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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/05/2021 TO: 12/05/2021

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | 2025 On 05-August-21 | | | Bond Future | 152.21 | 152.1327 | 152.2064 | 152.1327 | 5,368.00 |
| 12/05/2021 | 2025 On 04-November-21 | | | Bond Future | 153.95 | 153.8784 | 153.9515 | 153.8784 | 0.00 |
| 12/05/2021 | 2025 On 03-February-22 | | | Bond Future | 154.24 | 154.1634 | 154.2363 | 154.1634 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | 2025 On 05-May-22 | | | Bond Future | 156.12 | 156.0418 | 156.1152 | 156.0418 | 0.00 |
| 12/05/2021 | 2029 On 05-August-21 | | | Bond Future | 112.09 | 112.0292 | 112.0921 | 112.0292 | 3,031.00 |
| 12/05/2021 | 2029 On 04-November-21 | | | Bond Future | 112.23 | 112.1636 | 112.2261 | 112.1636 | 0.00 |
| 12/05/2021 | 2029 On 03-February-22 | | | Bond Future | 113.57 | 113.5074 | 113.5698 | 113.5074 | 0.00 |
| 12/05/2021 | 2029 On 05-May-22 | | | Bond Future | 113.78 | 113.7149 | 113.7778 | 113.7149 | 0.00 |
| 12/05/2021 | 2030 On 05-August-21 | | | Bond Future | 9.25 | 93.6424 | 93.0150 | 93.6424 | 103,705.00 |
| 12/05/2021 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 6669 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | 2030 On 05-August-21 | 8.50 | Call | Bond Future | 714 | 1 | 1 | 1 | 5,000.00 |
| 12/05/2021 | 2030 On 05-August-21 | 9.50 | Call | Bond Future | 3012 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | 2030 On 05-August-21 | 9.75 | Call | Bond Future | 3895 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2030 On 05-August-21 | 10.30 | Call | Bond Future | 6120 | 7 | 6 | 7 | 0.00 |
| 12/05/2021 | 2030 On 05-August-21 | 7.70 | Call | Bond Future | 130 | 0 | 0 | 0 | 200.00 |
| 12/05/2021 | 2030 On 05-August-21 | 8.95 | Call | Bond Future | 1503 | 2 | 2 | 2 | 600.00 |
| 12/05/2021 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 6626 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | 2030 On 05-August-21 | 10.15 | Call | Bond Future | 5489 | 6 | 5 | 6 | 0.00 |
| 12/05/2021 | 2030 On 05-August-21 | 8.83 | Call | Bond Future | 1253 | 2 | 1 | 2 | 479.00 |
| 12/05/2021 | 2030 On 05-August-21 | 9.45 | Call | Bond Future | 2851 | 3 | 3 | 3 | 600.00 |
| 12/05/2021 | 2030 On 05-August-21 | 12.10 | Call | Bond Future | 14150 | 15 | 14 | 15 | 0.00 |
| 12/05/2021 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 6583 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | 2030 On 05-August-21 | 8.78 | Call | Bond Future | 1158 | 1 | 1 | 1 | 200.00 |
| 12/05/2021 | 2030 On 05-August-21 | 7.70 | Put | Bond Future | 9192 | 9 | 9 | 9 | 0.00 |
| 12/05/2021 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 452 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | 2030 On 05-August-21 | 8.50 | Put | Bond Future | 4957 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | 2030 On 05-August-21 | 12.10 | Put | Bond Future | 11 | 0 | 0 | 0 | 600.00 |
| 12/05/2021 | 2030 On 05-August-21 | 10.30 | Put | Bond Future | 546 | 0 | 1 | 0 | 200.00 |
| 12/05/2021 | 2030 On 05-August-21 | 8.78 | Put | Bond Future | 3784 | 3 | 4 | 3 | 0.00 |
| 12/05/2021 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 444 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | 2030 On 05-August-21 | 9.45 | Put | Bond Future | 1745 | 2 | 2 | 2 | 0.00 |
| 12/05/2021 | 2030 On 05-August-21 | 8.95 | Put | Bond Future | 3164 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | 2030 On 05-August-21 | 9.75 | Put | Bond Future | 1179 | 1 | 1 | 1 | 479.00 |
| 12/05/2021 | 2030 On 05-August-21 | 8.83 | Put | Bond Future | 3594 | 3 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | 2030 On 05-August-21 | 9.50 | Put | Bond Future | 1635 | 1 | 2 | 1 | 5,000.00 |
| 12/05/2021 | 2030 On 05-August-21 | 10.15 | Put | Bond Future | 683 | 1 | 1 | 1 | 479.00 |
| 12/05/2021 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 436 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | 2030 On 04-November-21 | | | Bond Future | 9.44 | 94.6952 | 94.0597 | 94.6952 | 0.00 |
| 12/05/2021 | 2030 On 04-November-21 | 8.77 | Call | Bond Future | 1607 | 2 | 2 | 2 | 300.00 |
| 12/05/2021 | 2030 On 04-November-21 | 11.44 | Call | Bond Future | 10320 | 11 | 10 | 11 | 0.00 |
| 12/05/2021 | 2030 On 04-November-21 | 10.61 | Call | Bond Future | 7068 | 8 | 7 | 8 | 0.00 |
| 12/05/2021 | 2030 On 04-November-21 | 9.90 | Call | Bond Future | 4550 | 5 | 5 | 5 | 1,102.00 |
| 12/05/2021 | 2030 On 04-November-21 | 10.59 | Call | Bond Future | 6994 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | 2030 On 04-November-21 | 11.26 | Call | Bond Future | 9590 | 10 | 10 | 10 | 0.00 |
| 12/05/2021 | 2030 On 04-November-21 | 9.20 | Call | Bond Future | 2518 | 3 | 3 | 3 | 1,102.00 |
| 12/05/2021 | 2030 On 04-November-21 | 8.27 | Call | Bond Future | 856 | 1 | 1 | 1 | 300.00 |
| 12/05/2021 | 2030 On 04-November-21 | 10.60 | Call | Bond Future | 7031 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | 2030 On 04-November-21 | 10.60 | Put | Bond Future | 1101 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | 2030 On 04-November-21 | 10.59 | Put | Bond Future | 1113 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | 2030 On 04-November-21 | 8.77 | Put | Bond Future | 5275 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | 2030 On 04-November-21 | 11.44 | Put | Bond Future | 401 | 0 | 0 | 0 | 300.00 |
| 12/05/2021 | 2030 On 04-November-21 | 8.27 | Put | Bond Future | 7383 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | 2030 On 04-November-21 | 9.20 | Put | Bond Future | 3812 | 3 | 4 | 3 | 0.00 |
| 12/05/2021 | 2030 On 04-November-21 | 10.61 | Put | Bond Future | 1089 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | 2030 On 04-November-21 | 11.26 | Put | Bond Future | 506 | 0 | 1 | 0 | 1,102.00 |
| 12/05/2021 | 2030 On 04-November-21 | 9.90 | Put | Bond Future | 2138 | 2 | 2 | 2 | 0.00 |
| 12/05/2021 | 2030 On 03-February-22 | | | Bond Future | 9.65 | 91.8035 | 91.1599 | 91.8035 | 0.00 |
| 12/05/2021 | 2030 On 03-February-22 | 9.60 | Call | Bond Future | 3513 | 4 | 4 | 4 | 1,000.00 |
| 12/05/2021 | 2030 On 03-February-22 | 10.85 | Call | Bond Future | 7450 | 8 | 7 | 8 | 0.00 |
| 12/05/2021 | 2030 On 03-February-22 | 9.78 | Call | Bond Future | 4000 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2030 On 03-February-22 | 9.43 | Call | Bond Future | 3084 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | 2030 On 03-February-22 | 9.44 | Call | Bond Future | 3109 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | 2030 On 03-February-22 | 8.39 | Call | Bond Future | 1150 | 1 | 1 | 1 | 101.00 |
| 12/05/2021 | 2030 On 03-February-22 | 9.45 | Call | Bond Future | 3133 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | 2030 On 03-February-22 | 8.85 | Call | Bond Future | 1850 | 2 | 2 | 2 | 1,000.00 |
| 12/05/2021 | 2030 On 03-February-22 | 9.35 | Call | Bond Future | 2893 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | 2030 On 03-February-22 | 9.35 | Put | Bond Future | 4433 | 4 | 4 | 4 | 101.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | 2030 On 03-February-22 | 8.39 | Put | Bond Future | 7928 | 7 | 8 | 7 | 0.00 |
| 12/05/2021 | 2030 On 03-February-22 | 9.45 | Put | Bond Future | 4148 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2030 On 03-February-22 | 8.85 | Put | Bond Future | 6072 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | 2030 On 03-February-22 | 9.44 | Put | Bond Future | 4176 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2030 On 03-February-22 | 9.43 | Put | Bond Future | 4204 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2030 On 03-February-22 | 9.78 | Put | Bond Future | 3309 | 3 | 3 | 3 | 101.00 |
| 12/05/2021 | 2030 On 03-February-22 | 10.85 | Put | Bond Future | 1502 | 1 | 2 | 1 | 1,000.00 |
| 12/05/2021 | 2030 On 03-February-22 | 9.60 | Put | Bond Future | 3747 | 3 | 4 | 3 | 0.00 |
| 12/05/2021 | 2030 On 05-May-22 | | | Bond Future | 9.86 | 92.9021 | 92.2504 | 92.9021 | 0.00 |
