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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/06/2021 TO: 02/06/2021

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | 2025 On 05-August-21 | | | Bond Future | 153.69 | 153.7188 | 153.6860 | 153.7188 | 5,368.00 |
| 02/06/2021 | 2025 On 04-November-21 | | | Bond Future | 155.41 | 155.4404 | 155.4059 | 155.4404 | 0.00 |
| 02/06/2021 | 2025 On 03-February-22 | | | Bond Future | 155.67 | 155.7093 | 155.6736 | 155.7093 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | 2025 On 05-May-22 | | | Bond Future | 157.55 | 157.5885 | 157.5516 | 157.5885 | 0.00 |
| 02/06/2021 | 2029 On 05-August-21 | | | Bond Future | 114.97 | 114.9839 | 114.9657 | 114.9839 | 3,031.00 |
| 02/06/2021 | 2029 On 04-November-21 | | | Bond Future | 115.10 | 115.1207 | 115.1014 | 115.1207 | 0.00 |
| 02/06/2021 | 2029 On 03-February-22 | | | Bond Future | 116.45 | 116.4742 | 116.4539 | 116.4742 | 0.00 |
| 02/06/2021 | 2029 On 05-May-22 | | | Bond Future | 116.68 | 116.7043 | 116.6833 | 116.7043 | 0.00 |
| 02/06/2021 | 2030 On 05-August-21 | | | Bond Future | 9.02 | 94.2127 | 94.3077 | 94.2127 | 100,948.00 |
| 02/06/2021 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 7722 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | 2030 On 05-August-21 | 8.50 | Call | Bond Future | 911 | 1 | 1 | 1 | 5,000.00 |
| 02/06/2021 | 2030 On 05-August-21 | 9.50 | Call | Bond Future | 3704 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | 2030 On 05-August-21 | 9.75 | Call | Bond Future | 4713 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | 2030 On 05-August-21 | 8.95 | Call | Bond Future | 1892 | 2 | 2 | 2 | 600.00 |
| 02/06/2021 | 2030 On 05-August-21 | 10.30 | Call | Bond Future | 7126 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | 2030 On 05-August-21 | 7.70 | Call | Bond Future | 153 | 0 | 0 | 0 | 200.00 |
| 02/06/2021 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 7676 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 7630 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | 2030 On 05-August-21 | 10.15 | Call | Bond Future | 6452 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | 2030 On 05-August-21 | 8.83 | Call | Bond Future | 1587 | 2 | 2 | 2 | 479.00 |
| 02/06/2021 | 2030 On 05-August-21 | 9.45 | Call | Bond Future | 3514 | 3 | 4 | 3 | 600.00 |
| 02/06/2021 | 2030 On 05-August-21 | 12.10 | Call | Bond Future | 15434 | 15 | 15 | 15 | 0.00 |
| 02/06/2021 | 2030 On 05-August-21 | 8.78 | Call | Bond Future | 1469 | 1 | 1 | 1 | 200.00 |
| 02/06/2021 | 2030 On 05-August-21 | 7.70 | Put | Bond Future | 7922 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | 2030 On 05-August-21 | 12.10 | Put | Bond Future | 2 | 0 | 0 | 0 | 600.00 |
| 02/06/2021 | 2030 On 05-August-21 | 10.30 | Put | Bond Future | 260 | 0 | 0 | 0 | 200.00 |
| 02/06/2021 | 2030 On 05-August-21 | 8.78 | Put | Bond Future | 2803 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 205 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | 2030 On 05-August-21 | 8.50 | Put | Bond Future | 3862 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 201 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | 2030 On 05-August-21 | 8.95 | Put | Bond Future | 2261 | 2 | 2 | 2 | 0.00 |
| 02/06/2021 | 2030 On 05-August-21 | 9.45 | Put | Bond Future | 1116 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | 2030 On 05-August-21 | 9.75 | Put | Bond Future | 704 | 1 | 1 | 1 | 479.00 |
| 02/06/2021 | 2030 On 05-August-21 | 8.83 | Put | Bond Future | 2635 | 3 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | 2030 On 05-August-21 | 9.50 | Put | Bond Future | 1035 | 1 | 1 | 1 | 5,000.00 |
| 02/06/2021 | 2030 On 05-August-21 | 10.15 | Put | Bond Future | 353 | 0 | 0 | 0 | 479.00 |
| 02/06/2021 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 197 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | 2030 On 04-November-21 | | | Bond Future | 9.20 | 95.2455 | 95.3407 | 95.2455 | 0.00 |
| 02/06/2021 | 2030 On 04-November-21 | 8.77 | Call | Bond Future | 1905 | 2 | 2 | 2 | 300.00 |
| 02/06/2021 | 2030 On 04-November-21 | 11.44 | Call | Bond Future | 11427 | 11 | 11 | 11 | 0.00 |
| 02/06/2021 | 2030 On 04-November-21 | 10.61 | Call | Bond Future | 7975 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | 2030 On 04-November-21 | 9.90 | Call | Bond Future | 5235 | 5 | 5 | 5 | 29.00 |
| 02/06/2021 | 2030 On 04-November-21 | 10.59 | Call | Bond Future | 7895 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | 2030 On 04-November-21 | 11.26 | Call | Bond Future | 10662 | 11 | 11 | 11 | 0.00 |
| 02/06/2021 | 2030 On 04-November-21 | 9.20 | Call | Bond Future | 2961 | 3 | 3 | 3 | 29.00 |
| 02/06/2021 | 2030 On 04-November-21 | 8.27 | Call | Bond Future | 1022 | 1 | 1 | 1 | 300.00 |
| 02/06/2021 | 2030 On 04-November-21 | 10.60 | Call | Bond Future | 7935 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | 2030 On 04-November-21 | 10.60 | Put | Bond Future | 724 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | 2030 On 04-November-21 | 10.59 | Put | Bond Future | 734 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | 2030 On 04-November-21 | 8.77 | Put | Bond Future | 4292 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | 2030 On 04-November-21 | 11.44 | Put | Bond Future | 227 | 0 | 0 | 0 | 300.00 |
| 02/06/2021 | 2030 On 04-November-21 | 8.27 | Put | Bond Future | 6268 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | 2030 On 04-November-21 | 9.20 | Put | Bond Future | 2974 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2030 On 04-November-21 | 10.61 | Put | Bond Future | 715 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | 2030 On 04-November-21 | 11.26 | Put | Bond Future | 297 | 0 | 0 | 0 | 29.00 |
| 02/06/2021 | 2030 On 04-November-21 | 9.90 | Put | Bond Future | 1542 | 2 | 2 | 2 | 0.00 |
| 02/06/2021 | 2030 On 03-February-22 | | | Bond Future | 9.40 | 92.3387 | 92.4344 | 92.3387 | 0.00 |
| 02/06/2021 | 2030 On 03-February-22 | 9.60 | Call | Bond Future | 3979 | 4 | 4 | 4 | 1,000.00 |
| 02/06/2021 | 2030 On 03-February-22 | 10.85 | Call | Bond Future | 8274 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | 2030 On 03-February-22 | 9.78 | Call | Bond Future | 4522 | 4 | 5 | 4 | 0.00 |
| 02/06/2021 | 2030 On 03-February-22 | 9.43 | Call | Bond Future | 3498 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2030 On 03-February-22 | 9.44 | Call | Bond Future | 3526 | 3 | 4 | 3 | 0.00 |
| 02/06/2021 | 2030 On 03-February-22 | 8.85 | Call | Bond Future | 2106 | 2 | 2 | 2 | 1,000.00 |
| 02/06/2021 | 2030 On 03-February-22 | 9.35 | Call | Bond Future | 3283 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2030 On 03-February-22 | 8.39 | Call | Bond Future | 1305 | 1 | 1 | 1 | 101.00 |
| 02/06/2021 | 2030 On 03-February-22 | 9.45 | Call | Bond Future | 3553 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | 2030 On 03-February-22 | 9.45 | Put | Bond Future | 3293 | 3 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | 2030 On 03-February-22 | 9.35 | Put | Bond Future | 3548 | 4 | 4 | 4 | 101.00 |
| 02/06/2021 | 2030 On 03-February-22 | 8.39 | Put | Bond Future | 6809 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | 2030 On 03-February-22 | 8.85 | Put | Bond Future | 5054 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | 2030 On 03-February-22 | 9.44 | Put | Bond Future | 3318 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2030 On 03-February-22 | 9.43 | Put | Bond Future | 3343 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2030 On 03-February-22 | 9.78 | Put | Bond Future | 2556 | 3 | 3 | 3 | 101.00 |
| 02/06/2021 | 2030 On 03-February-22 | 10.85 | Put | Bond Future | 1051 | 1 | 1 | 1 | 1,000.00 |
| 02/06/2021 | 2030 On 03-February-22 | 9.60 | Put | Bond Future | 2938 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2030 On 05-May-22 | | | Bond Future | 9.61 | 93.4329 | 93.5293 | 93.4329 | 0.00 |
| 02/06/2021 | 2030 On 05-May-22 | 8.89 | Call | Bond Future | 2064 | 0 | 2 | 0 | 1,800.00 |
| 02/06/2021 | 2030 On 05-May-22 | 11.04 | Call | Bond Future | 8271 | 0 | 8 | 0 | 0.00 |
| 02/06/2021 | 2030 On 05-May-22 | 9.35 | Call | Bond Future | 3061 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2030 On 05-May-22 | 10.20 | Call | Bond Future | 5436 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | 2030 On 05-May-22 | 10.19 | Call | Bond Future | 5404 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | 2030 On 05-May-22 | 8.14 | Call | Bond Future | 1011 | 0 | 1 | 0 | 1,800.00 |
