887 | 5 | 4887 | 5 | 0.00 |
| 31/08/2021 | R213 On 03-February-22 | 9.58 | Call | Bond Future | 2850 | 3 | 2850 | 3 | 0.00 |
| 31/08/2021 | R213 On 03-February-22 | 10.25 | Call | Bond Future | 5286 | 5 | 5286 | 5 | 0.00 |
| 31/08/2021 | R213 On 03-February-22 | 10.60 | Call | Bond Future | 6738 | 7 | 6738 | 7 | 0.00 |
| 31/08/2021 | R213 On 03-February-22 | 9.22 | Call | Bond Future | 1841 | 2 | 1841 | 2 | 430.00 |
| 31/08/2021 | R213 On 03-February-22 | 10.17 | Call | Bond Future | 4966 | 5 | 4966 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | R213 On 03-February-22 | 9.15 | Call | Bond Future | 1670 | 2 | 1670 | 2 | 220.00 |
| 31/08/2021 | R213 On 03-February-22 | 9.76 | Call | Bond Future | 3438 | 3 | 3438 | 3 | 0.00 |
| 31/08/2021 | R213 On 03-February-22 | 9.98 | Call | Bond Future | 4230 | 4 | 4230 | 4 | 0.00 |
| 31/08/2021 | R213 On 03-February-22 | 8.63 | Call | Bond Future | 690 | 1 | 690 | 1 | 200.00 |
| 31/08/2021 | R213 On 03-February-22 | 8.80 | Call | Bond Future | 953 | 1 | 953 | 1 | 102.00 |
| 31/08/2021 | R213 On 03-February-22 | 10.00 | Call | Bond Future | 4305 | 4 | 4305 | 4 | 0.00 |
| 31/08/2021 | R213 On 03-February-22 | 10.67 | Call | Bond Future | 7036 | 7 | 7036 | 7 | 0.00 |
| 31/08/2021 | R213 On 03-February-22 | 10.67 | Put | Bond Future | 529 | 1 | 529 | 1 | 220.00 |
| 31/08/2021 | R213 On 03-February-22 | 10.00 | Put | Bond Future | 1174 | 1 | 1174 | 1 | 430.00 |
| 31/08/2021 | R213 On 03-February-22 | 9.22 | Put | Bond Future | 2879 | 3 | 2879 | 3 | 0.00 |
| 31/08/2021 | R213 On 03-February-22 | 10.60 | Put | Bond Future | 575 | 1 | 575 | 1 | 430.00 |
| 31/08/2021 | R213 On 03-February-22 | 8.80 | Put | Bond Future | 4348 | 4 | 4348 | 4 | 0.00 |
| 31/08/2021 | R213 On 03-February-22 | 9.98 | Put | Bond Future | 1203 | 1 | 1203 | 1 | 0.00 |
| 31/08/2021 | R213 On 03-February-22 | 9.58 | Put | Bond Future | 1931 | 2 | 1931 | 2 | 200.00 |
| 31/08/2021 | R213 On 03-February-22 | 8.63 | Put | Bond Future | 5062 | 5 | 5062 | 5 | 0.00 |
| 31/08/2021 | R213 On 03-February-22 | 9.76 | Put | Bond Future | 1562 | 2 | 1562 | 2 | 102.00 |
| 31/08/2021 | R213 On 03-February-22 | 10.17 | Put | Bond Future | 961 | 1 | 961 | 1 | 220.00 |
| 31/08/2021 | R213 On 03-February-22 | 9.15 | Put | Bond Future | 3095 | 3 | 3095 | 3 | 0.00 |
| 31/08/2021 | R213 On 03-February-22 | 10.25 | Put | Bond Future | 874 | 1 | 874 | 1 | 102.00 |
| 31/08/2021 | R213 On 03-February-22 | 10.15 | Put | Bond Future | 984 | 1 | 984 | 1 | 200.00 |
| 31/08/2021 | R213 On 03-February-22 | 9.96 | Put | Bond Future | 1232 | 1 | 1232 | 1 | 0.00 |
| 31/08/2021 | R213 On 03-February-22 | 9.97 | Put | Bond Future | 1217 | 1 | 1217 | 1 | 0.00 |