| 12/05/2021 | 2030 On 05-May-22 | 10.20 | Call | Bond Future | 4848 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | 2030 On 05-May-22 | 10.19 | Call | Bond Future | 4818 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | 2030 On 05-May-22 | 10.21 | Call | Bond Future | 4877 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | 2030 On 05-May-22 | 10.21 | Put | Bond Future | 3172 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | 2030 On 05-May-22 | 10.19 | Put | Bond Future | 3211 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | 2030 On 05-May-22 | 10.20 | Put | Bond Future | 3192 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | 2032 On 05-August-21 | | | Bond Future | 10.03 | 91.9934 | 91.4755 | 91.9934 | 136,022.00 |
| 12/05/2021 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 7883 | 8 | 8 | 8 | 0.00 |
| 12/05/2021 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 7838 | 8 | 8 | 8 | 0.00 |
| 12/05/2021 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 7928 | 8 | 8 | 8 | 0.00 |
| 12/05/2021 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 451 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 466 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 459 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | 2032 On 04-November-21 | | | Bond Future | 10.24 | 88.8816 | 88.3569 | 88.8816 | 21.00 |
| 12/05/2021 | 2032 On 04-November-21 | 9.33 | Call | Bond Future | 1435 | 2 | 1 | 2 | 700.00 |
| 12/05/2021 | 2032 On 04-November-21 | 11.71 | Call | Bond Future | 8951 | 9 | 9 | 9 | 0.00 |
| 12/05/2021 | 2032 On 04-November-21 | 12.81 | Call | Bond Future | 13540 | 14 | 14 | 14 | 0.00 |
| 12/05/2021 | 2032 On 04-November-21 | 9.83 | Call | Bond Future | 2477 | 3 | 2 | 3 | 700.00 |
| 12/05/2021 | 2032 On 04-November-21 | 11.70 | Call | Bond Future | 8911 | 9 | 9 | 9 | 0.00 |
| 12/05/2021 | 2032 On 04-November-21 | 11.69 | Call | Bond Future | 8871 | 9 | 9 | 9 | 0.00 |
| 12/05/2021 | 2032 On 04-November-21 | 11.71 | Put | Bond Future | 991 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | 2032 On 04-November-21 | 12.81 | Put | Bond Future | 269 | 0 | 0 | 0 | 700.00 |
| 12/05/2021 | 2032 On 04-November-21 | 11.70 | Put | Bond Future | 1001 | 1 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | 2032 On 04-November-21 | 11.69 | Put | Bond Future | 1012 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | 2032 On 04-November-21 | 9.83 | Put | Bond Future | 4867 | 4 | 5 | 4 | 0.00 |
| 12/05/2021 | 2032 On 04-November-21 | 9.33 | Put | Bond Future | 6881 | 6 | 7 | 6 | 0.00 |
| 12/05/2021 | 2032 On 03-February-22 | | | Bond Future | 10.45 | 89.9262 | 89.3947 | 89.9262 | 0.00 |
| 12/05/2021 | 2032 On 03-February-22 | 9.62 | Call | Bond Future | 2153 | 2 | 2 | 2 | 210.00 |
| 12/05/2021 | 2032 On 03-February-22 | 10.95 | Call | Bond Future | 5787 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | 2032 On 03-February-22 | 10.35 | Call | Bond Future | 3907 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2032 On 03-February-22 | 10.14 | Call | Bond Future | 3346 | 4 | 3 | 4 | 0.00 |
| 12/05/2021 | 2032 On 03-February-22 | 9.14 | Call | Bond Future | 1336 | 1 | 1 | 1 | 97.00 |
| 12/05/2021 | 2032 On 03-February-22 | 10.45 | Call | Bond Future | 4190 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2032 On 03-February-22 | 8.91 | Call | Bond Future | 1059 | 1 | 1 | 1 | 198.00 |
| 12/05/2021 | 2032 On 03-February-22 | 10.44 | Call | Bond Future | 4161 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2032 On 03-February-22 | 11.13 | Call | Bond Future | 6418 | 7 | 6 | 7 | 0.00 |
| 12/05/2021 | 2032 On 03-February-22 | 10.53 | Call | Bond Future | 4426 | 5 | 4 | 5 | 0.00 |
| 12/05/2021 | 2032 On 03-February-22 | 10.66 | Call | Bond Future | 4829 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | 2032 On 03-February-22 | 9.81 | Call | Bond Future | 2555 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | 2032 On 03-February-22 | 10.43 | Call | Bond Future | 4132 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2032 On 03-February-22 | 10.42 | Call | Bond Future | 4104 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2032 On 03-February-22 | 9.58 | Call | Bond Future | 2074 | 2 | 2 | 2 | 400.00 |
| 12/05/2021 | 2032 On 03-February-22 | 10.42 | Put | Bond Future | 4267 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2032 On 03-February-22 | 10.43 | Put | Bond Future | 4239 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2032 On 03-February-22 | 9.81 | Put | Bond Future | 6229 | 6 | 6 | 6 | 198.00 |
| 12/05/2021 | 2032 On 03-February-22 | 8.91 | Put | Bond Future | 10268 | 10 | 10 | 10 | 0.00 |
| 12/05/2021 | 2032 On 03-February-22 | 10.66 | Put | Bond Future | 3660 | 3 | 4 | 3 | 97.00 |
| 12/05/2021 | 2032 On 03-February-22 | 10.45 | Put | Bond Future | 4185 | 4 | 4 | 4 | 198.00 |
| 12/05/2021 | 2032 On 03-February-22 | 10.53 | Put | Bond Future | 3975 | 4 | 4 | 4 | 210.00 |
| 12/05/2021 | 2032 On 03-February-22 | 10.35 | Put | Bond Future | 4464 | 4 | 4 | 4 | 400.00 |
| 12/05/2021 | 2032 On 03-February-22 | 9.58 | Put | Bond Future | 7121 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | 2032 On 03-February-22 | 11.13 | Put | Bond Future | 2722 | 2 | 3 | 2 | 210.00 |
| 12/05/2021 | 2032 On 03-February-22 | 10.14 | Put | Bond Future | 5097 | 5 | 5 | 5 | 97.00 |
| 12/05/2021 | 2032 On 03-February-22 | 9.14 | Put | Bond Future | 9089 | 9 | 9 | 9 | 0.00 |
| 12/05/2021 | 2032 On 03-February-22 | 10.95 | Put | Bond Future | 3046 | 3 | 3 | 3 | 400.00 |
| 12/05/2021 | 2032 On 03-February-22 | 9.62 | Put | Bond Future | 6960 | 7 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | 2032 On 03-February-22 | 10.44 | Put | Bond Future | 4212 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2032 On 05-May-22 | | | Bond Future | 10.67 | 86.8553 | 86.3171 | 86.8553 | 0.00 |
| 12/05/2021 | 2032 On 05-May-22 | 11.04 | Call | Bond Future | 5645 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | 2032 On 05-May-22 | 11.02 | Call | Bond Future | 5581 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | 2032 On 05-May-22 | 11.03 | Call | Bond Future | 5613 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | 2032 On 05-May-22 | 11.03 | Put | Bond Future | 3690 | 3 | 4 | 3 | 0.00 |
| 12/05/2021 | 2032 On 05-May-22 | 11.02 | Put | Bond Future | 3711 | 3 | 4 | 3 | 0.00 |
| 12/05/2021 | 2032 On 05-May-22 | 11.04 | Put | Bond Future | 3670 | 3 | 4 | 3 | 0.00 |
| 12/05/2021 | 2033 On 05-August-21 | | | Bond Future | 105.26 | 104.6632 | 105.2645 | 104.6632 | 9,629.00 |
| 12/05/2021 | 2033 On 04-November-21 | | | Bond Future | 105.25 | 104.6387 | 105.2458 | 104.6387 | 0.00 |
| 12/05/2021 | 2033 On 03-February-22 | | | Bond Future | 106.51 | 105.8921 | 106.5060 | 105.8921 | 0.00 |
| 12/05/2021 | 2033 On 05-May-22 | | | Bond Future | 106.55 | 105.9265 | 106.5474 | 105.9265 | 0.00 |
| 12/05/2021 | 2037 On 05-August-21 | | | Bond Future | 10.85 | 83.1961 | 82.8048 | 83.1961 | 124,489.00 |
| 12/05/2021 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 8895 | 9 | 9 | 9 | 0.00 |
| 12/05/2021 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 8941 | 9 | 9 | 9 | 0.00 |
| 12/05/2021 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 8988 | 9 | 9 | 9 | 0.00 |
| 12/05/2021 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 535 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 527 | 0 | 1 | 0 | 0.00 |
| 12/05/2021 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 519 | 0 | 1 | 0 | 0.00 |
| 12/05/2021 | 2037 On 04-November-21 | | | Bond Future | 11.05 | 84.1317 | 83.7350 | 84.1317 | 0.00 |
| 12/05/2021 | 2037 On 04-November-21 | 12.82 | Call | Bond Future | 10976 | 11 | 11 | 11 | 0.00 |
| 12/05/2021 | 2037 On 04-November-21 | 12.81 | Call | Bond Future | 10934 | 11 | 11 | 11 | 0.00 |
| 12/05/2021 | 2037 On 04-November-21 | 12.30 | Call | Bond Future | 8849 | 9 | 9 | 9 | 0.00 |
| 12/05/2021 | 2037 On 04-November-21 | 11.49 | Call | Bond Future | 5644 | 6 | 6 | 6 | 600.00 |
| 12/05/2021 | 2037 On 04-November-21 | 12.83 | Call | Bond Future | 11018 | 11 | 11 | 11 | 0.00 |