| 02/06/2021 | 2030 On 05-May-22 | 9.95 | Call | Bond Future | 4667 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | 2030 On 05-May-22 | 10.21 | Call | Bond Future | 5468 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | 2030 On 05-May-22 | 8.47 | Call | Bond Future | 1399 | 1 | 1 | 1 | 1,073.00 |
| 02/06/2021 | 2030 On 05-May-22 | 8.14 | Put | Bond Future | 8858 | 0 | 9 | 0 | 0.00 |
| 02/06/2021 | 2030 On 05-May-22 | 10.21 | Put | Bond Future | 2484 | 3 | 2 | 3 | 0.00 |
| 02/06/2021 | 2030 On 05-May-22 | 8.89 | Put | Bond Future | 5802 | 0 | 6 | 0 | 0.00 |
| 02/06/2021 | 2030 On 05-May-22 | 10.19 | Put | Bond Future | 2518 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2030 On 05-May-22 | 10.20 | Put | Bond Future | 2501 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2030 On 05-May-22 | 9.35 | Put | Bond Future | 4385 | 4 | 4 | 4 | 1,073.00 |
| 02/06/2021 | 2030 On 05-May-22 | 8.47 | Put | Bond Future | 7411 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | 2030 On 05-May-22 | 9.95 | Put | Bond Future | 2958 | 3 | 3 | 3 | 1,073.00 |
| 02/06/2021 | 2030 On 05-May-22 | 11.04 | Put | Bond Future | 1371 | 0 | 1 | 0 | 1,800.00 |
| 02/06/2021 | 2032 On 05-August-21 | | | Bond Future | 9.71 | 93.2030 | 93.3999 | 93.2030 | 118,592.00 |
| 02/06/2021 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 9513 | 9 | 10 | 9 | 0.00 |
| 02/06/2021 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 9464 | 9 | 9 | 9 | 0.00 |
| 02/06/2021 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 9562 | 9 | 10 | 9 | 0.00 |
| 02/06/2021 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 161 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 168 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 164 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | 2032 On 04-November-21 | | | Bond Future | 9.91 | 90.0794 | 90.2776 | 90.0794 | 21.00 |
| 02/06/2021 | 2032 On 04-November-21 | 9.33 | Call | Bond Future | 1902 | 2 | 2 | 2 | 700.00 |
| 02/06/2021 | 2032 On 04-November-21 | 12.81 | Call | Bond Future | 15314 | 15 | 15 | 15 | 0.00 |
| 02/06/2021 | 2032 On 04-November-21 | 11.71 | Call | Bond Future | 10447 | 10 | 10 | 10 | 0.00 |
| 02/06/2021 | 2032 On 04-November-21 | 9.83 | Call | Bond Future | 3181 | 3 | 3 | 3 | 700.00 |
| 02/06/2021 | 2032 On 04-November-21 | 11.70 | Call | Bond Future | 10404 | 10 | 10 | 10 | 0.00 |
| 02/06/2021 | 2032 On 04-November-21 | 11.69 | Call | Bond Future | 10361 | 10 | 10 | 10 | 0.00 |
| 02/06/2021 | 2032 On 04-November-21 | 11.71 | Put | Bond Future | 567 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | 2032 On 04-November-21 | 11.69 | Put | Bond Future | 581 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | 2032 On 04-November-21 | 12.81 | Put | Bond Future | 122 | 0 | 0 | 0 | 700.00 |
| 02/06/2021 | 2032 On 04-November-21 | 11.70 | Put | Bond Future | 574 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | 2032 On 04-November-21 | 9.83 | Put | Bond Future | 3650 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | 2032 On 04-November-21 | 9.33 | Put | Bond Future | 5427 | 6 | 5 | 6 | 0.00 |
| 02/06/2021 | 2032 On 03-February-22 | | | Bond Future | 10.11 | 91.1176 | 91.3175 | 91.1176 | 0.00 |
| 02/06/2021 | 2032 On 03-February-22 | 10.35 | Call | Bond Future | 4684 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | 2032 On 03-February-22 | 9.62 | Call | Bond Future | 2627 | 3 | 3 | 3 | 210.00 |
| 02/06/2021 | 2032 On 03-February-22 | 10.95 | Call | Bond Future | 6808 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | 2032 On 03-February-22 | 9.14 | Call | Bond Future | 1642 | 2 | 2 | 2 | 97.00 |
| 02/06/2021 | 2032 On 03-February-22 | 10.45 | Call | Bond Future | 5009 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | 2032 On 03-February-22 | 8.91 | Call | Bond Future | 1299 | 1 | 1 | 1 | 198.00 |
| 02/06/2021 | 2032 On 03-February-22 | 10.44 | Call | Bond Future | 4976 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | 2032 On 03-February-22 | 10.14 | Call | Bond Future | 4033 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | 2032 On 03-February-22 | 11.13 | Call | Bond Future | 7509 | 7 | 8 | 7 | 0.00 |
| 02/06/2021 | 2032 On 03-February-22 | 10.53 | Call | Bond Future | 5279 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | 2032 On 03-February-22 | 9.58 | Call | Bond Future | 2533 | 2 | 3 | 2 | 400.00 |
| 02/06/2021 | 2032 On 03-February-22 | 10.66 | Call | Bond Future | 5734 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | 2032 On 03-February-22 | 9.81 | Call | Bond Future | 3105 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2032 On 03-February-22 | 10.43 | Call | Bond Future | 4943 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | 2032 On 03-February-22 | 10.42 | Call | Bond Future | 4911 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | 2032 On 03-February-22 | 10.42 | Put | Bond Future | 3151 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2032 On 03-February-22 | 10.43 | Put | Bond Future | 3127 | 3 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | 2032 On 03-February-22 | 9.81 | Put | Bond Future | 4856 | 5 | 5 | 5 | 198.00 |
| 02/06/2021 | 2032 On 03-February-22 | 8.91 | Put | Bond Future | 8586 | 9 | 9 | 9 | 0.00 |
| 02/06/2021 | 2032 On 03-February-22 | 10.66 | Put | Bond Future | 2643 | 3 | 3 | 3 | 97.00 |
| 02/06/2021 | 2032 On 03-February-22 | 10.45 | Put | Bond Future | 3081 | 3 | 3 | 3 | 198.00 |
| 02/06/2021 | 2032 On 03-February-22 | 10.53 | Put | Bond Future | 2905 | 3 | 3 | 3 | 210.00 |
| 02/06/2021 | 2032 On 03-February-22 | 10.35 | Put | Bond Future | 3317 | 3 | 3 | 3 | 400.00 |
| 02/06/2021 | 2032 On 03-February-22 | 9.58 | Put | Bond Future | 5657 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | 2032 On 03-February-22 | 11.13 | Put | Bond Future | 1890 | 2 | 2 | 2 | 210.00 |
| 02/06/2021 | 2032 On 03-February-22 | 10.14 | Put | Bond Future | 3861 | 4 | 4 | 4 | 97.00 |
| 02/06/2021 | 2032 On 03-February-22 | 9.14 | Put | Bond Future | 7471 | 8 | 7 | 8 | 0.00 |
| 02/06/2021 | 2032 On 03-February-22 | 10.44 | Put | Bond Future | 3104 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2032 On 03-February-22 | 10.95 | Put | Bond Future | 2145 | 2 | 2 | 2 | 400.00 |
| 02/06/2021 | 2032 On 03-February-22 | 9.62 | Put | Bond Future | 5511 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | 2032 On 05-May-22 | | | Bond Future | 10.32 | 88.0505 | 88.2524 | 88.0505 | 0.00 |
| 02/06/2021 | 2032 On 05-May-22 | 11.04 | Call | Bond Future | 6605 | 6 | 7 | 6 | 0.00 |
| 02/06/2021 | 2032 On 05-May-22 | 11.02 | Call | Bond Future | 6534 | 6 | 7 | 6 | 0.00 |
| 02/06/2021 | 2032 On 05-May-22 | 11.03 | Call | Bond Future | 6570 | 6 | 7 | 6 | 0.00 |
| 02/06/2021 | 2032 On 05-May-22 | 11.03 | Put | Bond Future | 2711 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2032 On 05-May-22 | 11.02 | Put | Bond Future | 2728 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2032 On 05-May-22 | 11.04 | Put | Bond Future | 2694 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2033 On 05-August-21 | | | Bond Future | 108.77 | 108.7068 | 108.7749 | 108.7068 | 9,629.00 |
| 02/06/2021 | 2033 On 04-November-21 | | | Bond Future | 108.77 | 108.6990 | 108.7669 | 108.6990 | 0.00 |
| 02/06/2021 | 2033 On 03-February-22 | | | Bond Future | 110.04 | 109.9769 | 110.0450 | 109.9769 | 0.00 |
| 02/06/2021 | 2033 On 05-May-22 | | | Bond Future | 110.12 | 110.0483 | 110.1167 | 110.0483 | 0.00 |
| 02/06/2021 | 2037 On 05-August-21 | | | Bond Future | 10.55 | 84.7229 | 84.7672 | 84.7229 | 128,115.00 |
| 02/06/2021 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 10521 | 10 | 11 | 10 | 0.00 |
| 02/06/2021 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 10572 | 11 | 11 | 11 | 0.00 |
| 02/06/2021 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 10623 | 11 | 11 | 11 | 0.00 |
| 02/06/2021 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 199 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 195 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 191 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | 2037 On 04-November-21 | | | Bond Future | 10.74 | 85.6518 | 85.6958 | 85.6518 | 0.00 |