| 31/08/2021 | R213 On 05-May-22 | | | Bond Future | 9.59 | 86.1032 | 9.5930 | 86.1032 | 0.00 |
| 31/08/2021 | R213 On 05-May-22 | 10.64 | Call | Bond Future | 6438 | 6 | 6438 | 6 | 0.00 |
| 31/08/2021 | R213 On 05-May-22 | 10.65 | Call | Bond Future | 6476 | 6 | 6476 | 6 | 0.00 |
| 31/08/2021 | R213 On 05-May-22 | 10.63 | Call | Bond Future | 6399 | 6 | 6399 | 6 | 0.00 |
| 31/08/2021 | R213 On 05-May-22 | 10.65 | Put | Bond Future | 1132 | 1 | 1132 | 1 | 0.00 |
| 31/08/2021 | R213 On 05-May-22 | 10.63 | Put | Bond Future | 1152 | 1 | 1152 | 1 | 0.00 |
| 31/08/2021 | R213 On 05-May-22 | 10.64 | Put | Bond Future | 1142 | 1 | 1142 | 1 | 0.00 |
| 31/08/2021 | R213 On 04-August-22 | | | Bond Future | 9.79 | 87.1042 | 9.7864 | 87.1042 | 0.00 |
| 31/08/2021 | R213 On 04-August-22 | 9.90 | Call | Bond Future | 3565 | 4 | 3565 | 4 | 0.00 |
| 31/08/2021 | R213 On 04-August-22 | 9.89 | Call | Bond Future | 3538 | 4 | 3538 | 4 | 0.00 |
| 31/08/2021 | R213 On 04-August-22 | 9.88 | Call | Bond Future | 3510 | 3 | 3510 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | R213 On 04-August-22 | 9.90 | Put | Bond Future | 2987 | 3 | 2987 | 3 | 0.00 |
| 31/08/2021 | R213 On 04-August-22 | 9.88 | Put | Bond Future | 3033 | 3 | 3033 | 3 | 0.00 |
| 31/08/2021 | R213 On 04-August-22 | 9.89 | Put | Bond Future | 3010 | 3 | 3010 | 3 | 0.00 |
| 31/08/2021 | R214 On 04-November-21 | | | Bond Future | 10.46 | 68.7098 | 10.4562 | 68.7098 | 17,796.00 |
| 31/08/2021 | R214 On 04-November-21 | 12.48 | Call | Bond Future | 10776 | 11 | 10776 | 11 | 0.00 |
| 31/08/2021 | R214 On 04-November-21 | 12.47 | Call | Bond Future | 10731 | 11 | 10731 | 11 | 0.00 |
| 31/08/2021 | R214 On 04-November-21 | 12.46 | Call | Bond Future | 10685 | 11 | 10685 | 11 | 0.00 |
| 31/08/2021 | R214 On 04-November-21 | 12.46 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 31/08/2021 | R214 On 04-November-21 | 12.48 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 31/08/2021 | R214 On 04-November-21 | 12.47 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 31/08/2021 | R214 On 03-February-22 | | | Bond Future | 10.62 | 69.4889 | 10.6234 | 69.4889 | 0.00 |
| 31/08/2021 | R214 On 03-February-22 | 11.40 | Call | Bond Future | 5496 | 5 | 5496 | 5 | 0.00 |
| 31/08/2021 | R214 On 03-February-22 | 11.39 | Call | Bond Future | 5455 | 5 | 5455 | 5 | 0.00 |
| 31/08/2021 | R214 On 03-February-22 | 11.41 | Call | Bond Future | 5538 | 5 | 5538 | 5 | 0.00 |
| 31/08/2021 | R214 On 03-February-22 | 11.39 | Put | Bond Future | 1137 | 1 | 1137 | 1 | 0.00 |
| 31/08/2021 | R214 On 03-February-22 | 11.40 | Put | Bond Future | 1125 | 1 | 1125 | 1 | 0.00 |
| 31/08/2021 | R214 On 03-February-22 | 11.41 | Put | Bond Future | 1113 | 1 | 1113 | 1 | 0.00 |