| 12/05/2021 | 2037 On 04-November-21 | 12.82 | Put | Bond Future | 925 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | 2037 On 04-November-21 | 12.30 | Put | Bond Future | 1540 | 1 | 2 | 1 | 600.00 |
| 12/05/2021 | 2037 On 04-November-21 | 11.49 | Put | Bond Future | 2939 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | 2037 On 04-November-21 | 12.81 | Put | Bond Future | 934 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | 2037 On 04-November-21 | 12.83 | Put | Bond Future | 915 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | 2037 On 03-February-22 | | | Bond Future | 11.25 | 80.8657 | 80.4639 | 80.8657 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | 2037 On 03-February-22 | 11.47 | Call | Bond Future | 5390 | 6 | 5 | 6 | 0.00 |
| 12/05/2021 | 2037 On 03-February-22 | 11.46 | Call | Bond Future | 5357 | 6 | 5 | 6 | 0.00 |
| 12/05/2021 | 2037 On 03-February-22 | 11.45 | Call | Bond Future | 5324 | 6 | 5 | 6 | 0.00 |
| 12/05/2021 | 2037 On 03-February-22 | 11.47 | Put | Bond Future | 4088 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2037 On 03-February-22 | 11.45 | Put | Bond Future | 4140 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2037 On 03-February-22 | 11.46 | Put | Bond Future | 4114 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2037 On 05-May-22 | | | Bond Future | 11.47 | 81.8337 | 81.4267 | 81.8337 | 0.00 |
| 12/05/2021 | 2037 On 05-May-22 | 11.84 | Call | Bond Future | 6293 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | 2037 On 05-May-22 | 11.82 | Call | Bond Future | 6226 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | 2037 On 05-May-22 | 11.83 | Call | Bond Future | 6259 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | 2037 On 05-May-22 | 11.84 | Put | Bond Future | 4136 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2037 On 05-May-22 | 11.82 | Put | Bond Future | 4182 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2037 On 05-May-22 | 11.83 | Put | Bond Future | 4159 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2038 On 05-August-21 | | | Bond Future | 116.33 | 116.2567 | 116.3335 | 116.2567 | 7,713.00 |
| 12/05/2021 | 2038 On 04-November-21 | | | Bond Future | 117.67 | 117.5909 | 117.6675 | 117.5909 | 0.00 |
| 12/05/2021 | 2038 On 03-February-22 | | | Bond Future | 117.32 | 117.2466 | 117.3233 | 117.2466 | 0.00 |
| 12/05/2021 | 2038 On 05-May-22 | | | Bond Future | 118.75 | 118.6754 | 118.7526 | 118.6754 | 0.00 |
| 12/05/2021 | 2040 On 05-August-21 | | | Bond Future | 11.00 | 85.1375 | 84.6116 | 85.1375 | 85,293.00 |
| 12/05/2021 | 2040 On 05-August-21 | 11.55 | Call | Bond Future | 5327 | 6 | 5 | 6 | 900.00 |
| 12/05/2021 | 2040 On 05-August-21 | 14.80 | Call | Bond Future | 20742 | 21 | 21 | 21 | 0.00 |
| 12/05/2021 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 9808 | 10 | 10 | 10 | 0.00 |
| 12/05/2021 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 9759 | 10 | 10 | 10 | 0.00 |
| 12/05/2021 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 9710 | 10 | 10 | 10 | 0.00 |
| 12/05/2021 | 2040 On 05-August-21 | 11.05 | Call | Bond Future | 3278 | 4 | 3 | 4 | 900.00 |
| 12/05/2021 | 2040 On 05-August-21 | 11.05 | Put | Bond Future | 2921 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 497 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 512 | 0 | 1 | 0 | 0.00 |
| 12/05/2021 | 2040 On 05-August-21 | 11.55 | Put | Bond Future | 1674 | 1 | 2 | 1 | 0.00 |
| 12/05/2021 | 2040 On 05-August-21 | 14.80 | Put | Bond Future | 6 | 0 | 0 | 0 | 900.00 |
| 12/05/2021 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 504 | 0 | 1 | 0 | 0.00 |
| 12/05/2021 | 2040 On 04-November-21 | | | Bond Future | 11.19 | 86.0950 | 85.5623 | 86.0950 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | 2040 On 04-November-21 | 12.91 | Call | Bond Future | 11341 | 12 | 11 | 12 | 0.00 |
| 12/05/2021 | 2040 On 04-November-21 | 12.90 | Call | Bond Future | 11298 | 12 | 11 | 12 | 0.00 |
| 12/05/2021 | 2040 On 04-November-21 | 12.89 | Call | Bond Future | 11255 | 12 | 11 | 12 | 0.00 |
| 12/05/2021 | 2040 On 04-November-21 | 12.89 | Put | Bond Future | 1046 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | 2040 On 04-November-21 | 12.90 | Put | Bond Future | 1036 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | 2040 On 04-November-21 | 12.91 | Put | Bond Future | 1025 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | 2040 On 03-February-22 | | | Bond Future | 11.39 | 82.6019 | 82.0623 | 82.6019 | 0.00 |
| 12/05/2021 | 2040 On 03-February-22 | 11.58 | Call | Bond Future | 5581 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | 2040 On 03-February-22 | 11.57 | Call | Bond Future | 5545 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | 2040 On 03-February-22 | 11.59 | Call | Bond Future | 5616 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | 2040 On 03-February-22 | 11.57 | Put | Bond Future | 4404 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2040 On 03-February-22 | 11.58 | Put | Bond Future | 4377 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2040 On 03-February-22 | 11.59 | Put | Bond Future | 4349 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2040 On 05-May-22 | | | Bond Future | 11.60 | 83.5907 | 83.0444 | 83.5907 | 0.00 |
| 12/05/2021 | 2040 On 05-May-22 | 11.91 | Call | Bond Future | 6427 | 7 | 6 | 7 | 0.00 |
| 12/05/2021 | 2040 On 05-May-22 | 11.90 | Call | Bond Future | 6392 | 7 | 6 | 7 | 0.00 |
| 12/05/2021 | 2040 On 05-May-22 | 11.92 | Call | Bond Future | 6462 | 7 | 6 | 7 | 0.00 |
| 12/05/2021 | 2040 On 05-May-22 | 11.92 | Put | Bond Future | 4496 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2040 On 05-May-22 | 11.91 | Put | Bond Future | 4521 | 4 | 5 | 4 | 0.00 |
| 12/05/2021 | 2040 On 05-May-22 | 11.90 | Put | Bond Future | 4547 | 4 | 5 | 4 | 0.00 |
| 12/05/2021 | 2044 On 05-August-21 | | | Bond Future | 11.02 | 81.9409 | 81.4781 | 81.9409 | 60,776.00 |
| 12/05/2021 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 10263 | 11 | 10 | 11 | 0.00 |
| 12/05/2021 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 10214 | 11 | 10 | 11 | 0.00 |
| 12/05/2021 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 10312 | 11 | 10 | 11 | 0.00 |
| 12/05/2021 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 438 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 445 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 452 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | 2044 On 04-November-21 | | | Bond Future | 11.21 | 82.8624 | 82.3935 | 82.8624 | 0.00 |
| 12/05/2021 | 2044 On 04-November-21 | 12.90 | Call | Bond Future | 11271 | 12 | 11 | 12 | 0.00 |
| 12/05/2021 | 2044 On 04-November-21 | 12.89 | Call | Bond Future | 11228 | 12 | 11 | 12 | 0.00 |
| 12/05/2021 | 2044 On 04-November-21 | 12.91 | Call | Bond Future | 11313 | 12 | 11 | 12 | 0.00 |
| 12/05/2021 | 2044 On 04-November-21 | 12.91 | Put | Bond Future | 1063 | 1 | 1 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | 2044 On 04-November-21 | 12.89 | Put | Bond Future | 1084 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | 2044 On 04-November-21 | 12.90 | Put | Bond Future | 1073 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | 2044 On 03-February-22 | | | Bond Future | 11.40 | 79.4565 | 78.9815 | 79.4565 | 0.00 |
| 12/05/2021 | 2044 On 03-February-22 | 11.61 | Call | Bond Future | 5716 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | 2044 On 03-February-22 | 11.60 | Call | Bond Future | 5680 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | 2044 On 03-February-22 | 11.59 | Call | Bond Future | 5644 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | 2044 On 03-February-22 | 11.59 | Put | Bond Future | 4406 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2044 On 03-February-22 | 11.60 | Put | Bond Future | 4378 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2044 On 03-February-22 | 11.61 | Put | Bond Future | 4351 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2044 On 05-May-22 | | | Bond Future | 11.60 | 80.4077 | 79.9267 | 80.4077 | 0.00 |