| 02/06/2021 | 2037 On 04-November-21 | 12.82 | Call | Bond Future | 12550 | 13 | 13 | 13 | 0.00 |
| 02/06/2021 | 2037 On 04-November-21 | 12.81 | Call | Bond Future | 12505 | 12 | 13 | 12 | 0.00 |
| 02/06/2021 | 2037 On 04-November-21 | 12.30 | Call | Bond Future | 10243 | 10 | 10 | 10 | 0.00 |
| 02/06/2021 | 2037 On 04-November-21 | 11.49 | Call | Bond Future | 6790 | 7 | 7 | 7 | 600.00 |
| 02/06/2021 | 2037 On 04-November-21 | 12.83 | Call | Bond Future | 12595 | 13 | 13 | 13 | 0.00 |
| 02/06/2021 | 2037 On 04-November-21 | 12.82 | Put | Bond Future | 538 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | 2037 On 04-November-21 | 12.30 | Put | Bond Future | 973 | 1 | 1 | 1 | 600.00 |
| 02/06/2021 | 2037 On 04-November-21 | 11.49 | Put | Bond Future | 2124 | 2 | 2 | 2 | 0.00 |
| 02/06/2021 | 2037 On 04-November-21 | 12.81 | Put | Bond Future | 545 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | 2037 On 04-November-21 | 12.83 | Put | Bond Future | 532 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | 2037 On 03-February-22 | | | Bond Future | 10.94 | 82.3843 | 82.4283 | 82.3843 | 0.00 |
| 02/06/2021 | 2037 On 03-February-22 | 11.47 | Call | Bond Future | 6407 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | 2037 On 03-February-22 | 11.46 | Call | Bond Future | 6369 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | 2037 On 03-February-22 | 11.45 | Call | Bond Future | 6332 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | 2037 On 03-February-22 | 11.47 | Put | Bond Future | 3140 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2037 On 03-February-22 | 11.45 | Put | Bond Future | 3184 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2037 On 03-February-22 | 11.46 | Put | Bond Future | 3162 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2037 On 05-May-22 | | | Bond Future | 11.14 | 83.3609 | 83.4049 | 83.3609 | 0.00 |
| 02/06/2021 | 2037 On 05-May-22 | 11.84 | Call | Bond Future | 7379 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | 2037 On 05-May-22 | 11.82 | Call | Bond Future | 7303 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | 2037 On 05-May-22 | 11.83 | Call | Bond Future | 7341 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | 2037 On 05-May-22 | 11.84 | Put | Bond Future | 3243 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2037 On 05-May-22 | 11.82 | Put | Bond Future | 3281 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2037 On 05-May-22 | 11.83 | Put | Bond Future | 3262 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2038 On 05-August-21 | | | Bond Future | 121.63 | 121.2259 | 121.6303 | 121.2259 | 7,713.00 |
| 02/06/2021 | 2038 On 04-November-21 | | | Bond Future | 122.99 | 122.5838 | 122.9916 | 122.5838 | 0.00 |
| 02/06/2021 | 2038 On 03-February-22 | | | Bond Future | 122.68 | 122.2717 | 122.6836 | 122.2717 | 0.00 |
| 02/06/2021 | 2038 On 05-May-22 | | | Bond Future | 124.16 | 123.7476 | 124.1640 | 123.7476 | 0.00 |
| 02/06/2021 | 2040 On 05-August-21 | | | Bond Future | 10.72 | 86.4715 | 86.5545 | 86.4715 | 86,242.00 |
| 02/06/2021 | 2040 On 05-August-21 | 11.55 | Call | Bond Future | 6525 | 6 | 7 | 6 | 900.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | 2040 On 05-August-21 | 14.80 | Call | Bond Future | 22680 | 23 | 23 | 23 | 0.00 |
| 02/06/2021 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 11437 | 11 | 11 | 11 | 0.00 |
| 02/06/2021 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 11384 | 11 | 11 | 11 | 0.00 |
| 02/06/2021 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 11331 | 11 | 11 | 11 | 0.00 |
| 02/06/2021 | 2040 On 05-August-21 | 11.05 | Call | Bond Future | 4110 | 4 | 4 | 4 | 900.00 |
| 02/06/2021 | 2040 On 05-August-21 | 11.05 | Put | Bond Future | 1811 | 2 | 2 | 2 | 0.00 |
| 02/06/2021 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 183 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 190 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | 2040 On 05-August-21 | 11.55 | Put | Bond Future | 930 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | 2040 On 05-August-21 | 14.80 | Put | Bond Future | 1 | 0 | 0 | 0 | 900.00 |
| 02/06/2021 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 187 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | 2040 On 04-November-21 | | | Bond Future | 10.90 | 87.4195 | 87.5027 | 87.4195 | 0.00 |
| 02/06/2021 | 2040 On 04-November-21 | 12.91 | Call | Bond Future | 12885 | 13 | 13 | 13 | 0.00 |
| 02/06/2021 | 2040 On 04-November-21 | 12.90 | Call | Bond Future | 12838 | 13 | 13 | 13 | 0.00 |
| 02/06/2021 | 2040 On 04-November-21 | 12.89 | Call | Bond Future | 12792 | 13 | 13 | 13 | 0.00 |
| 02/06/2021 | 2040 On 04-November-21 | 12.89 | Put | Bond Future | 643 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | 2040 On 04-November-21 | 12.90 | Put | Bond Future | 636 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | 2040 On 04-November-21 | 12.91 | Put | Bond Future | 628 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | 2040 On 03-February-22 | | | Bond Future | 11.10 | 83.9222 | 84.0058 | 83.9222 | 0.00 |
| 02/06/2021 | 2040 On 03-February-22 | 11.58 | Call | Bond Future | 6547 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | 2040 On 03-February-22 | 11.57 | Call | Bond Future | 6508 | 6 | 7 | 6 | 0.00 |
| 02/06/2021 | 2040 On 03-February-22 | 11.59 | Call | Bond Future | 6587 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | 2040 On 03-February-22 | 11.57 | Put | Bond Future | 3423 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2040 On 03-February-22 | 11.58 | Put | Bond Future | 3400 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2040 On 03-February-22 | 11.59 | Put | Bond Future | 3376 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2040 On 05-May-22 | | | Bond Future | 11.30 | 84.9170 | 85.0012 | 84.9170 | 0.00 |
| 02/06/2021 | 2040 On 05-May-22 | 9.82 | Call | Bond Future | 1623 | 0 | 2 | 0 | 1,200.00 |
| 02/06/2021 | 2040 On 05-May-22 | 11.91 | Call | Bond Future | 7443 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | 2040 On 05-May-22 | 11.90 | Call | Bond Future | 7404 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | 2040 On 05-May-22 | 10.57 | Call | Bond Future | 3077 | 0 | 3 | 0 | 1,200.00 |
| 02/06/2021 | 2040 On 05-May-22 | 13.04 | Call | Bond Future | 11948 | 0 | 12 | 0 | 0.00 |
| 02/06/2021 | 2040 On 05-May-22 | 11.92 | Call | Bond Future | 7482 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | 2040 On 05-May-22 | 11.92 | Put | Bond Future | 3559 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | 2040 On 05-May-22 | 10.57 | Put | Bond Future | 8048 | 0 | 8 | 0 | 0.00 |
| 02/06/2021 | 2040 On 05-May-22 | 13.04 | Put | Bond Future | 1692 | 0 | 2 | 0 | 1,200.00 |
| 02/06/2021 | 2040 On 05-May-22 | 11.91 | Put | Bond Future | 3580 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | 2040 On 05-May-22 | 11.90 | Put | Bond Future | 3602 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | 2040 On 05-May-22 | 9.82 | Put | Bond Future | 12233 | 0 | 12 | 0 | 0.00 |
| 02/06/2021 | 2044 On 05-August-21 | | | Bond Future | 10.76 | 83.2064 | 83.3258 | 83.2064 | 60,417.00 |
| 02/06/2021 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 11830 | 12 | 12 | 12 | 0.00 |
| 02/06/2021 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 11777 | 12 | 12 | 12 | 0.00 |
| 02/06/2021 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 11882 | 12 | 12 | 12 | 0.00 |
| 02/06/2021 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 161 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 165 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 168 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | 2044 On 04-November-21 | | | Bond Future | 10.94 | 84.1188 | 84.2386 | 84.1188 | 0.00 |
| 02/06/2021 | 2044 On 04-November-21 | 12.90 | Call | Bond Future | 12718 | 13 | 13 | 13 | 0.00 |
| 02/06/2021 | 2044 On 04-November-21 | 12.89 | Call | Bond Future | 12672 | 13 | 13 | 13 | 0.00 |
| 02/06/2021 | 2044 On 04-November-21 | 12.91 | Call | Bond Future | 12764 | 13 | 13 | 13 | 0.00 |
| 02/06/2021 | 2044 On 04-November-21 | 12.91 | Put | Bond Future | 668 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | 2044 On 04-November-21 | 12.89 | Put | Bond Future | 683 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | 2044 On 04-November-21 | 12.90 | Put | Bond Future | 676 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | 2044 On 03-February-22 | | | Bond Future | 11.12 | 80.7085 | 80.8293 | 80.7085 | 0.00 |
