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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/08/2021 TO: 02/08/2021

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | 2025 On 05-August-21 | | | Bond Future | 153.38 | 153.3837 | 153.3799 | 153.3837 | 3,759.00 |
| 02/08/2021 | 2025 On 04-November-21 | | | Bond Future | 155.05 | 155.0548 | 155.0500 | 155.0548 | 4,840.00 |
| 02/08/2021 | 2025 On 03-February-22 | | | Bond Future | 155.30 | 155.3023 | 155.2969 | 155.3023 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | 2025 On 05-May-22 | | | Bond Future | 157.17 | 157.1753 | 157.1695 | 157.1753 | 0.00 |
| 02/08/2021 | 2025 On 04-August-22 | | | Bond Future | 157.51 | 157.5118 | 157.5055 | 157.5118 | 0.00 |
| 02/08/2021 | 2029 On 05-August-21 | | | Bond Future | 113.50 | 113.4166 | 113.4958 | 113.4166 | 2,127.00 |
| 02/08/2021 | 2029 On 04-November-21 | | | Bond Future | 113.56 | 113.4828 | 113.5622 | 113.4828 | 2,964.00 |
| 02/08/2021 | 2029 On 03-February-22 | | | Bond Future | 114.89 | 114.8122 | 114.8922 | 114.8122 | 0.00 |
| 02/08/2021 | 2029 On 05-May-22 | | | Bond Future | 115.09 | 115.0079 | 115.0884 | 115.0079 | 0.00 |
| 02/08/2021 | 2029 On 04-August-22 | | | Bond Future | 116.51 | 116.4262 | 116.5076 | 116.4262 | 0.00 |
| 02/08/2021 | 2030 On 05-August-21 | | | Bond Future | 8.77 | 95.3876 | 95.7141 | 95.3876 | 29,123.00 |
| 02/08/2021 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 8931 | 9 | 9 | 9 | 0.00 |
| 02/08/2021 | 2030 On 05-August-21 | 8.50 | Call | Bond Future | 8 | 0 | 0 | 0 | 5,000.00 |
| 02/08/2021 | 2030 On 05-August-21 | 9.50 | Call | Bond Future | 4076 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | 2030 On 05-August-21 | 9.75 | Call | Bond Future | 5415 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | 2030 On 05-August-21 | 8.95 | Call | Bond Future | 1082 | 1 | 1 | 1 | 600.00 |
| 02/08/2021 | 2030 On 05-August-21 | 10.30 | Call | Bond Future | 8273 | 8 | 8 | 8 | 0.00 |
| 02/08/2021 | 2030 On 05-August-21 | 7.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 02/08/2021 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 8881 | 9 | 9 | 9 | 0.00 |
| 02/08/2021 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 8831 | 9 | 9 | 9 | 0.00 |
| 02/08/2021 | 2030 On 05-August-21 | 10.15 | Call | Bond Future | 7505 | 7 | 8 | 7 | 0.00 |
| 02/08/2021 | 2030 On 05-August-21 | 8.83 | Call | Bond Future | 537 | 0 | 1 | 0 | 479.00 |
| 02/08/2021 | 2030 On 05-August-21 | 9.45 | Call | Bond Future | 3805 | 3 | 4 | 3 | 600.00 |
| 02/08/2021 | 2030 On 05-August-21 | 12.10 | Call | Bond Future | 16839 | 17 | 17 | 17 | 0.00 |
| 02/08/2021 | 2030 On 05-August-21 | 9.15 | Call | Bond Future | 2160 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | 2030 On 05-August-21 | 8.78 | Call | Bond Future | 362 | 0 | 0 | 0 | 200.00 |
| 02/08/2021 | 2030 On 05-August-21 | 7.70 | Put | Bond Future | 6362 | 7 | 6 | 7 | 0.00 |
| 02/08/2021 | 2030 On 05-August-21 | 9.15 | Put | Bond Future | 2 | 0 | 0 | 0 | 7,500.00 |
| 02/08/2021 | 2030 On 05-August-21 | 8.50 | Put | Bond Future | 1552 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | 2030 On 05-August-21 | 12.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 600.00 |
| 02/08/2021 | 2030 On 05-August-21 | 10.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 02/08/2021 | 2030 On 05-August-21 | 8.78 | Put | Bond Future | 289 | 1 | 0 | 1 | 0.00 |