| 12/05/2021 | 2044 On 05-May-22 | 11.93 | Call | Bond Future | 6565 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | 2044 On 05-May-22 | 11.92 | Call | Bond Future | 6529 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | 2044 On 05-May-22 | 11.91 | Call | Bond Future | 6494 | 7 | 6 | 7 | 0.00 |
| 12/05/2021 | 2044 On 05-May-22 | 11.91 | Put | Bond Future | 4545 | 4 | 5 | 4 | 0.00 |
| 12/05/2021 | 2044 On 05-May-22 | 11.92 | Put | Bond Future | 4519 | 4 | 5 | 4 | 0.00 |
| 12/05/2021 | 2044 On 05-May-22 | 11.93 | Put | Bond Future | 4494 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | 2046 On 05-August-21 | | | Bond Future | 106.28 | 106.3918 | 106.2801 | 106.3918 | 16,718.00 |
| 12/05/2021 | 2046 On 04-November-21 | | | Bond Future | 105.69 | 105.8041 | 105.6900 | 105.8041 | 0.00 |
| 12/05/2021 | 2046 On 03-February-22 | | | Bond Future | 106.96 | 107.0717 | 106.9558 | 107.0717 | 0.00 |
| 12/05/2021 | 2046 On 05-May-22 | | | Bond Future | 106.41 | 106.5295 | 106.4118 | 106.5295 | 0.00 |
| 12/05/2021 | 2050 On 05-August-21 | | | Bond Future | 107.85 | 107.7751 | 107.8466 | 107.7751 | 11,209.00 |
| 12/05/2021 | 2050 On 04-November-21 | | | Bond Future | 109.08 | 109.0119 | 109.0830 | 109.0119 | 0.00 |
| 12/05/2021 | 2050 On 03-February-22 | | | Bond Future | 108.44 | 108.3690 | 108.4402 | 108.3690 | 0.00 |
| 12/05/2021 | 2050 On 05-May-22 | | | Bond Future | 109.76 | 109.6896 | 109.7614 | 109.6896 | 0.00 |
| 12/05/2021 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | AL37 On 05-August-21 | | | Index Future | 791.44 | 794.1240 | 791.4440 | 794.1240 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | AL37 On 04-November-21 | | | Index Future | 800.42 | 803.1290 | 800.4160 | 803.1290 | 0.00 |
| 12/05/2021 | AL37 On 03-February-22 | | | Index Future | 809.81 | 812.5530 | 809.8070 | 812.5530 | 0.00 |
| 12/05/2021 | AL37 On 05-May-22 | | | Index Future | 819.48 | 822.2600 | 819.4800 | 822.2600 | 0.00 |
| 12/05/2021 | AL7T On 05-August-21 | | | Index Future | 890.46 | 896.1940 | 890.4610 | 896.1940 | 0.00 |
| 12/05/2021 | AL7T On 04-November-21 | | | Index Future | 900.56 | 906.3570 | 900.5560 | 906.3570 | 0.00 |
| 12/05/2021 | AL7T On 03-February-22 | | | Index Future | 911.12 | 916.9930 | 911.1210 | 916.9930 | 0.00 |
| 12/05/2021 | AL7T On 05-May-22 | | | Index Future | 922.00 | 927.9470 | 922.0040 | 927.9470 | 0.00 |
| 12/05/2021 | ALBI On 05-August-21 | | | Index Future | 783.73 | 787.8450 | 783.7320 | 787.8450 | 134.00 |
| 12/05/2021 | ALBI On 04-November-21 | | | Index Future | 792.62 | 796.7800 | 792.6170 | 796.7800 | 0.00 |
| 12/05/2021 | ALBI On 03-February-22 | | | Index Future | 801.92 | 806.1300 | 801.9160 | 806.1300 | 0.00 |
| 12/05/2021 | ALBI On 05-May-22 | | | Index Future | 811.50 | 815.7590 | 811.4950 | 815.7590 | 0.00 |
| 12/05/2021 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C050 On 31-December-50 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 12/05/2021 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/05/2021 | CS33 On 15-September-33 | | | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | ES33 On 05-August-21 | | | Bond Future | 11.57 | 77.1535 | 76.8430 | 77.1535 | 350.00 |
| 12/05/2021 | ES33 On 04-November-21 | | | Bond Future | 11.82 | 74.2631 | 73.9481 | 74.2631 | 0.00 |
| 12/05/2021 | ES33 On 03-February-22 | | | Bond Future | 12.08 | 75.1535 | 74.8343 | 75.1535 | 0.00 |
| 12/05/2021 | ES33 On 05-May-22 | | | Bond Future | 12.34 | 72.2922 | 71.9687 | 72.2922 | 0.00 |
| 12/05/2021 | ES42 On 05-August-21 | | | Bond Future | 12.03 | 76.1603 | 75.7750 | 76.1603 | 4,779.00 |
| 12/05/2021 | ES42 On 04-November-21 | | | Bond Future | 12.26 | 72.7761 | 72.3857 | 72.7761 | 0.00 |
| 12/05/2021 | ES42 On 03-February-22 | | | Bond Future | 12.49 | 73.6492 | 73.2536 | 73.6492 | 0.00 |
| 12/05/2021 | ES42 On 05-May-22 | | | Bond Future | 12.74 | 70.2888 | 69.8881 | 70.2888 | 0.00 |
| 12/05/2021 | GOVI On 05-August-21 | | | GOVI | 774.23 | 778.3320 | 774.2330 | 778.3320 | 989.00 |
| 12/05/2021 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 550830 | 59 | 55 | 59 | 0.00 |
| 12/05/2021 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 550930 | 59 | 55 | 59 | 0.00 |
| 12/05/2021 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 551030 | 59 | 55 | 59 | 0.00 |
| 12/05/2021 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | GOVI On 04-November-21 | | | GOVI | 783.01 | 787.1590 | 783.0110 | 787.1590 | 0.00 |
| 12/05/2021 | GOVI On 04-November-21 | 728.42 | Call | GOVI | 545910 | 59 | 55 | 59 | 0.00 |
| 12/05/2021 | GOVI On 04-November-21 | 728.41 | Call | GOVI | 546010 | 59 | 55 | 59 | 0.00 |
| 12/05/2021 | GOVI On 04-November-21 | 728.40 | Call | GOVI | 546110 | 59 | 55 | 59 | 0.00 |
| 12/05/2021 | GOVI On 04-November-21 | 728.40 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | GOVI On 04-November-21 | 728.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | GOVI On 04-November-21 | 728.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | GOVI On 03-February-22 | | | GOVI | 792.20 | 796.3960 | 792.1970 | 796.3960 | 0.00 |
| 12/05/2021 | GOVI On 03-February-22 | 792.75 | Call | GOVI | 0 | 4 | 0 | 4 | 0.00 |
| 12/05/2021 | GOVI On 03-February-22 | 792.74 | Call | GOVI | 0 | 4 | 0 | 4 | 0.00 |
| 12/05/2021 | GOVI On 03-February-22 | 792.76 | Call | GOVI | 0 | 4 | 0 | 4 | 0.00 |
| 12/05/2021 | GOVI On 03-February-22 | 792.76 | Put | GOVI | 5630 | 0 | 1 | 0 | 0.00 |
| 12/05/2021 | GOVI On 03-February-22 | 792.74 | Put | GOVI | 5430 | 0 | 1 | 0 | 0.00 |
| 12/05/2021 | GOVI On 03-February-22 | 792.75 | Put | GOVI | 5530 | 0 | 1 | 0 | 0.00 |
| 12/05/2021 | GOVI On 05-May-22 | | | GOVI | 801.66 | 805.9090 | 801.6600 | 805.9090 | 0.00 |
| 12/05/2021 | GOVI On 05-May-22 | 788.24 | Call | GOVI | 134200 | 18 | 13 | 18 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | GOVI On 05-May-22 | 788.23 | Call | GOVI | 134300 | 18 | 13 | 18 | 0.00 |
| 12/05/2021 | GOVI On 05-May-22 | 788.25 | Call | GOVI | 134100 | 18 | 13 | 18 | 0.00 |
| 12/05/2021 | GOVI On 05-May-22 | 788.25 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | GOVI On 05-May-22 | 788.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | GOVI On 05-May-22 | 788.24 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 12/05/2021 | IGOV On 05-August-21 | | | Index Future | 286.72 | 286.6780 | 286.7170 | 286.6780 | 580.00 |
| 12/05/2021 | IGOV On 04-November-21 | | | Index Future | 290.04 | 289.9990 | 290.0380 | 289.9990 | 16.00 |
| 12/05/2021 | IGOV On 03-February-22 | | | Index Future | 293.51 | 293.4720 | 293.5100 | 293.4720 | 0.00 |
| 12/05/2021 | IGOV On 05-May-22 | | | Index Future | 297.08 | 297.0460 | 297.0840 | 297.0460 | 0.00 |
| 12/05/2021 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.43 | 90.4300 | 90.4300 | 90.4300 | 0.00 |
| 12/05/2021 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.42 | 89.4200 | 89.4200 | 89.4200 | 0.00 |
| 12/05/2021 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.70 | 90.6900 | 90.7000 | 90.6900 | 51.00 |
| 12/05/2021 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.13 | 90.1100 | 90.1300 | 90.1100 | 0.00 |
| 12/05/2021 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.30 | 90.2700 | 90.3000 | 90.2700 | 0.00 |
| 12/05/2021 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.4500 | 93.5000 | 93.4500 | 0.00 |
| 12/05/2021 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.08 | 94.0100 | 94.0800 | 94.0100 | 0.00 |
| 12/05/2021 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.56 | 86.4700 | 86.5600 | 86.4700 | 0.00 |
| 12/05/2021 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.19 | 92.0900 | 92.1900 | 92.0900 | 0.00 |
| 12/05/2021 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 12/05/2021 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.62 | 80.4300 | 80.6200 | 80.4300 | 0.00 |
| 12/05/2021 | IS10 On 16-March-26 | | | Interest Rate Swap | 77.27 | 77.0600 | 77.2700 | 77.0600 | 0.00 |
| 12/05/2021 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.79 | 75.5700 | 75.7900 | 75.5700 | 0.00 |
| 12/05/2021 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.92 | 77.6900 | 77.9200 | 77.6900 | 0.00 |