| 02/06/2021 | 2044 On 03-February-22 | 11.61 | Call | Bond Future | 6640 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | 2044 On 03-February-22 | 11.60 | Call | Bond Future | 6600 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | 2044 On 03-February-22 | 11.59 | Call | Bond Future | 6560 | 6 | 7 | 6 | 0.00 |
| 02/06/2021 | 2044 On 03-February-22 | 11.59 | Put | Bond Future | 3475 | 4 | 3 | 4 | 0.00 |
| 02/06/2021 | 2044 On 03-February-22 | 11.60 | Put | Bond Future | 3451 | 4 | 3 | 4 | 0.00 |
| 02/06/2021 | 2044 On 03-February-22 | 11.61 | Put | Bond Future | 3427 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | 2044 On 05-May-22 | | | Bond Future | 11.31 | 81.6653 | 81.7871 | 81.6653 | 0.00 |
| 02/06/2021 | 2044 On 05-May-22 | 11.93 | Call | Bond Future | 7539 | 7 | 8 | 7 | 0.00 |
| 02/06/2021 | 2044 On 05-May-22 | 11.92 | Call | Bond Future | 7500 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | 2044 On 05-May-22 | 11.91 | Call | Bond Future | 7461 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | 2044 On 05-May-22 | 11.91 | Put | Bond Future | 3652 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | 2044 On 05-May-22 | 11.92 | Put | Bond Future | 3630 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | 2044 On 05-May-22 | 11.93 | Put | Bond Future | 3608 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | 2046 On 05-August-21 | | | Bond Future | 112.16 | 111.7079 | 112.1642 | 111.7079 | 18,098.00 |
| 02/06/2021 | 2046 On 04-November-21 | | | Bond Future | 111.61 | 111.1506 | 111.6111 | 111.1506 | 0.00 |
| 02/06/2021 | 2046 On 03-February-22 | | | Bond Future | 112.92 | 112.4577 | 112.9227 | 112.4577 | 0.00 |
| 02/06/2021 | 2046 On 05-May-22 | | | Bond Future | 112.44 | 111.9680 | 112.4383 | 111.9680 | 0.00 |
| 02/06/2021 | 2050 On 05-August-21 | | | Bond Future | 114.48 | 114.8441 | 114.4798 | 114.8441 | 11,209.00 |
| 02/06/2021 | 2050 On 04-November-21 | | | Bond Future | 115.76 | 116.1303 | 115.7608 | 116.1303 | 0.00 |
| 02/06/2021 | 2050 On 03-February-22 | | | Bond Future | 115.17 | 115.5467 | 115.1723 | 115.5467 | 0.00 |
| 02/06/2021 | 2050 On 05-May-22 | | | Bond Future | 116.56 | 116.9414 | 116.5618 | 116.9414 | 0.00 |
| 02/06/2021 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | AL37 On 05-August-21 | | | Index Future | 793.85 | 794.0910 | 793.8460 | 794.0910 | 0.00 |
| 02/06/2021 | AL37 On 04-November-21 | | | Index Future | 802.63 | 802.8780 | 802.6280 | 802.8780 | 0.00 |
| 02/06/2021 | AL37 On 03-February-22 | | | Index Future | 811.87 | 812.1190 | 811.8650 | 812.1190 | 0.00 |
| 02/06/2021 | AL37 On 05-May-22 | | | Index Future | 821.47 | 821.7250 | 821.4660 | 821.7250 | 0.00 |
| 02/06/2021 | AL7T On 05-August-21 | | | Index Future | 905.06 | 904.0170 | 905.0580 | 904.0170 | 0.00 |
| 02/06/2021 | AL7T On 04-November-21 | | | Index Future | 915.07 | 914.0200 | 915.0700 | 914.0200 | 0.00 |
| 02/06/2021 | AL7T On 03-February-22 | | | Index Future | 925.60 | 924.5410 | 925.6010 | 924.5410 | 0.00 |
| 02/06/2021 | AL7T On 05-May-22 | | | Index Future | 936.55 | 935.4760 | 936.5470 | 935.4760 | 0.00 |
| 02/06/2021 | ALBI On 05-August-21 | | | Index Future | 795.98 | 795.4770 | 795.9840 | 795.4770 | 134.00 |
| 02/06/2021 | ALBI On 04-November-21 | | | Index Future | 804.79 | 804.2790 | 804.7890 | 804.2790 | 0.00 |
| 02/06/2021 | ALBI On 03-February-22 | | | Index Future | 814.05 | 813.5360 | 814.0510 | 813.5360 | 0.00 |
| 02/06/2021 | ALBI On 05-May-22 | | | Index Future | 823.68 | 823.1580 | 823.6780 | 823.1580 | 0.00 |
| 02/06/2021 | C002 On 31-March-32 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 02/06/2021 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C214 On 28-February-41 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/06/2021 | ES33 On 05-August-21 | | | Bond Future | 11.22 | 78.6461 | 78.7153 | 78.6461 | 350.00 |
| 02/06/2021 | ES33 On 04-November-21 | | | Bond Future | 11.45 | 75.7516 | 75.8208 | 75.7516 | 0.00 |
| 02/06/2021 | ES33 On 03-February-22 | | | Bond Future | 11.70 | 76.6427 | 76.7123 | 76.6427 | 0.00 |
| 02/06/2021 | ES33 On 05-May-22 | | | Bond Future | 11.95 | 73.7909 | 73.8610 | 73.7909 | 0.00 |
| 02/06/2021 | ES42 On 05-August-21 | | | Bond Future | 11.76 | 77.3033 | 77.3476 | 77.3033 | 4,779.00 |
| 02/06/2021 | ES42 On 04-November-21 | | | Bond Future | 11.98 | 73.9111 | 73.9553 | 73.9111 | 0.00 |
| 02/06/2021 | ES42 On 03-February-22 | | | Bond Future | 12.21 | 74.7811 | 74.8252 | 74.7811 | 0.00 |
| 02/06/2021 | ES42 On 05-May-22 | | | Bond Future | 12.45 | 71.4259 | 71.4703 | 71.4259 | 0.00 |
| 02/06/2021 | GOVI On 05-August-21 | | | GOVI | 786.11 | 785.5640 | 786.1050 | 785.5640 | 983.00 |
| 02/06/2021 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 669550 | 66 | 67 | 66 | 0.00 |
| 02/06/2021 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 669650 | 66 | 67 | 66 | 0.00 |
| 02/06/2021 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 669750 | 66 | 67 | 66 | 0.00 |
| 02/06/2021 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | GOVI On 04-November-21 | | | GOVI | 794.80 | 794.2560 | 794.8010 | 794.2560 | 0.00 |
| 02/06/2021 | GOVI On 04-November-21 | 728.42 | Call | GOVI | 663810 | 66 | 66 | 66 | 0.00 |
| 02/06/2021 | GOVI On 04-November-21 | 728.40 | Call | GOVI | 664010 | 66 | 66 | 66 | 0.00 |
| 02/06/2021 | GOVI On 04-November-21 | 728.41 | Call | GOVI | 663910 | 66 | 66 | 66 | 0.00 |
| 02/06/2021 | GOVI On 04-November-21 | 728.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | GOVI On 04-November-21 | 728.40 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | GOVI On 04-November-21 | 728.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | GOVI On 03-February-22 | | | GOVI | 803.95 | 803.3980 | 803.9470 | 803.3980 | 0.00 |
| 02/06/2021 | GOVI On 03-February-22 | 792.75 | Call | GOVI | 111970 | 11 | 11 | 11 | 0.00 |
| 02/06/2021 | GOVI On 03-February-22 | 792.74 | Call | GOVI | 112070 | 11 | 11 | 11 | 0.00 |
| 02/06/2021 | GOVI On 03-February-22 | 792.76 | Call | GOVI | 111870 | 11 | 11 | 11 | 0.00 |
| 02/06/2021 | GOVI On 03-February-22 | 792.76 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | GOVI On 03-February-22 | 792.74 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | GOVI On 03-February-22 | 792.75 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | GOVI On 05-May-22 | | | GOVI | 813.46 | 812.9010 | 813.4550 | 812.9010 | 0.00 |
| 02/06/2021 | GOVI On 05-May-22 | 788.24 | Call | GOVI | 252150 | 25 | 25 | 25 | 0.00 |
| 02/06/2021 | GOVI On 05-May-22 | 788.23 | Call | GOVI | 252250 | 25 | 25 | 25 | 0.00 |
| 02/06/2021 | GOVI On 05-May-22 | 788.25 | Call | GOVI | 252050 | 25 | 25 | 25 | 0.00 |
| 02/06/2021 | GOVI On 05-May-22 | 788.25 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | GOVI On 05-May-22 | 788.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | GOVI On 05-May-22 | 788.24 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/06/2021 | IGOV On 05-August-21 | | | Index Future | 295.76 | 295.6900 | 295.7550 | 295.6900 | 576.00 |
| 02/06/2021 | IGOV On 04-November-21 | | | Index Future | 299.10 | 299.0350 | 299.1000 | 299.0350 | 16.00 |
| 02/06/2021 | IGOV On 03-February-22 | | | Index Future | 302.61 | 302.5480 | 302.6140 | 302.5480 | 0.00 |
| 02/06/2021 | IGOV On 05-May-22 | | | Index Future | 306.26 | 306.1970 | 306.2630 | 306.1970 | 0.00 |
| 02/06/2021 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.43 | 90.4300 | 90.4300 | 90.4300 | 0.00 |
| 02/06/2021 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.42 | 89.4200 | 89.4200 | 89.4200 | 0.00 |
| 02/06/2021 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.70 | 90.7000 | 90.7000 | 90.7000 | 51.00 |
| 02/06/2021 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.14 | 90.1400 | 90.1400 | 90.1400 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.34 | 90.3300 | 90.3400 | 90.3300 | 0.00 |
| 02/06/2021 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.55 | 93.5500 | 93.5500 | 93.5500 | 0.00 |
| 02/06/2021 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.14 | 94.1400 | 94.1400 | 94.1400 | 0.00 |
| 02/06/2021 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.65 | 86.6400 | 86.6500 | 86.6400 | 0.00 |
| 02/06/2021 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.30 | 92.2900 | 92.3000 | 92.2900 | 0.00 |