| 02/08/2021 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2030 On 05-August-21 | 10.42 | Put | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | 2030 On 05-August-21 | 8.95 | Put | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2030 On 05-August-21 | 9.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2030 On 05-August-21 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 479.00 |
| 02/08/2021 | 2030 On 05-August-21 | 8.83 | Put | Bond Future | 179 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2030 On 05-August-21 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2030 On 05-August-21 | 10.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 479.00 |
| 02/08/2021 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2030 On 04-November-21 | | | Bond Future | 8.95 | 96.4033 | 96.7328 | 96.4033 | 97,513.00 |
| 02/08/2021 | 2030 On 04-November-21 | 8.75 | Call | Bond Future | 1338 | 1 | 1 | 1 | 3,250.00 |
| 02/08/2021 | 2030 On 04-November-21 | 9.30 | Call | Bond Future | 3002 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2030 On 04-November-21 | 8.77 | Call | Bond Future | 1386 | 1 | 1 | 1 | 300.00 |
| 02/08/2021 | 2030 On 04-November-21 | 11.44 | Call | Bond Future | 12610 | 12 | 13 | 12 | 0.00 |
| 02/08/2021 | 2030 On 04-November-21 | 10.61 | Call | Bond Future | 8766 | 8 | 9 | 8 | 0.00 |
| 02/08/2021 | 2030 On 04-November-21 | 9.90 | Call | Bond Future | 5487 | 5 | 5 | 5 | 29.00 |
| 02/08/2021 | 2030 On 04-November-21 | 10.59 | Call | Bond Future | 8673 | 8 | 9 | 8 | 0.00 |
| 02/08/2021 | 2030 On 04-November-21 | 8.27 | Call | Bond Future | 481 | 0 | 0 | 0 | 300.00 |
| 02/08/2021 | 2030 On 04-November-21 | 9.35 | Call | Bond Future | 3188 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2030 On 04-November-21 | 11.26 | Call | Bond Future | 11787 | 11 | 12 | 11 | 0.00 |
| 02/08/2021 | 2030 On 04-November-21 | 9.20 | Call | Bond Future | 2646 | 2 | 3 | 2 | 29.00 |
| 02/08/2021 | 2030 On 04-November-21 | 10.60 | Call | Bond Future | 8719 | 8 | 9 | 8 | 0.00 |
| 02/08/2021 | 2030 On 04-November-21 | 10.60 | Put | Bond Future | 116 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2030 On 04-November-21 | 10.59 | Put | Bond Future | 119 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2030 On 04-November-21 | 8.27 | Put | Bond Future | 4335 | 5 | 4 | 5 | 0.00 |
| 02/08/2021 | 2030 On 04-November-21 | 9.35 | Put | Bond Future | 999 | 1 | 1 | 1 | 9,100.00 |
| 02/08/2021 | 2030 On 04-November-21 | 8.77 | Put | Bond Future | 2381 | 3 | 2 | 3 | 0.00 |
| 02/08/2021 | 2030 On 04-November-21 | 11.44 | Put | Bond Future | 18 | 0 | 0 | 0 | 300.00 |
| 02/08/2021 | 2030 On 04-November-21 | 9.30 | Put | Bond Future | 1082 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | 2030 On 04-November-21 | 9.20 | Put | Bond Future | 1267 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | 2030 On 04-November-21 | 10.61 | Put | Bond Future | 114 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2030 On 04-November-21 | 11.26 | Put | Bond Future | 29 | 0 | 0 | 0 | 29.00 |
| 02/08/2021 | 2030 On 04-November-21 | 9.90 | Put | Bond Future | 402 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2030 On 04-November-21 | 8.75 | Put | Bond Future | 2446 | 3 | 2 | 3 | 0.00 |
| 02/08/2021 | 2030 On 03-February-22 | | | Bond Future | 9.14 | 93.5050 | 93.8379 | 93.5050 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | 2030 On 03-February-22 | 9.60 | Call | Bond Future | 3929 | 4 | 4 | 4 | 1,000.00 |