| 12/05/2021 | IS10 On 21-December-26 | | | Interest Rate Swap | 82.04 | 81.8000 | 82.0400 | 81.8000 | 0.00 |
| 12/05/2021 | IS10 On 15-March-27 | | | Interest Rate Swap | 80.64 | 80.3900 | 80.6400 | 80.3900 | 0.00 |
| 12/05/2021 | IS10 On 21-June-27 | | | Interest Rate Swap | 82.82 | 82.5700 | 82.8200 | 82.5700 | 0.00 |
| 12/05/2021 | IS10 On 20-September-27 | | | Interest Rate Swap | 88.73 | 88.4700 | 88.7300 | 88.4700 | 0.00 |
| 12/05/2021 | IS10 On 20-December-27 | | | Interest Rate Swap | 89.24 | 88.9800 | 89.2400 | 88.9800 | 0.00 |
| 12/05/2021 | IS10 On 22-March-28 | | | Interest Rate Swap | 82.38 | 82.1100 | 82.3800 | 82.1100 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | IS10 On 20-June-28 | | | Interest Rate Swap | 90.27 | 90.0000 | 90.2700 | 90.0000 | 0.00 |
| 12/05/2021 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 12/05/2021 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 12/05/2021 | JBAF On 19-May-21 | | | Jibar Tradeable Future | 3.69 | 96.3150 | 96.3150 | 96.3150 | 0.00 |
| 12/05/2021 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.72 | 96.2850 | 96.2850 | 96.2850 | 0.00 |
| 12/05/2021 | JBAF On 21-July-21 | | | Jibar Tradeable Future | 3.74 | 96.2800 | 96.2600 | 96.2800 | 0.00 |
| 12/05/2021 | JBAF On 18-August-21 | | | Jibar Tradeable Future | 3.76 | 96.2500 | 96.2400 | 96.2500 | 0.00 |
| 12/05/2021 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.79 | 96.2350 | 96.2150 | 96.2350 | 30,000.00 |
| 12/05/2021 | JBAF On 20-October-21 | | | Jibar Tradeable Future | 3.85 | 96.1800 | 96.1500 | 96.1800 | 0.00 |
| 12/05/2021 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 3.99 | 96.0500 | 96.0100 | 96.0500 | 0.00 |
| 12/05/2021 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 4.23 | 95.8550 | 95.7750 | 95.8550 | 0.00 |
| 12/05/2021 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.61 | 95.4850 | 95.3950 | 95.4850 | 471.00 |
| 12/05/2021 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 4.79 | 95.3200 | 95.2100 | 95.3200 | 0.00 |
| 12/05/2021 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 5.13 | 94.9750 | 94.8750 | 94.9750 | 0.00 |
| 12/05/2021 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 5.33 | 94.7850 | 94.6750 | 94.7850 | 0.00 |
| 12/05/2021 | R023 On 05-August-21 | | | Bond Future | 4.79 | 107.9500 | 107.8290 | 107.9500 | 15,675.00 |
| 12/05/2021 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 848 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 835 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 822 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R023 On 04-November-21 | | | Bond Future | 4.84 | 105.2545 | 105.1310 | 105.2545 | 0.00 |
| 12/05/2021 | R023 On 04-November-21 | 4.92 | Call | Bond Future | 408 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R023 On 04-November-21 | 4.91 | Call | Bond Future | 400 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R023 On 04-November-21 | 4.90 | Call | Bond Future | 392 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R023 On 04-November-21 | 4.90 | Put | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R023 On 04-November-21 | 4.91 | Put | Bond Future | 309 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R023 On 04-November-21 | 4.92 | Put | Bond Future | 304 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R023 On 03-February-22 | | | Bond Future | 4.87 | 106.4909 | 106.3653 | 106.4909 | 0.00 |
| 12/05/2021 | R023 On 03-February-22 | 5.07 | Call | Bond Future | 493 | 1 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | R023 On 03-February-22 | 5.06 | Call | Bond Future | 486 | 1 | 0 | 1 | 0.00 |
| 12/05/2021 | R023 On 03-February-22 | 5.08 | Call | Bond Future | 500 | 1 | 0 | 1 | 0.00 |
| 12/05/2021 | R023 On 03-February-22 | 5.08 | Put | Bond Future | 287 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R023 On 03-February-22 | 5.06 | Put | Bond Future | 294 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R023 On 03-February-22 | 5.07 | Put | Bond Future | 290 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R023 On 05-May-22 | | | Bond Future | 4.88 | 103.8537 | 103.7262 | 103.8537 | 0.00 |
| 12/05/2021 | R023 On 05-May-22 | 6.30 | Call | Bond Future | 1177 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R023 On 05-May-22 | 6.29 | Call | Bond Future | 1170 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R023 On 05-May-22 | 6.31 | Call | Bond Future | 1184 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R023 On 05-May-22 | 6.31 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R023 On 05-May-22 | 6.29 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R023 On 05-May-22 | 6.30 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R035 On 05-August-21 | | | Bond Future | 10.68 | 91.7122 | 91.1873 | 91.7122 | 91,415.00 |
| 12/05/2021 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R035 On 05-August-21 | 10.77 | Call | Bond Future | 3231 | 4 | 3 | 4 | 0.00 |
| 12/05/2021 | R035 On 05-August-21 | 10.02 | Call | Bond Future | 1185 | 1 | 1 | 1 | 100.00 |
| 12/05/2021 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R035 On 05-August-21 | 11.37 | Call | Bond Future | 5653 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | R035 On 05-August-21 | 11.37 | Put | Bond Future | 1367 | 1 | 1 | 1 | 100.00 |
| 12/05/2021 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 46903 | 46 | 47 | 46 | 0.00 |
| 12/05/2021 | R035 On 05-August-21 | 10.77 | Put | Bond Future | 2638 | 2 | 3 | 2 | 100.00 |
| 12/05/2021 | R035 On 05-August-21 | 10.02 | Put | Bond Future | 5552 | 5 | 6 | 5 | 0.00 |
| 12/05/2021 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 47137 | 47 | 47 | 47 | 0.00 |
| 12/05/2021 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 47020 | 46 | 47 | 46 | 0.00 |
| 12/05/2021 | R035 On 04-November-21 | | | Bond Future | 10.88 | 88.2671 | 87.7353 | 88.2671 | 0.00 |
| 12/05/2021 | R035 On 04-November-21 | 11.20 | Call | Bond Future | 5122 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R035 On 04-November-21 | 13.82 | Call | Bond Future | 16019 | 17 | 16 | 17 | 0.00 |
| 12/05/2021 | R035 On 04-November-21 | 11.75 | Call | Bond Future | 7282 | 8 | 7 | 8 | 0.00 |
| 12/05/2021 | R035 On 04-November-21 | 10.23 | Call | Bond Future | 2215 | 2 | 2 | 2 | 782.00 |
| 12/05/2021 | R035 On 04-November-21 | 12.52 | Call | Bond Future | 10388 | 11 | 10 | 11 | 0.00 |
| 12/05/2021 | R035 On 04-November-21 | 12.51 | Call | Bond Future | 10345 | 11 | 10 | 11 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | R035 On 04-November-21 | 10.60 | Call | Bond Future | 3178 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | R035 On 04-November-21 | 10.11 | Call | Bond Future | 1942 | 2 | 2 | 2 | 350.00 |
| 12/05/2021 | R035 On 04-November-21 | 10.12 | Call | Bond Future | 1964 | 2 | 2 | 2 | 400.00 |
| 12/05/2021 | R035 On 04-November-21 | 10.62 | Call | Bond Future | 3235 | 3 | 3 | 3 | 400.00 |
| 12/05/2021 | R035 On 04-November-21 | 11.08 | Call | Bond Future | 4692 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R035 On 04-November-21 | 12.53 | Call | Bond Future | 10430 | 11 | 10 | 11 | 0.00 |
| 12/05/2021 | R035 On 04-November-21 | 12.53 | Put | Bond Future | 998 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R035 On 04-November-21 | 11.08 | Put | Bond Future | 3483 | 3 | 3 | 3 | 782.00 |
| 12/05/2021 | R035 On 04-November-21 | 10.23 | Put | Bond Future | 6436 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | R035 On 04-November-21 | 11.75 | Put | Bond Future | 2120 | 2 | 2 | 2 | 782.00 |
| 12/05/2021 | R035 On 04-November-21 | 10.62 | Put | Bond Future | 4904 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R035 On 04-November-21 | 10.12 | Put | Bond Future | 6924 | 6 | 7 | 6 | 0.00 |
| 12/05/2021 | R035 On 04-November-21 | 10.60 | Put | Bond Future | 4975 | 5 | 5 | 5 | 350.00 |
| 12/05/2021 | R035 On 04-November-21 | 10.11 | Put | Bond Future | 6969 | 6 | 7 | 6 | 0.00 |
| 12/05/2021 | R035 On 04-November-21 | 11.20 | Put | Bond Future | 3184 | 3 | 3 | 3 | 350.00 |