| 02/06/2021 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 02/06/2021 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.73 | 80.6900 | 80.7300 | 80.6900 | 0.00 |
| 02/06/2021 | IS10 On 16-March-26 | | | Interest Rate Swap | 77.31 | 77.2600 | 77.3100 | 77.2600 | 0.00 |
| 02/06/2021 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.76 | 75.7100 | 75.7600 | 75.7100 | 0.00 |
| 02/06/2021 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.82 | 77.7600 | 77.8200 | 77.7600 | 0.00 |
| 02/06/2021 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.86 | 81.7900 | 81.8600 | 81.7900 | 0.00 |
| 02/06/2021 | IS10 On 15-March-27 | | | Interest Rate Swap | 80.39 | 80.3100 | 80.3900 | 80.3100 | 0.00 |
| 02/06/2021 | IS10 On 21-June-27 | | | Interest Rate Swap | 82.47 | 82.4000 | 82.4700 | 82.4000 | 0.00 |
| 02/06/2021 | IS10 On 20-September-27 | | | Interest Rate Swap | 88.27 | 88.2000 | 88.2700 | 88.2000 | 0.00 |
| 02/06/2021 | IS10 On 20-December-27 | | | Interest Rate Swap | 88.65 | 88.6100 | 88.6500 | 88.6100 | 0.00 |
| 02/06/2021 | IS10 On 22-March-28 | | | Interest Rate Swap | 81.67 | 81.6300 | 81.6700 | 81.6300 | 0.00 |
| 02/06/2021 | IS10 On 20-June-28 | | | Interest Rate Swap | 89.46 | 89.4300 | 89.4600 | 89.4300 | 0.00 |
| 02/06/2021 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 02/06/2021 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 02/06/2021 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.70 | 96.2950 | 96.3050 | 96.2950 | 0.00 |
| 02/06/2021 | JBAF On 21-July-21 | | | Jibar Tradeable Future | 3.75 | 96.2550 | 96.2550 | 96.2550 | 0.00 |
| 02/06/2021 | JBAF On 18-August-21 | | | Jibar Tradeable Future | 3.78 | 96.2300 | 96.2200 | 96.2300 | 0.00 |
| 02/06/2021 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.81 | 96.2050 | 96.1950 | 96.2050 | 30,000.00 |
| 02/06/2021 | JBAF On 20-October-21 | | | Jibar Tradeable Future | 3.90 | 96.1100 | 96.1000 | 96.1100 | 0.00 |
| 02/06/2021 | JBAF On 17-November-21 | | | Jibar Tradeable Future | 3.93 | 96.0800 | 96.0700 | 96.0800 | 0.00 |
| 02/06/2021 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 4.07 | 95.9400 | 95.9300 | 95.9400 | 0.00 |
| 02/06/2021 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 4.33 | 95.6950 | 95.6750 | 95.6950 | 0.00 |
| 02/06/2021 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.66 | 95.3700 | 95.3400 | 95.3700 | 471.00 |
| 02/06/2021 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 4.90 | 95.1300 | 95.1000 | 95.1300 | 0.00 |
| 02/06/2021 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 5.23 | 94.8150 | 94.7750 | 94.8150 | 0.00 |
| 02/06/2021 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 5.44 | 94.5850 | 94.5650 | 94.5850 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | R023 On 05-August-21 | | | Bond Future | 5.03 | 107.4573 | 107.4633 | 107.4573 | 15,432.00 |
| 02/06/2021 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 507 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 495 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 483 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 90 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R023 On 04-November-21 | | | Bond Future | 5.15 | 104.7272 | 104.7322 | 104.7272 | 0.00 |
| 02/06/2021 | R023 On 04-November-21 | 4.92 | Call | Bond Future | 207 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R023 On 04-November-21 | 4.91 | Call | Bond Future | 202 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R023 On 04-November-21 | 4.90 | Call | Bond Future | 196 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R023 On 04-November-21 | 4.90 | Put | Bond Future | 517 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R023 On 04-November-21 | 4.91 | Put | Bond Future | 509 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R023 On 04-November-21 | 4.92 | Put | Bond Future | 502 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R023 On 03-February-22 | | | Bond Future | 5.29 | 105.9337 | 105.9382 | 105.9337 | 0.00 |
| 02/06/2021 | R023 On 03-February-22 | 5.07 | Call | Bond Future | 278 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R023 On 03-February-22 | 5.06 | Call | Bond Future | 274 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R023 On 03-February-22 | 5.08 | Call | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R023 On 03-February-22 | 5.08 | Put | Bond Future | 497 | 1 | 0 | 1 | 0.00 |
| 02/06/2021 | R023 On 03-February-22 | 5.06 | Put | Bond Future | 508 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R023 On 03-February-22 | 5.07 | Put | Bond Future | 503 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R023 On 05-May-22 | | | Bond Future | 5.44 | 103.2778 | 103.2818 | 103.2778 | 0.00 |
| 02/06/2021 | R023 On 05-May-22 | 6.30 | Call | Bond Future | 837 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R023 On 05-May-22 | 6.29 | Call | Bond Future | 830 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R023 On 05-May-22 | 6.31 | Call | Bond Future | 843 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R023 On 05-May-22 | 6.31 | Put | Bond Future | 158 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R023 On 05-May-22 | 6.29 | Put | Bond Future | 161 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R023 On 05-May-22 | 6.30 | Put | Bond Future | 160 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R035 On 05-August-21 | | | Bond Future | 10.32 | 93.3692 | 93.5156 | 93.3692 | 81,808.00 |
| 02/06/2021 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | R035 On 05-August-21 | 10.77 | Call | Bond Future | 4330 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R035 On 05-August-21 | 10.02 | Call | Bond Future | 1653 | 2 | 2 | 2 | 100.00 |
| 02/06/2021 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R035 On 05-August-21 | 11.37 | Call | Bond Future | 7216 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | R035 On 05-August-21 | 11.37 | Put | Bond Future | 601 | 1 | 1 | 1 | 100.00 |
| 02/06/2021 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 44575 | 45 | 45 | 45 | 0.00 |
| 02/06/2021 | R035 On 05-August-21 | 10.77 | Put | Bond Future | 1408 | 1 | 1 | 1 | 100.00 |
| 02/06/2021 | R035 On 05-August-21 | 10.02 | Put | Bond Future | 3691 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 44808 | 45 | 45 | 45 | 0.00 |
| 02/06/2021 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 44692 | 45 | 45 | 45 | 0.00 |
| 02/06/2021 | R035 On 04-November-21 | | | Bond Future | 10.52 | 89.9175 | 90.0646 | 89.9175 | 0.00 |
| 02/06/2021 | R035 On 04-November-21 | 11.20 | Call | Bond Future | 6375 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R035 On 04-November-21 | 13.82 | Call | Bond Future | 18215 | 18 | 18 | 18 | 0.00 |
| 02/06/2021 | R035 On 04-November-21 | 12.51 | Call | Bond Future | 12210 | 12 | 12 | 12 | 0.00 |
| 02/06/2021 | R035 On 04-November-21 | 11.75 | Call | Bond Future | 8809 | 9 | 9 | 9 | 0.00 |
| 02/06/2021 | R035 On 04-November-21 | 10.23 | Call | Bond Future | 2903 | 3 | 3 | 3 | 782.00 |
| 02/06/2021 | R035 On 04-November-21 | 12.52 | Call | Bond Future | 12256 | 12 | 12 | 12 | 0.00 |
| 02/06/2021 | R035 On 04-November-21 | 10.60 | Call | Bond Future | 4083 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R035 On 04-November-21 | 10.11 | Call | Bond Future | 2561 | 3 | 3 | 3 | 350.00 |
| 02/06/2021 | R035 On 04-November-21 | 10.12 | Call | Bond Future | 2589 | 3 | 3 | 3 | 400.00 |
| 02/06/2021 | R035 On 04-November-21 | 10.62 | Call | Bond Future | 4152 | 4 | 4 | 4 | 400.00 |
| 02/06/2021 | R035 On 04-November-21 | 12.53 | Call | Bond Future | 12302 | 12 | 12 | 12 | 0.00 |
| 02/06/2021 | R035 On 04-November-21 | 11.08 | Call | Bond Future | 5879 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R035 On 04-November-21 | 11.08 | Put | Bond Future | 2341 | 2 | 2 | 2 | 782.00 |
| 02/06/2021 | R035 On 04-November-21 | 10.23 | Put | Bond Future | 4795 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | R035 On 04-November-21 | 12.53 | Put | Bond Future | 541 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R035 On 04-November-21 | 11.75 | Put | Bond Future | 1317 | 1 | 1 | 1 | 782.00 |
| 02/06/2021 | R035 On 04-November-21 | 10.62 | Put | Bond Future | 3492 | 4 | 3 | 4 | 0.00 |
| 02/06/2021 | R035 On 04-November-21 | 10.12 | Put | Bond Future | 5219 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | R035 On 04-November-21 | 10.60 | Put | Bond Future | 3551 | 4 | 4 | 4 | 350.00 |