| 02/08/2021 | 2030 On 03-February-22 | 10.85 | Call | Bond Future | 8992 | 9 | 9 | 9 | 0.00 |
| 02/08/2021 | 2030 On 03-February-22 | 9.78 | Call | Bond Future | 4582 | 4 | 5 | 4 | 0.00 |
| 02/08/2021 | 2030 On 03-February-22 | 9.43 | Call | Bond Future | 3355 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2030 On 03-February-22 | 9.44 | Call | Bond Future | 3387 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2030 On 03-February-22 | 8.85 | Call | Bond Future | 1748 | 2 | 2 | 2 | 1,000.00 |
| 02/08/2021 | 2030 On 03-February-22 | 9.35 | Call | Bond Future | 3101 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2030 On 03-February-22 | 8.39 | Call | Bond Future | 877 | 1 | 1 | 1 | 101.00 |
| 02/08/2021 | 2030 On 03-February-22 | 9.45 | Call | Bond Future | 3420 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2030 On 03-February-22 | 9.45 | Put | Bond Future | 1756 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | 2030 On 03-February-22 | 9.35 | Put | Bond Future | 1963 | 2 | 2 | 2 | 101.00 |
| 02/08/2021 | 2030 On 03-February-22 | 8.39 | Put | Bond Future | 4977 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | 2030 On 03-February-22 | 8.85 | Put | Bond Future | 3292 | 4 | 3 | 4 | 0.00 |
| 02/08/2021 | 2030 On 03-February-22 | 9.44 | Put | Bond Future | 1776 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | 2030 On 03-February-22 | 9.43 | Put | Bond Future | 1796 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | 2030 On 03-February-22 | 9.78 | Put | Bond Future | 1213 | 1 | 1 | 1 | 101.00 |
| 02/08/2021 | 2030 On 03-February-22 | 10.85 | Put | Bond Future | 365 | 0 | 0 | 0 | 1,000.00 |
| 02/08/2021 | 2030 On 03-February-22 | 9.60 | Put | Bond Future | 1486 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | 2030 On 05-May-22 | | | Bond Future | 9.33 | 94.6115 | 94.9482 | 94.6115 | 0.00 |
| 02/08/2021 | 2030 On 05-May-22 | 8.89 | Call | Bond Future | 1818 | 2 | 2 | 2 | 1,800.00 |
| 02/08/2021 | 2030 On 05-May-22 | 11.04 | Call | Bond Future | 8951 | 9 | 9 | 9 | 0.00 |
| 02/08/2021 | 2030 On 05-May-22 | 10.20 | Call | Bond Future | 5674 | 5 | 6 | 5 | 0.00 |
| 02/08/2021 | 2030 On 05-May-22 | 9.35 | Call | Bond Future | 2928 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2030 On 05-May-22 | 10.19 | Call | Bond Future | 5637 | 5 | 6 | 5 | 0.00 |
| 02/08/2021 | 2030 On 05-May-22 | 8.47 | Call | Bond Future | 1065 | 1 | 1 | 1 | 1,073.00 |
| 02/08/2021 | 2030 On 05-May-22 | 8.14 | Call | Bond Future | 686 | 1 | 1 | 1 | 1,800.00 |
| 02/08/2021 | 2030 On 05-May-22 | 9.95 | Call | Bond Future | 4778 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | 2030 On 05-May-22 | 10.21 | Call | Bond Future | 5711 | 5 | 6 | 5 | 0.00 |
| 02/08/2021 | 2030 On 05-May-22 | 10.21 | Put | Bond Future | 1309 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | 2030 On 05-May-22 | 8.14 | Put | Bond Future | 7114 | 7 | 7 | 7 | 0.00 |
| 02/08/2021 | 2030 On 05-May-22 | 8.89 | Put | Bond Future | 4137 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | 2030 On 05-May-22 | 10.19 | Put | Bond Future | 1332 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | 2030 On 05-May-22 | 9.35 | Put | Bond Future | 2833 | 3 | 3 | 3 | 1,073.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | 2030 On 05-May-22 | 8.47 | Put | Bond Future | 5658 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | 2030 On 05-May-22 | 9.95 | Put | Bond Future | 1650 | 2 | 2 | 2 | 1,073.00 |