| 12/05/2021 | R035 On 04-November-21 | 12.51 | Put | Bond Future | 1019 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R035 On 04-November-21 | 12.52 | Put | Bond Future | 1008 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R035 On 04-November-21 | 13.82 | Put | Bond Future | 228 | 0 | 0 | 0 | 400.00 |
| 12/05/2021 | R035 On 03-February-22 | | | Bond Future | 11.10 | 89.3042 | 88.7656 | 89.3042 | 0.00 |
| 12/05/2021 | R035 On 03-February-22 | 11.88 | Call | Bond Future | 7381 | 8 | 7 | 8 | 0.00 |
| 12/05/2021 | R035 On 03-February-22 | 10.10 | Call | Bond Future | 2031 | 2 | 2 | 2 | 280.00 |
| 12/05/2021 | R035 On 03-February-22 | 9.70 | Call | Bond Future | 1378 | 2 | 1 | 2 | 683.00 |
| 12/05/2021 | R035 On 03-February-22 | 11.24 | Call | Bond Future | 5070 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R035 On 03-February-22 | 11.28 | Call | Bond Future | 5203 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R035 On 03-February-22 | 10.26 | Call | Bond Future | 2371 | 3 | 2 | 3 | 200.00 |
| 12/05/2021 | R035 On 03-February-22 | 11.73 | Call | Bond Future | 6807 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | R035 On 03-February-22 | 11.03 | Call | Bond Future | 4408 | 5 | 4 | 5 | 0.00 |
| 12/05/2021 | R035 On 03-February-22 | 11.39 | Call | Bond Future | 5578 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | R035 On 03-February-22 | 11.22 | Call | Bond Future | 5005 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R035 On 03-February-22 | 10.65 | Call | Bond Future | 3325 | 4 | 3 | 4 | 0.00 |
| 12/05/2021 | R035 On 03-February-22 | 11.23 | Call | Bond Future | 5037 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R035 On 03-February-22 | 11.23 | Put | Bond Future | 4272 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R035 On 03-February-22 | 11.22 | Put | Bond Future | 4300 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | R035 On 03-February-22 | 11.39 | Put | Bond Future | 3866 | 4 | 4 | 4 | 683.00 |
| 12/05/2021 | R035 On 03-February-22 | 11.73 | Put | Bond Future | 3132 | 3 | 3 | 3 | 280.00 |
| 12/05/2021 | R035 On 03-February-22 | 11.28 | Put | Bond Future | 4140 | 4 | 4 | 4 | 200.00 |
| 12/05/2021 | R035 On 03-February-22 | 10.26 | Put | Bond Future | 7699 | 7 | 8 | 7 | 0.00 |
| 12/05/2021 | R035 On 03-February-22 | 11.24 | Put | Bond Future | 4245 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R035 On 03-February-22 | 10.65 | Put | Bond Future | 6129 | 6 | 6 | 6 | 683.00 |
| 12/05/2021 | R035 On 03-February-22 | 9.70 | Put | Bond Future | 10514 | 10 | 11 | 10 | 0.00 |
| 12/05/2021 | R035 On 03-February-22 | 11.88 | Put | Bond Future | 2862 | 3 | 3 | 3 | 200.00 |
| 12/05/2021 | R035 On 03-February-22 | 11.03 | Put | Bond Future | 4850 | 5 | 5 | 5 | 280.00 |
| 12/05/2021 | R035 On 03-February-22 | 10.10 | Put | Bond Future | 8423 | 8 | 8 | 8 | 0.00 |
| 12/05/2021 | R035 On 05-May-22 | | | Bond Future | 11.32 | 85.8942 | 85.3488 | 85.8942 | 0.00 |
| 12/05/2021 | R035 On 05-May-22 | 11.65 | Call | Bond Future | 6083 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | R035 On 05-May-22 | 11.64 | Call | Bond Future | 6050 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | R035 On 05-May-22 | 11.63 | Call | Bond Future | 6016 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | R035 On 05-May-22 | 11.63 | Put | Bond Future | 4231 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R035 On 05-May-22 | 11.64 | Put | Bond Future | 4207 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R035 On 05-May-22 | 11.65 | Put | Bond Future | 4184 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R186 On 05-August-21 | | | Bond Future | 7.55 | 114.6414 | 114.2730 | 114.6414 | 93,183.00 |
| 12/05/2021 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 5186 | 6 | 5 | 6 | 0.00 |
| 12/05/2021 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 5148 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 5109 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 258 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 252 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 247 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R186 On 04-November-21 | | | Bond Future | 7.73 | 115.9297 | 115.5559 | 115.9297 | 0.00 |
| 12/05/2021 | R186 On 04-November-21 | 8.11 | Call | Bond Future | 3145 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | R186 On 04-November-21 | 8.77 | Call | Bond Future | 5229 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R186 On 04-November-21 | 7.77 | Call | Bond Future | 2270 | 2 | 2 | 2 | 0.00 |
| 12/05/2021 | R186 On 04-November-21 | 8.10 | Call | Bond Future | 3117 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | R186 On 04-November-21 | 8.09 | Call | Bond Future | 3089 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | R186 On 04-November-21 | 8.09 | Put | Bond Future | 1493 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R186 On 04-November-21 | 8.10 | Put | Bond Future | 1477 | 1 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | R186 On 04-November-21 | 8.77 | Put | Bond Future | 708 | 1 | 1 | 1 | 15,177.00 |
| 12/05/2021 | R186 On 04-November-21 | 8.11 | Put | Bond Future | 1461 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R186 On 04-November-21 | 7.77 | Put | Bond Future | 2086 | 2 | 2 | 2 | 15,177.00 |
| 12/05/2021 | R186 On 03-February-22 | | | Bond Future | 7.92 | 112.0088 | 111.6299 | 112.0088 | 0.00 |
| 12/05/2021 | R186 On 03-February-22 | 7.29 | Call | Bond Future | 1346 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R186 On 03-February-22 | 7.28 | Call | Bond Future | 1331 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R186 On 03-February-22 | 7.30 | Call | Bond Future | 1361 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R186 On 03-February-22 | 7.30 | Put | Bond Future | 4036 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R186 On 03-February-22 | 7.28 | Put | Bond Future | 4093 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R186 On 03-February-22 | 7.29 | Put | Bond Future | 4064 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R186 On 05-May-22 | | | Bond Future | 8.14 | 113.3488 | 112.9649 | 113.3488 | 0.00 |
| 12/05/2021 | R186 On 05-May-22 | 8.31 | Call | Bond Future | 3103 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | R186 On 05-May-22 | 8.30 | Call | Bond Future | 3080 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | R186 On 05-May-22 | 8.32 | Call | Bond Future | 3126 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | R186 On 05-May-22 | 8.32 | Put | Bond Future | 2396 | 2 | 2 | 2 | 0.00 |
| 12/05/2021 | R186 On 05-May-22 | 8.30 | Put | Bond Future | 2430 | 2 | 2 | 2 | 0.00 |
| 12/05/2021 | R186 On 05-May-22 | 8.31 | Put | Bond Future | 2413 | 2 | 2 | 2 | 0.00 |
| 12/05/2021 | R197 On 05-August-21 | | | Bond Future | 318.24 | 317.8704 | 318.2392 | 317.8704 | 1,754.00 |
| 12/05/2021 | R197 On 04-November-21 | | | Bond Future | 321.89 | 321.5178 | 321.8874 | 321.5178 | 0.00 |
| 12/05/2021 | R197 On 03-February-22 | | | Bond Future | 317.64 | 317.2644 | 317.6364 | 317.2644 | 0.00 |
| 12/05/2021 | R197 On 05-May-22 | | | Bond Future | 321.51 | 321.1311 | 321.5065 | 321.1311 | 0.00 |
| 12/05/2021 | R202 On 05-August-21 | | | Bond Future | 230.06 | 230.3695 | 230.0562 | 230.3695 | 9,325.00 |
| 12/05/2021 | R202 On 04-November-21 | | | Bond Future | 232.69 | 233.0128 | 232.6932 | 233.0128 | 0.00 |
| 12/05/2021 | R202 On 03-February-22 | | | Bond Future | 231.17 | 231.4990 | 231.1743 | 231.4990 | 0.00 |
| 12/05/2021 | R202 On 05-May-22 | | | Bond Future | 233.99 | 234.3201 | 233.9904 | 234.3201 | 0.00 |
| 12/05/2021 | R209 On 05-August-21 | | | Bond Future | 10.57 | 70.7905 | 70.4453 | 70.7905 | 28,493.00 |
| 12/05/2021 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 7062 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 7023 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 7102 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 610 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 628 | 1 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 619 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R209 On 04-November-21 | | | Bond Future | 10.75 | 68.4454 | 68.0956 | 68.4454 | 4,375.00 |