| 02/06/2021 | R035 On 04-November-21 | 10.11 | Put | Bond Future | 5259 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | R035 On 04-November-21 | 11.20 | Put | Bond Future | 2108 | 2 | 2 | 2 | 350.00 |
| 02/06/2021 | R035 On 04-November-21 | 12.52 | Put | Bond Future | 547 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | R035 On 04-November-21 | 12.51 | Put | Bond Future | 554 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R035 On 04-November-21 | 13.82 | Put | Bond Future | 94 | 0 | 0 | 0 | 400.00 |
| 02/06/2021 | R035 On 03-February-22 | | | Bond Future | 10.72 | 90.9536 | 91.1019 | 90.9536 | 0.00 |
| 02/06/2021 | R035 On 03-February-22 | 11.05 | Call | Bond Future | 5567 | 5 | 6 | 5 | 0.00 |
| 02/06/2021 | R035 On 03-February-22 | 11.88 | Call | Bond Future | 8842 | 9 | 9 | 9 | 0.00 |
| 02/06/2021 | R035 On 03-February-22 | 9.70 | Call | Bond Future | 1773 | 2 | 2 | 2 | 683.00 |
| 02/06/2021 | R035 On 03-February-22 | 11.24 | Call | Bond Future | 6275 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R035 On 03-February-22 | 10.10 | Call | Bond Future | 2656 | 3 | 3 | 3 | 280.00 |
| 02/06/2021 | R035 On 03-February-22 | 10.26 | Call | Bond Future | 3074 | 3 | 3 | 3 | 200.00 |
| 02/06/2021 | R035 On 03-February-22 | 11.73 | Call | Bond Future | 8255 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | R035 On 03-February-22 | 10.35 | Call | Bond Future | 3323 | 3 | 3 | 3 | 1,600.00 |
| 02/06/2021 | R035 On 03-February-22 | 11.28 | Call | Bond Future | 6430 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R035 On 03-February-22 | 11.03 | Call | Bond Future | 5494 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | R035 On 03-February-22 | 11.39 | Call | Bond Future | 6862 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | R035 On 03-February-22 | 10.65 | Call | Bond Future | 4218 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R035 On 03-February-22 | 11.23 | Call | Bond Future | 6237 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R035 On 03-February-22 | 11.22 | Call | Bond Future | 6199 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R035 On 03-February-22 | 11.22 | Put | Bond Future | 3158 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R035 On 03-February-22 | 11.23 | Put | Bond Future | 3136 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R035 On 03-February-22 | 11.39 | Put | Bond Future | 2814 | 3 | 3 | 3 | 683.00 |
| 02/06/2021 | R035 On 03-February-22 | 11.28 | Put | Bond Future | 3031 | 3 | 3 | 3 | 200.00 |
| 02/06/2021 | R035 On 03-February-22 | 10.26 | Put | Bond Future | 6065 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R035 On 03-February-22 | 11.73 | Put | Bond Future | 2244 | 2 | 2 | 2 | 280.00 |
| 02/06/2021 | R035 On 03-February-22 | 11.05 | Put | Bond Future | 3551 | 4 | 4 | 4 | 1,600.00 |
| 02/06/2021 | R035 On 03-February-22 | 10.35 | Put | Bond Future | 5722 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R035 On 03-February-22 | 10.65 | Put | Bond Future | 4686 | 5 | 5 | 5 | 683.00 |
| 02/06/2021 | R035 On 03-February-22 | 9.70 | Put | Bond Future | 8572 | 9 | 9 | 9 | 0.00 |
| 02/06/2021 | R035 On 03-February-22 | 11.24 | Put | Bond Future | 3115 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R035 On 03-February-22 | 11.88 | Put | Bond Future | 1986 | 2 | 2 | 2 | 1,800.00 |
| 02/06/2021 | R035 On 03-February-22 | 11.03 | Put | Bond Future | 3599 | 4 | 4 | 4 | 280.00 |
| 02/06/2021 | R035 On 03-February-22 | 10.10 | Put | Bond Future | 6713 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | R035 On 05-May-22 | | | Bond Future | 10.93 | 87.5531 | 87.7027 | 87.5531 | 0.00 |
| 02/06/2021 | R035 On 05-May-22 | 11.65 | Call | Bond Future | 7388 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | R035 On 05-May-22 | 11.64 | Call | Bond Future | 7350 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | R035 On 05-May-22 | 11.63 | Call | Bond Future | 7312 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | R035 On 05-May-22 | 11.63 | Put | Bond Future | 3172 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R035 On 05-May-22 | 11.64 | Put | Bond Future | 3153 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R035 On 05-May-22 | 11.65 | Put | Bond Future | 3134 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R186 On 05-August-21 | | | Bond Future | 7.47 | 114.6410 | 114.6219 | 114.6410 | 92,080.00 |
| 02/06/2021 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 5433 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 5392 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 5352 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 152 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 148 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R186 On 04-November-21 | | | Bond Future | 7.66 | 115.8972 | 115.8768 | 115.8972 | 0.00 |
| 02/06/2021 | R186 On 04-November-21 | 8.77 | Call | Bond Future | 5397 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | R186 On 04-November-21 | 8.11 | Call | Bond Future | 3236 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R186 On 04-November-21 | 8.09 | Call | Bond Future | 3178 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R186 On 04-November-21 | 7.77 | Call | Bond Future | 2320 | 2 | 2 | 2 | 0.00 |
| 02/06/2021 | R186 On 04-November-21 | 8.10 | Call | Bond Future | 3207 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R186 On 04-November-21 | 8.10 | Put | Bond Future | 1246 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R186 On 04-November-21 | 8.09 | Put | Bond Future | 1261 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R186 On 04-November-21 | 8.11 | Put | Bond Future | 1232 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R186 On 04-November-21 | 8.77 | Put | Bond Future | 554 | 1 | 1 | 1 | 15,177.00 |
| 02/06/2021 | R186 On 04-November-21 | 7.77 | Put | Bond Future | 1815 | 2 | 2 | 2 | 15,177.00 |
| 02/06/2021 | R186 On 03-February-22 | | | Bond Future | 7.85 | 111.9502 | 111.9289 | 111.9502 | 0.00 |
| 02/06/2021 | R186 On 03-February-22 | 7.29 | Call | Bond Future | 1353 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R186 On 03-February-22 | 7.28 | Call | Bond Future | 1337 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R186 On 03-February-22 | 7.30 | Call | Bond Future | 1368 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R186 On 03-February-22 | 7.30 | Put | Bond Future | 3744 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R186 On 03-February-22 | 7.28 | Put | Bond Future | 3800 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R186 On 03-February-22 | 7.29 | Put | Bond Future | 3772 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R186 On 05-May-22 | | | Bond Future | 8.06 | 113.2764 | 113.2542 | 113.2764 | 0.00 |
| 02/06/2021 | R186 On 05-May-22 | 8.31 | Call | Bond Future | 3185 | 3 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | R186 On 05-May-22 | 8.30 | Call | Bond Future | 3161 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R186 On 05-May-22 | 8.32 | Call | Bond Future | 3208 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R186 On 05-May-22 | 8.32 | Put | Bond Future | 2189 | 2 | 2 | 2 | 0.00 |
| 02/06/2021 | R186 On 05-May-22 | 8.30 | Put | Bond Future | 2221 | 2 | 2 | 2 | 0.00 |
| 02/06/2021 | R186 On 05-May-22 | 8.31 | Put | Bond Future | 2205 | 2 | 2 | 2 | 0.00 |
| 02/06/2021 | R197 On 05-August-21 | | | Bond Future | 321.08 | 320.9436 | 321.0789 | 320.9436 | 1,751.00 |
| 02/06/2021 | R197 On 04-November-21 | | | Bond Future | 324.67 | 324.5375 | 324.6717 | 324.5375 | 0.00 |
| 02/06/2021 | R197 On 03-February-22 | | | Bond Future | 320.38 | 320.2485 | 320.3823 | 320.2485 | 0.00 |
| 02/06/2021 | R197 On 05-May-22 | | | Bond Future | 324.25 | 324.1142 | 324.2482 | 324.1142 | 0.00 |
| 02/06/2021 | R202 On 05-August-21 | | | Bond Future | 238.24 | 238.0939 | 238.2441 | 238.0939 | 9,509.00 |
| 02/06/2021 | R202 On 04-November-21 | | | Bond Future | 240.91 | 240.7601 | 240.9098 | 240.7601 | 0.00 |
| 02/06/2021 | R202 On 03-February-22 | | | Bond Future | 239.44 | 239.2859 | 239.4359 | 239.2859 | 0.00 |
| 02/06/2021 | R202 On 05-May-22 | | | Bond Future | 242.32 | 242.1737 | 242.3246 | 242.1737 | 0.00 |
| 02/06/2021 | R209 On 05-August-21 | | | Bond Future | 10.23 | 72.3250 | 72.3886 | 72.3250 | 28,639.00 |