| 02/08/2021 | 2030 On 05-May-22 | 10.20 | Put | Bond Future | 1321 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | 2030 On 05-May-22 | 11.04 | Put | Bond Future | 632 | 1 | 1 | 1 | 1,800.00 |
| 02/08/2021 | 2030 On 04-August-22 | | | Bond Future | 9.54 | 91.7046 | 92.0455 | 91.7046 | 0.00 |
| 02/08/2021 | 2030 On 04-August-22 | 9.55 | Call | Bond Future | 3152 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2030 On 04-August-22 | 9.54 | Call | Bond Future | 3126 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2030 On 04-August-22 | 9.56 | Call | Bond Future | 3178 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2030 On 04-August-22 | 9.56 | Put | Bond Future | 3101 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2030 On 04-August-22 | 9.54 | Put | Bond Future | 3148 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2030 On 04-August-22 | 9.55 | Put | Bond Future | 3124 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2032 On 05-August-21 | | | Bond Future | 9.49 | 94.3178 | 94.7679 | 94.3178 | 10,094.00 |
| 02/08/2021 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 10717 | 10 | 11 | 10 | 0.00 |
| 02/08/2021 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 10664 | 10 | 11 | 10 | 0.00 |
| 02/08/2021 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 10770 | 10 | 11 | 10 | 0.00 |
| 02/08/2021 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2032 On 04-November-21 | | | Bond Future | 9.68 | 91.1777 | 91.6320 | 91.1777 | 123,210.00 |
| 02/08/2021 | 2032 On 04-November-21 | 9.33 | Call | Bond Future | 1084 | 1 | 1 | 1 | 700.00 |
| 02/08/2021 | 2032 On 04-November-21 | 12.81 | Call | Bond Future | 16551 | 16 | 17 | 16 | 0.00 |
| 02/08/2021 | 2032 On 04-November-21 | 11.71 | Call | Bond Future | 11312 | 11 | 11 | 11 | 0.00 |
| 02/08/2021 | 2032 On 04-November-21 | 9.83 | Call | Bond Future | 2531 | 2 | 3 | 2 | 700.00 |
| 02/08/2021 | 2032 On 04-November-21 | 11.70 | Call | Bond Future | 11262 | 11 | 11 | 11 | 0.00 |
| 02/08/2021 | 2032 On 04-November-21 | 11.69 | Call | Bond Future | 11213 | 11 | 11 | 11 | 0.00 |
| 02/08/2021 | 2032 On 04-November-21 | 11.71 | Put | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2032 On 04-November-21 | 11.69 | Put | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2032 On 04-November-21 | 12.81 | Put | Bond Future | 4 | 0 | 0 | 0 | 700.00 |
| 02/08/2021 | 2032 On 04-November-21 | 11.70 | Put | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2032 On 04-November-21 | 9.83 | Put | Bond Future | 1646 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | 2032 On 04-November-21 | 9.33 | Put | Bond Future | 3255 | 4 | 3 | 4 | 0.00 |
| 02/08/2021 | 2032 On 03-February-22 | | | Bond Future | 9.88 | 92.2241 | 92.6834 | 92.2241 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | 2032 On 03-February-22 | 9.62 | Call | Bond Future | 2007 | 2 | 2 | 2 | 210.00 |
| 02/08/2021 | 2032 On 03-February-22 | 10.95 | Call | Bond Future | 6896 | 7 | 7 | 7 | 0.00 |
| 02/08/2021 | 2032 On 03-February-22 | 10.35 | Call | Bond Future | 4381 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | 2032 On 03-February-22 | 10.14 | Call | Bond Future | 3609 | 3 | 4 | 3 | 0.00 |
| 02/08/2021 | 2032 On 03-February-22 | 9.14 | Call | Bond Future | 949 | 1 | 1 | 1 | 97.00 |
| 02/08/2021 | 2032 On 03-February-22 | 10.45 | Call | Bond Future | 4773 | 4 | 5 | 4 | 0.00 |