| 12/05/2021 | R209 On 04-November-21 | 9.50 | Call | Bond Future | 1092 | 1 | 1 | 1 | 6,000.00 |
| 12/05/2021 | R209 On 04-November-21 | 12.18 | Call | Bond Future | 8386 | 9 | 8 | 9 | 0.00 |
| 12/05/2021 | R209 On 04-November-21 | 12.00 | Call | Bond Future | 7756 | 8 | 8 | 8 | 0.00 |
| 12/05/2021 | R209 On 04-November-21 | 10.50 | Call | Bond Future | 2981 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | R209 On 04-November-21 | 12.19 | Call | Bond Future | 8421 | 9 | 8 | 9 | 0.00 |
| 12/05/2021 | R209 On 04-November-21 | 12.17 | Call | Bond Future | 8351 | 9 | 8 | 9 | 0.00 |
| 12/05/2021 | R209 On 04-November-21 | 12.19 | Put | Bond Future | 1146 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R209 On 04-November-21 | 12.00 | Put | Bond Future | 1372 | 1 | 1 | 1 | 9,000.00 |
| 12/05/2021 | R209 On 04-November-21 | 12.18 | Put | Bond Future | 1157 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R209 On 04-November-21 | 12.17 | Put | Bond Future | 1168 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R209 On 04-November-21 | 10.50 | Put | Bond Future | 4365 | 4 | 4 | 4 | 12,500.00 |
| 12/05/2021 | R209 On 04-November-21 | 9.50 | Put | Bond Future | 8458 | 8 | 8 | 8 | 0.00 |
| 12/05/2021 | R209 On 03-February-22 | | | Bond Future | 10.94 | 69.2498 | 68.8954 | 69.2498 | 0.00 |
| 12/05/2021 | R209 On 03-February-22 | 11.04 | Call | Bond Future | 4569 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R209 On 03-February-22 | 11.03 | Call | Bond Future | 4540 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R209 On 03-February-22 | 11.02 | Call | Bond Future | 4512 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R209 On 03-February-22 | 11.02 | Put | Bond Future | 4061 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R209 On 03-February-22 | 11.03 | Put | Bond Future | 4036 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R209 On 03-February-22 | 11.04 | Put | Bond Future | 4012 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R209 On 05-May-22 | | | Bond Future | 11.13 | 66.9368 | 66.5779 | 66.9368 | 0.00 |
| 12/05/2021 | R209 On 05-May-22 | 11.45 | Call | Bond Future | 5516 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | R209 On 05-May-22 | 11.44 | Call | Bond Future | 5487 | 6 | 5 | 6 | 0.00 |
| 12/05/2021 | R209 On 05-May-22 | 11.43 | Call | Bond Future | 5458 | 6 | 5 | 6 | 0.00 |
| 12/05/2021 | R209 On 05-May-22 | 11.43 | Put | Bond Future | 3906 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R209 On 05-May-22 | 11.44 | Put | Bond Future | 3884 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R209 On 05-May-22 | 11.45 | Put | Bond Future | 3864 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R210 On 05-August-21 | | | Bond Future | 206.54 | 206.5507 | 206.5351 | 206.5507 | 1,486.00 |
| 12/05/2021 | R210 On 04-November-21 | | | Bond Future | 206.16 | 206.1792 | 206.1612 | 206.1792 | 0.00 |
| 12/05/2021 | R210 On 03-February-22 | | | Bond Future | 208.63 | 208.6493 | 208.6299 | 208.6493 | 0.00 |
| 12/05/2021 | R210 On 05-May-22 | | | Bond Future | 208.37 | 208.3918 | 208.3714 | 208.3918 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | R212 On 05-August-21 | | | Bond Future | 171.98 | 171.9389 | 171.9753 | 171.9389 | 1,608.00 |
| 12/05/2021 | R212 On 04-November-21 | | | Bond Future | 173.95 | 173.9121 | 173.9470 | 173.9121 | 0.00 |
| 12/05/2021 | R213 On 05-August-21 | | | Bond Future | 9.64 | 87.4093 | 86.8716 | 87.4093 | 9,054.00 |
| 12/05/2021 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 6831 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | R213 On 05-August-21 | 10.78 | Call | Bond Future | 6500 | 7 | 6 | 7 | 0.00 |
| 12/05/2021 | R213 On 05-August-21 | 10.14 | Call | Bond Future | 3986 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 6790 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 6748 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | R213 On 05-August-21 | 9.34 | Call | Bond Future | 1607 | 2 | 2 | 2 | 0.00 |
| 12/05/2021 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 483 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R213 On 05-August-21 | 10.14 | Put | Bond Future | 1295 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R213 On 05-August-21 | 9.34 | Put | Bond Future | 3267 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 475 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R213 On 05-August-21 | 10.78 | Put | Bond Future | 533 | 0 | 1 | 0 | 0.00 |
| 12/05/2021 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 467 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R213 On 04-November-21 | | | Bond Future | 9.83 | 84.8613 | 84.3167 | 84.8613 | 0.00 |
| 12/05/2021 | R213 On 04-November-21 | 11.10 | Call | Bond Future | 7483 | 8 | 7 | 8 | 0.00 |
| 12/05/2021 | R213 On 04-November-21 | 11.09 | Call | Bond Future | 7447 | 8 | 7 | 8 | 0.00 |
| 12/05/2021 | R213 On 04-November-21 | 11.11 | Call | Bond Future | 7520 | 8 | 8 | 8 | 0.00 |
| 12/05/2021 | R213 On 04-November-21 | 11.09 | Put | Bond Future | 1088 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R213 On 04-November-21 | 11.10 | Put | Bond Future | 1076 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R213 On 04-November-21 | 11.11 | Put | Bond Future | 1065 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R213 On 03-February-22 | | | Bond Future | 10.04 | 85.8582 | 85.3066 | 85.8582 | 0.00 |
| 12/05/2021 | R213 On 03-February-22 | 10.17 | Call | Bond Future | 4129 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R213 On 03-February-22 | 9.15 | Call | Bond Future | 1808 | 2 | 2 | 2 | 220.00 |
| 12/05/2021 | R213 On 03-February-22 | 10.60 | Call | Bond Future | 5428 | 6 | 5 | 6 | 0.00 |
| 12/05/2021 | R213 On 03-February-22 | 9.22 | Call | Bond Future | 1933 | 2 | 2 | 2 | 430.00 |
| 12/05/2021 | R213 On 03-February-22 | 10.25 | Call | Bond Future | 4354 | 5 | 4 | 5 | 0.00 |
| 12/05/2021 | R213 On 03-February-22 | 9.76 | Call | Bond Future | 3070 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | R213 On 03-February-22 | 10.15 | Call | Bond Future | 4074 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R213 On 03-February-22 | 9.96 | Call | Bond Future | 3567 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | R213 On 03-February-22 | 9.58 | Call | Bond Future | 2659 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | R213 On 03-February-22 | 9.97 | Call | Bond Future | 3593 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R213 On 03-February-22 | 8.80 | Call | Bond Future | 1289 | 1 | 1 | 1 | 102.00 |
| 12/05/2021 | R213 On 03-February-22 | 10.00 | Call | Bond Future | 3671 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R213 On 03-February-22 | 10.67 | Call | Bond Future | 5656 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | R213 On 03-February-22 | 8.63 | Call | Bond Future | 1088 | 1 | 1 | 1 | 200.00 |
| 12/05/2021 | R213 On 03-February-22 | 9.98 | Call | Bond Future | 3619 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R213 On 03-February-22 | 9.98 | Put | Bond Future | 3920 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R213 On 03-February-22 | 10.67 | Put | Bond Future | 2476 | 2 | 2 | 2 | 220.00 |
| 12/05/2021 | R213 On 03-February-22 | 10.60 | Put | Bond Future | 2593 | 2 | 3 | 2 | 430.00 |
| 12/05/2021 | R213 On 03-February-22 | 10.00 | Put | Bond Future | 3868 | 4 | 4 | 4 | 430.00 |
| 12/05/2021 | R213 On 03-February-22 | 9.22 | Put | Bond Future | 6298 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | R213 On 03-February-22 | 8.80 | Put | Bond Future | 8011 | 8 | 8 | 8 | 0.00 |
| 12/05/2021 | R213 On 03-February-22 | 9.58 | Put | Bond Future | 5067 | 5 | 5 | 5 | 200.00 |
| 12/05/2021 | R213 On 03-February-22 | 8.63 | Put | Bond Future | 8788 | 8 | 9 | 8 | 0.00 |
| 12/05/2021 | R213 On 03-February-22 | 9.97 | Put | Bond Future | 3946 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R213 On 03-February-22 | 9.96 | Put | Bond Future | 3971 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R213 On 03-February-22 | 10.15 | Put | Bond Future | 3499 | 3 | 3 | 3 | 200.00 |