| 02/06/2021 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 8631 | 9 | 9 | 9 | 0.00 |
| 02/06/2021 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 8587 | 9 | 9 | 9 | 0.00 |
| 02/06/2021 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 8675 | 9 | 9 | 9 | 0.00 |
| 02/06/2021 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 240 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 249 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 245 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R209 On 04-November-21 | | | Bond Future | 10.40 | 69.9774 | 70.0411 | 69.9774 | 4,375.00 |
| 02/06/2021 | R209 On 04-November-21 | 9.50 | Call | Bond Future | 1401 | 1 | 1 | 1 | 6,000.00 |
| 02/06/2021 | R209 On 04-November-21 | 12.18 | Call | Bond Future | 9847 | 10 | 10 | 10 | 0.00 |
| 02/06/2021 | R209 On 04-November-21 | 12.00 | Call | Bond Future | 9152 | 9 | 9 | 9 | 0.00 |
| 02/06/2021 | R209 On 04-November-21 | 10.50 | Call | Bond Future | 3766 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R209 On 04-November-21 | 12.19 | Call | Bond Future | 9886 | 10 | 10 | 10 | 0.00 |
| 02/06/2021 | R209 On 04-November-21 | 12.17 | Call | Bond Future | 9809 | 10 | 10 | 10 | 0.00 |
| 02/06/2021 | R209 On 04-November-21 | 12.19 | Put | Bond Future | 665 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R209 On 04-November-21 | 12.00 | Put | Bond Future | 823 | 1 | 1 | 1 | 9,000.00 |
| 02/06/2021 | R209 On 04-November-21 | 12.18 | Put | Bond Future | 673 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R209 On 04-November-21 | 12.17 | Put | Bond Future | 680 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | R209 On 04-November-21 | 10.50 | Put | Bond Future | 3204 | 3 | 3 | 3 | 12,500.00 |
| 02/06/2021 | R209 On 04-November-21 | 9.50 | Put | Bond Future | 6821 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | R209 On 03-February-22 | | | Bond Future | 10.58 | 70.7839 | 70.8478 | 70.7839 | 0.00 |
| 02/06/2021 | R209 On 03-February-22 | 11.04 | Call | Bond Future | 5413 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | R209 On 03-February-22 | 11.03 | Call | Bond Future | 5380 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | R209 On 03-February-22 | 11.02 | Call | Bond Future | 5347 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | R209 On 03-February-22 | 11.02 | Put | Bond Future | 2944 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R209 On 03-February-22 | 11.03 | Put | Bond Future | 2924 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R209 On 03-February-22 | 11.04 | Put | Bond Future | 2904 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R209 On 05-May-22 | | | Bond Future | 10.76 | 68.4811 | 68.5455 | 68.4811 | 0.00 |
| 02/06/2021 | R209 On 05-May-22 | 11.45 | Call | Bond Future | 6531 | 6 | 7 | 6 | 0.00 |
| 02/06/2021 | R209 On 05-May-22 | 11.44 | Call | Bond Future | 6497 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R209 On 05-May-22 | 11.43 | Call | Bond Future | 6464 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R209 On 05-May-22 | 11.43 | Put | Bond Future | 2945 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R209 On 05-May-22 | 11.44 | Put | Bond Future | 2927 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R209 On 05-May-22 | 11.45 | Put | Bond Future | 2911 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R210 On 05-August-21 | | | Bond Future | 211.32 | 211.2047 | 211.3193 | 211.2047 | 1,486.00 |
| 02/06/2021 | R210 On 04-November-21 | | | Bond Future | 210.94 | 210.8287 | 210.9429 | 210.8287 | 0.00 |
| 02/06/2021 | R210 On 03-February-22 | | | Bond Future | 213.42 | 213.3074 | 213.4217 | 213.3074 | 0.00 |
| 02/06/2021 | R210 On 05-May-22 | | | Bond Future | 213.20 | 213.0821 | 213.1968 | 213.0821 | 0.00 |
| 02/06/2021 | R212 On 05-August-21 | | | Bond Future | 172.49 | 172.4442 | 172.4852 | 172.4442 | 1,803.00 |
| 02/06/2021 | R212 On 04-November-21 | | | Bond Future | 174.42 | 174.3756 | 174.4156 | 174.3756 | 0.00 |
| 02/06/2021 | R213 On 05-August-21 | | | Bond Future | 9.38 | 88.1647 | 88.2860 | 88.1647 | 9,043.00 |
| 02/06/2021 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 7983 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | R213 On 05-August-21 | 10.78 | Call | Bond Future | 7622 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | R213 On 05-August-21 | 10.14 | Call | Bond Future | 4831 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 7937 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 7892 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | R213 On 05-August-21 | 9.34 | Call | Bond Future | 2021 | 2 | 2 | 2 | 0.00 |
| 02/06/2021 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 213 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R213 On 05-August-21 | 10.14 | Put | Bond Future | 726 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | R213 On 05-August-21 | 9.34 | Put | Bond Future | 2267 | 2 | 2 | 2 | 0.00 |
| 02/06/2021 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 208 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R213 On 05-August-21 | 10.78 | Put | Bond Future | 240 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 204 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R213 On 04-November-21 | | | Bond Future | 9.57 | 85.6013 | 85.7232 | 85.6013 | 0.00 |
| 02/06/2021 | R213 On 04-November-21 | 11.10 | Call | Bond Future | 8498 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | R213 On 04-November-21 | 11.09 | Call | Bond Future | 8459 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | R213 On 04-November-21 | 11.11 | Call | Bond Future | 8538 | 8 | 9 | 8 | 0.00 |
| 02/06/2021 | R213 On 04-November-21 | 11.09 | Put | Bond Future | 693 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R213 On 04-November-21 | 11.10 | Put | Bond Future | 685 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R213 On 04-November-21 | 11.11 | Put | Bond Future | 676 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R213 On 03-February-22 | | | Bond Future | 9.77 | 86.5875 | 86.7103 | 86.5875 | 0.00 |
| 02/06/2021 | R213 On 03-February-22 | 10.17 | Call | Bond Future | 4761 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | R213 On 03-February-22 | 9.15 | Call | Bond Future | 2115 | 2 | 2 | 2 | 220.00 |
| 02/06/2021 | R213 On 03-February-22 | 10.60 | Call | Bond Future | 6208 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R213 On 03-February-22 | 9.22 | Call | Bond Future | 2260 | 2 | 2 | 2 | 430.00 |
| 02/06/2021 | R213 On 03-February-22 | 10.25 | Call | Bond Future | 5016 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | R213 On 03-February-22 | 9.76 | Call | Bond Future | 3559 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R213 On 03-February-22 | 10.15 | Call | Bond Future | 4698 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | R213 On 03-February-22 | 9.96 | Call | Bond Future | 4121 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R213 On 03-February-22 | 9.58 | Call | Bond Future | 3091 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R213 On 03-February-22 | 9.97 | Call | Bond Future | 4150 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R213 On 03-February-22 | 8.80 | Call | Bond Future | 1480 | 1 | 1 | 1 | 102.00 |
| 02/06/2021 | R213 On 03-February-22 | 8.63 | Call | Bond Future | 1239 | 1 | 1 | 1 | 200.00 |
| 02/06/2021 | R213 On 03-February-22 | 9.98 | Call | Bond Future | 4179 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R213 On 03-February-22 | 10.67 | Call | Bond Future | 6457 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R213 On 03-February-22 | 10.00 | Call | Bond Future | 4238 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R213 On 03-February-22 | 10.00 | Put | Bond Future | 3031 | 3 | 3 | 3 | 430.00 |
| 02/06/2021 | R213 On 03-February-22 | 9.22 | Put | Bond Future | 5221 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | R213 On 03-February-22 | 8.80 | Put | Bond Future | 6799 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | R213 On 03-February-22 | 10.67 | Put | Bond Future | 1874 | 2 | 2 | 2 | 220.00 |
| 02/06/2021 | R213 On 03-February-22 | 10.60 | Put | Bond Future | 1969 | 2 | 2 | 2 | 430.00 |
| 02/06/2021 | R213 On 03-February-22 | 9.98 | Put | Bond Future | 3076 | 3 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | R213 On 03-February-22 | 9.58 | Put | Bond Future | 4096 | 4 | 4 | 4 | 200.00 |