| 02/08/2021 | 2032 On 03-February-22 | 8.91 | Call | Bond Future | 621 | 1 | 1 | 1 | 198.00 |
| 02/08/2021 | 2032 On 03-February-22 | 10.44 | Call | Bond Future | 4734 | 4 | 5 | 4 | 0.00 |
| 02/08/2021 | 2032 On 03-February-22 | 10.53 | Call | Bond Future | 5096 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | 2032 On 03-February-22 | 11.13 | Call | Bond Future | 7701 | 7 | 8 | 7 | 0.00 |
| 02/08/2021 | 2032 On 03-February-22 | 9.81 | Call | Bond Future | 2541 | 2 | 3 | 2 | 0.00 |
| 02/08/2021 | 2032 On 03-February-22 | 9.58 | Call | Bond Future | 1903 | 2 | 2 | 2 | 400.00 |
| 02/08/2021 | 2032 On 03-February-22 | 10.66 | Call | Bond Future | 5639 | 5 | 6 | 5 | 0.00 |
| 02/08/2021 | 2032 On 03-February-22 | 10.42 | Call | Bond Future | 4654 | 4 | 5 | 4 | 0.00 |
| 02/08/2021 | 2032 On 03-February-22 | 10.43 | Call | Bond Future | 4694 | 4 | 5 | 4 | 0.00 |
| 02/08/2021 | 2032 On 03-February-22 | 10.43 | Put | Bond Future | 1512 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | 2032 On 03-February-22 | 10.42 | Put | Bond Future | 1528 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | 2032 On 03-February-22 | 10.66 | Put | Bond Future | 1182 | 1 | 1 | 1 | 97.00 |
| 02/08/2021 | 2032 On 03-February-22 | 10.45 | Put | Bond Future | 1479 | 2 | 1 | 2 | 198.00 |
| 02/08/2021 | 2032 On 03-February-22 | 9.81 | Put | Bond Future | 2926 | 3 | 3 | 3 | 198.00 |
| 02/08/2021 | 2032 On 03-February-22 | 8.91 | Put | Bond Future | 6542 | 7 | 7 | 7 | 0.00 |
| 02/08/2021 | 2032 On 03-February-22 | 11.13 | Put | Bond Future | 716 | 1 | 1 | 1 | 210.00 |
| 02/08/2021 | 2032 On 03-February-22 | 10.53 | Put | Bond Future | 1357 | 2 | 1 | 2 | 210.00 |
| 02/08/2021 | 2032 On 03-February-22 | 10.35 | Put | Bond Future | 1649 | 2 | 2 | 2 | 400.00 |
| 02/08/2021 | 2032 On 03-February-22 | 9.58 | Put | Bond Future | 3661 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | 2032 On 03-February-22 | 10.44 | Put | Bond Future | 1496 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | 2032 On 03-February-22 | 10.14 | Put | Bond Future | 2071 | 2 | 2 | 2 | 97.00 |
| 02/08/2021 | 2032 On 03-February-22 | 9.14 | Put | Bond Future | 5413 | 6 | 5 | 6 | 0.00 |
| 02/08/2021 | 2032 On 03-February-22 | 10.95 | Put | Bond Future | 867 | 1 | 1 | 1 | 400.00 |
| 02/08/2021 | 2032 On 03-February-22 | 9.62 | Put | Bond Future | 3525 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | 2032 On 05-May-22 | | | Bond Future | 10.07 | 89.1688 | 89.6333 | 89.1688 | 0.00 |
| 02/08/2021 | 2032 On 05-May-22 | 11.04 | Call | Bond Future | 6690 | 6 | 7 | 6 | 0.00 |
| 02/08/2021 | 2032 On 05-May-22 | 11.02 | Call | Bond Future | 6609 | 6 | 7 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | 2032 On 05-May-22 | 11.03 | Call | Bond Future | 6650 | 6 | 7 | 6 | 0.00 |
| 02/08/2021 | 2032 On 05-May-22 | 11.03 | Put | Bond Future | 1411 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | 2032 On 05-May-22 | 11.02 | Put | Bond Future | 1423 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | 2032 On 05-May-22 | 11.04 | Put | Bond Future | 1399 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | 2032 On 04-August-22 | | | Bond Future | 10.28 | 90.1987 | 90.6689 | 90.1987 | 0.00 |