| 31/08/2021 | R214 On 05-May-22 | | | Bond Future | 10.79 | 67.0261 | 10.7863 | 67.0261 | 0.00 |
| 31/08/2021 | R214 On 05-May-22 | 11.74 | Call | Bond Future | 6567 | 7 | 6567 | 7 | 0.00 |
| 31/08/2021 | R214 On 05-May-22 | 11.73 | Call | Bond Future | 6528 | 6 | 6528 | 6 | 0.00 |
| 31/08/2021 | R214 On 05-May-22 | 11.75 | Call | Bond Future | 6607 | 7 | 6607 | 7 | 0.00 |
| 31/08/2021 | R214 On 05-May-22 | 11.73 | Put | Bond Future | 1395 | 1 | 1395 | 1 | 0.00 |
| 31/08/2021 | R214 On 05-May-22 | 11.74 | Put | Bond Future | 1383 | 1 | 1383 | 1 | 0.00 |
| 31/08/2021 | R214 On 05-May-22 | 11.75 | Put | Bond Future | 1371 | 1 | 1371 | 1 | 0.00 |
| 31/08/2021 | R214 On 04-August-22 | | | Bond Future | 10.96 | 67.8014 | 10.9557 | 67.8014 | 0.00 |
| 31/08/2021 | R214 On 04-August-22 | 10.98 | Call | Bond Future | 3670 | 4 | 3670 | 4 | 0.00 |
| 31/08/2021 | R214 On 04-August-22 | 10.97 | Call | Bond Future | 3641 | 4 | 3641 | 4 | 0.00 |
| 31/08/2021 | R214 On 04-August-22 | 10.99 | Call | Bond Future | 3700 | 4 | 3700 | 4 | 0.00 |
| 31/08/2021 | R214 On 04-August-22 | 10.98 | Put | Bond Future | 3533 | 3 | 3533 | 3 | 0.00 |
| 31/08/2021 | R214 On 04-August-22 | 10.97 | Put | Bond Future | 3560 | 4 | 3560 | 4 | 0.00 |
| 31/08/2021 | R214 On 04-August-22 | 10.99 | Put | Bond Future | 3506 | 3 | 3506 | 3 | 0.00 |
| 31/08/2021 | R248 On 04-November-21 | | | Bond Future | 10.43 | 86.7807 | 10.4292 | 86.7807 | 167,943.00 |
| 31/08/2021 | R248 On 04-November-21 | 12.84 | Call | Bond Future | 15678 | 16 | 15678 | 16 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2021 | R248 On 04-November-21 | 12.83 | Call | Bond Future | 15624 | 16 | 15624 | 16 | 0.00 |
| 31/08/2021 | R248 On 04-November-21 | 10.30 | Call | Bond Future | 1653 | 2 | 1653 | 2 | 0.00 |
| 31/08/2021 | R248 On 04-November-21 | 9.60 | Call | Bond Future | 206 | 0 | 206 | 0 | 0.00 |
| 31/08/2021 | R248 On 04-November-21 | 10.20 | Call | Bond Future | 1324 | 1 | 1324 | 1 | 1,050.00 |
| 31/08/2021 | R248 On 04-November-21 | 12.85 | Call | Bond Future | 15731 | 16 | 15731 | 16 | 0.00 |
| 31/08/2021 | R248 On 04-November-21 | 10.80 | Call | Bond Future | 3868 | 4 | 3868 | 4 | 1,050.00 |
| 31/08/2021 | R248 On 04-November-21 | 10.20 | Put | Bond Future | 3138 | 3 | 3138 | 3 | 0.00 |
| 31/08/2021 | R248 On 04-November-21 | 12.85 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 31/08/2021 | R248 On 04-November-21 | 10.80 | Put | Bond Future | 1069 | 1 | 1069 | 1 | 0.00 |
| 31/08/2021 | R248 On 04-November-21 | 9.60 | Put | Bond Future | 7097 | 7 | 7097 | 7 | 0.00 |
| 31/08/2021 | R248 On 04-November-21 | 12.83 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 31/08/2021 | R248 On 04-November-21 | 10.30 | Put | Bond Future | 2668 | 3 | 2668 | 3 | 0.00 |