| 02/06/2021 | R213 On 03-February-22 | 8.63 | Put | Bond Future | 7535 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | R213 On 03-February-22 | 9.97 | Put | Bond Future | 3099 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R213 On 03-February-22 | 9.96 | Put | Bond Future | 3121 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R213 On 03-February-22 | 10.15 | Put | Bond Future | 2719 | 3 | 3 | 3 | 200.00 |
| 02/06/2021 | R213 On 03-February-22 | 9.76 | Put | Bond Future | 3606 | 4 | 4 | 4 | 102.00 |
| 02/06/2021 | R213 On 03-February-22 | 10.25 | Put | Bond Future | 2527 | 3 | 3 | 3 | 102.00 |
| 02/06/2021 | R213 On 03-February-22 | 10.17 | Put | Bond Future | 2680 | 3 | 3 | 3 | 220.00 |
| 02/06/2021 | R213 On 03-February-22 | 9.15 | Put | Bond Future | 5464 | 6 | 5 | 6 | 0.00 |
| 02/06/2021 | R213 On 05-May-22 | | | Bond Future | 9.97 | 84.0811 | 84.2049 | 84.0811 | 0.00 |
| 02/06/2021 | R213 On 05-May-22 | 10.64 | Call | Bond Future | 5894 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R213 On 05-May-22 | 10.65 | Call | Bond Future | 5927 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R213 On 05-May-22 | 10.63 | Call | Bond Future | 5861 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R213 On 05-May-22 | 10.65 | Put | Bond Future | 2521 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R213 On 05-May-22 | 10.63 | Put | Bond Future | 2553 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R213 On 05-May-22 | 10.64 | Put | Bond Future | 2537 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R214 On 05-August-21 | | | Bond Future | 10.66 | 68.9578 | 68.9919 | 68.9578 | 17,880.00 |
| 02/06/2021 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 7761 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 7803 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 7719 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 412 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 425 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 418 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R214 On 04-November-21 | | | Bond Future | 10.83 | 66.4361 | 66.4699 | 66.4361 | 0.00 |
| 02/06/2021 | R214 On 04-November-21 | 12.48 | Call | Bond Future | 9413 | 9 | 9 | 9 | 0.00 |
| 02/06/2021 | R214 On 04-November-21 | 12.47 | Call | Bond Future | 9376 | 9 | 9 | 9 | 0.00 |
| 02/06/2021 | R214 On 04-November-21 | 12.46 | Call | Bond Future | 9339 | 9 | 9 | 9 | 0.00 |
| 02/06/2021 | R214 On 04-November-21 | 12.46 | Put | Bond Future | 907 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R214 On 04-November-21 | 12.48 | Put | Bond Future | 888 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R214 On 04-November-21 | 12.47 | Put | Bond Future | 897 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R214 On 03-February-22 | | | Bond Future | 11.01 | 67.2016 | 67.2354 | 67.2016 | 0.00 |
| 02/06/2021 | R214 On 03-February-22 | 11.40 | Call | Bond Future | 5421 | 5 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | R214 On 03-February-22 | 11.39 | Call | Bond Future | 5388 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | R214 On 03-February-22 | 11.41 | Call | Bond Future | 5453 | 5 | 5 | 5 | 0.00 |
| 02/06/2021 | R214 On 03-February-22 | 11.39 | Put | Bond Future | 3303 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R214 On 03-February-22 | 11.40 | Put | Bond Future | 3282 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R214 On 03-February-22 | 11.41 | Put | Bond Future | 3261 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R214 On 05-May-22 | | | Bond Future | 11.19 | 64.7180 | 64.7519 | 64.7180 | 0.00 |
| 02/06/2021 | R214 On 05-May-22 | 11.74 | Call | Bond Future | 6250 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R214 On 05-May-22 | 11.73 | Call | Bond Future | 6218 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R214 On 05-May-22 | 11.75 | Call | Bond Future | 6282 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R214 On 05-May-22 | 11.73 | Put | Bond Future | 3338 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R214 On 05-May-22 | 11.74 | Put | Bond Future | 3319 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R214 On 05-May-22 | 11.75 | Put | Bond Future | 3300 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R248 On 05-August-21 | | | Bond Future | 10.66 | 86.9612 | 87.1198 | 86.9612 | 171,250.00 |
| 02/06/2021 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 12243 | 12 | 12 | 12 | 0.00 |
| 02/06/2021 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 12189 | 12 | 12 | 12 | 0.00 |
| 02/06/2021 | R248 On 05-August-21 | 10.00 | Call | Bond Future | 870 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R248 On 05-August-21 | 10.50 | Call | Bond Future | 2248 | 2 | 2 | 2 | 1,000.00 |
| 02/06/2021 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 12296 | 12 | 12 | 12 | 0.00 |
| 02/06/2021 | R248 On 05-August-21 | 11.20 | Call | Bond Future | 5245 | 5 | 5 | 5 | 1,000.00 |
| 02/06/2021 | R248 On 05-August-21 | 10.90 | Call | Bond Future | 3822 | 4 | 4 | 4 | 1,300.00 |
| 02/06/2021 | R248 On 05-August-21 | 10.30 | Call | Bond Future | 1610 | 2 | 2 | 2 | 1,300.00 |
| 02/06/2021 | R248 On 05-August-21 | 10.60 | Call | Bond Future | 2603 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R248 On 05-August-21 | 10.90 | Put | Bond Future | 2043 | 2 | 2 | 2 | 0.00 |
| 02/06/2021 | R248 On 05-August-21 | 10.60 | Put | Bond Future | 3043 | 3 | 3 | 3 | 0.00 |
| 02/06/2021 | R248 On 05-August-21 | 10.50 | Put | Bond Future | 3451 | 4 | 3 | 4 | 0.00 |
| 02/06/2021 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 155 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R248 On 05-August-21 | 11.20 | Put | Bond Future | 1350 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 152 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R248 On 05-August-21 | 10.30 | Put | Bond Future | 4376 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R248 On 05-August-21 | 10.00 | Put | Bond Future | 6075 | 6 | 6 | 6 | 0.00 |
| 02/06/2021 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 149 | 0 | 0 | 0 | 0.00 |
| 02/06/2021 | R248 On 04-November-21 | | | Bond Future | 10.83 | 83.5023 | 83.6618 | 83.5023 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2021 | R248 On 04-November-21 | 12.84 | Call | Bond Future | 13269 | 13 | 13 | 13 | 0.00 |
| 02/06/2021 | R248 On 04-November-21 | 12.83 | Call | Bond Future | 13222 | 13 | 13 | 13 | 0.00 |
| 02/06/2021 | R248 On 04-November-21 | 12.85 | Call | Bond Future | 13315 | 13 | 13 | 13 | 0.00 |
| 02/06/2021 | R248 On 04-November-21 | 12.85 | Put | Bond Future | 612 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R248 On 04-November-21 | 12.83 | Put | Bond Future | 626 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R248 On 04-November-21 | 12.84 | Put | Bond Future | 619 | 1 | 1 | 1 | 0.00 |
| 02/06/2021 | R248 On 03-February-22 | | | Bond Future | 11.01 | 84.4645 | 84.6254 | 84.4645 | 0.00 |
| 02/06/2021 | R248 On 03-February-22 | 11.49 | Call | Bond Future | 6795 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | R248 On 03-February-22 | 11.48 | Call | Bond Future | 6754 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | R248 On 03-February-22 | 11.47 | Call | Bond Future | 6712 | 7 | 7 | 7 | 0.00 |
| 02/06/2021 | R248 On 03-February-22 | 11.49 | Put | Bond Future | 3500 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R248 On 03-February-22 | 11.47 | Put | Bond Future | 3550 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R248 On 03-February-22 | 11.48 | Put | Bond Future | 3525 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R248 On 05-May-22 | | | Bond Future | 11.18 | 81.0502 | 81.2127 | 81.0502 | 0.00 |
| 02/06/2021 | R248 On 05-May-22 | 11.81 | Call | Bond Future | 7766 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | R248 On 05-May-22 | 11.80 | Call | Bond Future | 7725 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | R248 On 05-May-22 | 11.79 | Call | Bond Future | 7685 | 8 | 8 | 8 | 0.00 |
| 02/06/2021 | R248 On 05-May-22 | 11.79 | Put | Bond Future | 3687 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R248 On 05-May-22 | 11.81 | Put | Bond Future | 3643 | 4 | 4 | 4 | 0.00 |
| 02/06/2021 | R248 On 05-May-22 | 11.80 | Put | Bond Future | 3665 | 4 | 4 | 4 | 0.00 |