| 12/05/2021 | R213 On 03-February-22 | 9.76 | Put | Bond Future | 4522 | 4 | 5 | 4 | 102.00 |
| 12/05/2021 | R213 On 03-February-22 | 10.25 | Put | Bond Future | 3269 | 3 | 3 | 3 | 102.00 |
| 12/05/2021 | R213 On 03-February-22 | 10.17 | Put | Bond Future | 3452 | 3 | 3 | 3 | 220.00 |
| 12/05/2021 | R213 On 03-February-22 | 9.15 | Put | Bond Future | 6561 | 6 | 7 | 6 | 0.00 |
| 12/05/2021 | R213 On 05-May-22 | | | Bond Future | 10.25 | 83.3529 | 82.7944 | 83.3529 | 0.00 |
| 12/05/2021 | R213 On 05-May-22 | 10.64 | Call | Bond Future | 5163 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R213 On 05-May-22 | 10.65 | Call | Bond Future | 5192 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R213 On 05-May-22 | 10.63 | Call | Bond Future | 5133 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R213 On 05-May-22 | 10.65 | Put | Bond Future | 3197 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | R213 On 05-May-22 | 10.63 | Put | Bond Future | 3235 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | R213 On 05-May-22 | 10.64 | Put | Bond Future | 3216 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | R214 On 05-August-21 | | | Bond Future | 10.91 | 67.9109 | 67.5285 | 67.9109 | 17,880.00 |
| 12/05/2021 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 6694 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 6732 | 7 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 6656 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 804 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 826 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 815 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R214 On 04-November-21 | | | Bond Future | 11.09 | 65.3961 | 65.0086 | 65.3961 | 0.00 |
| 12/05/2021 | R214 On 04-November-21 | 12.48 | Call | Bond Future | 8378 | 9 | 8 | 9 | 0.00 |
| 12/05/2021 | R214 On 04-November-21 | 12.47 | Call | Bond Future | 8344 | 9 | 8 | 9 | 0.00 |
| 12/05/2021 | R214 On 04-November-21 | 12.46 | Call | Bond Future | 8309 | 9 | 8 | 9 | 0.00 |
| 12/05/2021 | R214 On 04-November-21 | 12.46 | Put | Bond Future | 1338 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R214 On 04-November-21 | 12.48 | Put | Bond Future | 1314 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R214 On 04-November-21 | 12.47 | Put | Bond Future | 1326 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R214 On 03-February-22 | | | Bond Future | 11.27 | 66.1645 | 65.7721 | 66.1645 | 0.00 |
| 12/05/2021 | R214 On 03-February-22 | 11.40 | Call | Bond Future | 4766 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R214 On 03-February-22 | 11.39 | Call | Bond Future | 4737 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R214 On 03-February-22 | 11.41 | Call | Bond Future | 4794 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R214 On 03-February-22 | 11.39 | Put | Bond Future | 4115 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R214 On 03-February-22 | 11.40 | Put | Bond Future | 4090 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R214 On 03-February-22 | 11.41 | Put | Bond Future | 4066 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R214 On 05-May-22 | | | Bond Future | 11.46 | 63.6760 | 63.2787 | 63.6760 | 0.00 |
| 12/05/2021 | R214 On 05-May-22 | 11.74 | Call | Bond Future | 5532 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | R214 On 05-May-22 | 11.73 | Call | Bond Future | 5503 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | R214 On 05-May-22 | 11.75 | Call | Bond Future | 5560 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | R214 On 05-May-22 | 11.73 | Put | Bond Future | 4096 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R214 On 05-May-22 | 11.74 | Put | Bond Future | 4074 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R214 On 05-May-22 | 11.75 | Put | Bond Future | 4051 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R248 On 05-August-21 | | | Bond Future | 10.95 | 85.5996 | 85.0054 | 85.5996 | 172,314.00 |
| 12/05/2021 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 10421 | 11 | 10 | 11 | 0.00 |
| 12/05/2021 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 10371 | 11 | 10 | 11 | 0.00 |
| 12/05/2021 | R248 On 05-August-21 | 10.00 | Call | Bond Future | 694 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R248 On 05-August-21 | 10.50 | Call | Bond Future | 1767 | 2 | 2 | 2 | 1,000.00 |
| 12/05/2021 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 10471 | 11 | 10 | 11 | 0.00 |
| 12/05/2021 | R248 On 05-August-21 | 11.20 | Call | Bond Future | 4205 | 5 | 4 | 5 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2021 | R248 On 05-August-21 | 10.30 | Call | Bond Future | 1268 | 1 | 1 | 1 | 1,300.00 |
| 12/05/2021 | R248 On 05-August-21 | 10.60 | Call | Bond Future | 2047 | 2 | 2 | 2 | 0.00 |
| 12/05/2021 | R248 On 05-August-21 | 10.90 | Call | Bond Future | 3025 | 3 | 3 | 3 | 1,300.00 |
| 12/05/2021 | R248 On 05-August-21 | 10.60 | Put | Bond Future | 4601 | 4 | 5 | 4 | 0.00 |
| 12/05/2021 | R248 On 05-August-21 | 10.90 | Put | Bond Future | 3360 | 3 | 3 | 3 | 0.00 |
| 12/05/2021 | R248 On 05-August-21 | 10.50 | Put | Bond Future | 5084 | 5 | 5 | 5 | 0.00 |
| 12/05/2021 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 451 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R248 On 05-August-21 | 11.20 | Put | Bond Future | 2423 | 2 | 2 | 2 | 0.00 |
| 12/05/2021 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 444 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R248 On 05-August-21 | 10.30 | Put | Bond Future | 6148 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | R248 On 05-August-21 | 10.00 | Put | Bond Future | 8015 | 7 | 8 | 7 | 0.00 |
| 12/05/2021 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 437 | 0 | 0 | 0 | 0.00 |
| 12/05/2021 | R248 On 04-November-21 | | | Bond Future | 11.13 | 82.1489 | 81.5471 | 82.1489 | 0.00 |
| 12/05/2021 | R248 On 04-November-21 | 12.84 | Call | Bond Future | 11567 | 12 | 12 | 12 | 0.00 |
| 12/05/2021 | R248 On 04-November-21 | 12.83 | Call | Bond Future | 11523 | 12 | 12 | 12 | 0.00 |
| 12/05/2021 | R248 On 04-November-21 | 12.85 | Call | Bond Future | 11610 | 12 | 12 | 12 | 0.00 |
| 12/05/2021 | R248 On 04-November-21 | 12.85 | Put | Bond Future | 1021 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R248 On 04-November-21 | 12.83 | Put | Bond Future | 1042 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R248 On 04-November-21 | 12.84 | Put | Bond Future | 1032 | 1 | 1 | 1 | 0.00 |
| 12/05/2021 | R248 On 03-February-22 | | | Bond Future | 11.31 | 83.1142 | 82.5048 | 83.1142 | 0.00 |
| 12/05/2021 | R248 On 03-February-22 | 11.49 | Call | Bond Future | 5627 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | R248 On 03-February-22 | 11.48 | Call | Bond Future | 5590 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | R248 On 03-February-22 | 11.47 | Call | Bond Future | 5554 | 6 | 6 | 6 | 0.00 |
| 12/05/2021 | R248 On 03-February-22 | 11.49 | Put | Bond Future | 4452 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R248 On 03-February-22 | 11.47 | Put | Bond Future | 4512 | 4 | 5 | 4 | 0.00 |
| 12/05/2021 | R248 On 03-February-22 | 11.48 | Put | Bond Future | 4482 | 4 | 4 | 4 | 0.00 |
| 12/05/2021 | R248 On 05-May-22 | | | Bond Future | 11.50 | 79.6932 | 79.0762 | 79.6932 | 0.00 |
| 12/05/2021 | R248 On 05-May-22 | 11.81 | Call | Bond Future | 6522 | 7 | 7 | 7 | 0.00 |
| 12/05/2021 | R248 On 05-May-22 | 11.80 | Call | Bond Future | 6486 | 7 | 6 | 7 | 0.00 |
| 12/05/2021 | R248 On 05-May-22 | 11.79 | Call | Bond Future | 6450 | 7 | 6 | 7 | 0.00 |
| 12/05/2021 | R248 On 05-May-22 | 11.79 | Put | Bond Future | 4589 | 4 | 5 | 4 | 0.00 |
| 12/05/2021 | R248 On 05-May-22 | 11.81 | Put | Bond Future | 4535 | 4 | 5 | 4 | 0.00 |
| 12/05/2021 | R248 On 05-May-22 | 11.80 | Put | Bond Future | 4562 | 4 | 5 | 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 |
|------|------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
|------|------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|