| 31/08/2021 | R248 On 04-November-21 | 12.84 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 31/08/2021 | R248 On 03-February-22 | | | Bond Future | 10.59 | 87.7646 | 10.5939 | 87.7646 | 0.00 |
| 31/08/2021 | R248 On 03-February-22 | 11.49 | Call | Bond Future | 7543 | 8 | 7543 | 8 | 0.00 |
| 31/08/2021 | R248 On 03-February-22 | 11.48 | Call | Bond Future | 7490 | 7 | 7490 | 7 | 0.00 |
| 31/08/2021 | R248 On 03-February-22 | 11.47 | Call | Bond Future | 7437 | 7 | 7437 | 7 | 0.00 |
| 31/08/2021 | R248 On 03-February-22 | 10.50 | Call | Bond Future | 2888 | 3 | 2888 | 3 | 1,300.00 |
| 31/08/2021 | R248 On 03-February-22 | 9.80 | Call | Bond Future | 907 | 1 | 907 | 1 | 1,300.00 |
| 31/08/2021 | R248 On 03-February-22 | 10.50 | Put | Bond Future | 3603 | 3 | 3603 | 3 | 0.00 |
| 31/08/2021 | R248 On 03-February-22 | 9.80 | Put | Bond Future | 7302 | 7 | 7302 | 7 | 0.00 |
| 31/08/2021 | R248 On 03-February-22 | 11.49 | Put | Bond Future | 1216 | 1 | 1216 | 1 | 0.00 |
| 31/08/2021 | R248 On 03-February-22 | 11.47 | Put | Bond Future | 1242 | 1 | 1242 | 1 | 0.00 |
| 31/08/2021 | R248 On 03-February-22 | 11.48 | Put | Bond Future | 1229 | 1 | 1229 | 1 | 0.00 |
| 31/08/2021 | R248 On 05-May-22 | | | Bond Future | 10.75 | 84.3815 | 10.7543 | 84.3815 | 0.00 |
| 31/08/2021 | R248 On 05-May-22 | 11.81 | Call | Bond Future | 8747 | 9 | 8747 | 9 | 0.00 |
| 31/08/2021 | R248 On 05-May-22 | 11.80 | Call | Bond Future | 8697 | 9 | 8697 | 9 | 0.00 |
| 31/08/2021 | R248 On 05-May-22 | 11.79 | Call | Bond Future | 8647 | 9 | 8647 | 9 | 0.00 |
| 31/08/2021 | R248 On 05-May-22 | 11.79 | Put | Bond Future | 1590 | 1 | 1590 | 1 | 0.00 |
| 31/08/2021 | R248 On 05-May-22 | 11.81 | Put | Bond Future | 1564 | 1 | 1564 | 1 | 0.00 |
| 31/08/2021 | R248 On 05-May-22 | 11.80 | Put | Bond Future | 1577 | 1 | 1577 | 1 | 0.00 |
| 31/08/2021 | R248 On 04-August-22 | | | Bond Future | 10.92 | 85.3578 | 10.9211 | 85.3578 | 0.00 |
| 31/08/2021 | R248 On 04-August-22 | 11.00 | Call | Bond Future | 4762 | 5 | 4762 | 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 |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 31/08/2021 | R248 On 04-August-22 | 10.99 | Call | Bond Future | 4725 | 5 | 4725 | 5 | 0.00 |
| 31/08/2021 | R248 On 04-August-22 | 10.98 | Call | Bond Future | 4687 | 5 | 4687 | 5 | 0.00 |
| 31/08/2021 | R248 On 04-August-22 | 10.98 | Put | Bond Future | 4266 | 4 | 4266 | 4 | 0.00 |
| 31/08/2021 | R248 On 04-August-22 | 10.99 | Put | Bond Future | 4233 | 4 | 4233 | 4 | 0.00 |
| 31/08/2021 | R248 On 04-August-22 | 11.00 | Put | Bond Future | 4200 | 4 | 4200 | 4 | 0.00 |