| 02/08/2021 | 2032 On 04-August-22 | 10.21 | Call | Bond Future | 3389 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2032 On 04-August-22 | 10.20 | Call | Bond Future | 3361 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2032 On 04-August-22 | 10.22 | Call | Bond Future | 3417 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2032 On 04-August-22 | 10.20 | Put | Bond Future | 3808 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | 2032 On 04-August-22 | 10.21 | Put | Bond Future | 3780 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | 2032 On 04-August-22 | 10.22 | Put | Bond Future | 3752 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | 2033 On 05-August-21 | | | Bond Future | 107.06 | 107.2763 | 107.0644 | 107.2763 | 2,137.00 |
| 02/08/2021 | 2033 On 04-November-21 | | | Bond Future | 106.98 | 107.1971 | 106.9823 | 107.1971 | 8,979.00 |
| 02/08/2021 | 2033 On 03-February-22 | | | Bond Future | 108.24 | 108.4527 | 108.2351 | 108.4527 | 0.00 |
| 02/08/2021 | 2033 On 05-May-22 | | | Bond Future | 108.27 | 108.4925 | 108.2719 | 108.4925 | 0.00 |
| 02/08/2021 | 2033 On 04-August-22 | | | Bond Future | 109.61 | 109.8304 | 109.6070 | 109.8304 | 0.00 |
| 02/08/2021 | 2037 On 05-August-21 | | | Bond Future | 10.33 | 85.7888 | 86.2466 | 85.7888 | 52,679.00 |
| 02/08/2021 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 11801 | 11 | 12 | 11 | 0.00 |
| 02/08/2021 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 11856 | 11 | 12 | 11 | 0.00 |
| 02/08/2021 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 11911 | 11 | 12 | 11 | 0.00 |
| 02/08/2021 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2037 On 04-November-21 | | | Bond Future | 10.52 | 86.7023 | 87.1644 | 86.7023 | 126,409.00 |
| 02/08/2021 | 2037 On 04-November-21 | 12.82 | Call | Bond Future | 13536 | 13 | 14 | 13 | 0.00 |
| 02/08/2021 | 2037 On 04-November-21 | 12.81 | Call | Bond Future | 13486 | 13 | 13 | 13 | 0.00 |
| 02/08/2021 | 2037 On 04-November-21 | 12.30 | Call | Bond Future | 10870 | 10 | 11 | 10 | 0.00 |
| 02/08/2021 | 2037 On 04-November-21 | 11.49 | Call | Bond Future | 6617 | 6 | 7 | 6 | 600.00 |
| 02/08/2021 | 2037 On 04-November-21 | 12.83 | Call | Bond Future | 13586 | 13 | 14 | 13 | 0.00 |
| 02/08/2021 | 2037 On 04-November-21 | 12.82 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2037 On 04-November-21 | 12.30 | Put | Bond Future | 132 | 0 | 0 | 0 | 600.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | 2037 On 04-November-21 | 11.49 | Put | Bond Future | 482 | 1 | 0 | 1 | 0.00 |
| 02/08/2021 | 2037 On 04-November-21 | 12.81 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2037 On 04-November-21 | 12.83 | Put | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2037 On 03-February-22 | | | Bond Future | 10.70 | 83.4425 | 83.9097 | 83.4425 | 0.00 |
| 02/08/2021 | 2037 On 03-February-22 | 11.47 | Call | Bond Future | 6129 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | 2037 On 03-February-22 | 11.46 | Call | Bond Future | 6084 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | 2037 On 03-February-22 | 11.45 | Call | Bond Future | 6038 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | 2037 On 03-February-22 | 11.47 | Put | Bond Future | 1380 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | 2037 On 03-February-22 | 11.45 | Put | Bond Future | 1409 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | 2037 On 03-February-22 | 11.46 | Put | Bond Future | 1394 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | 2037 On 05-May-22 | | | Bond Future | 10.90 | 84.4302 | 84.9027 | 84.4302 | 0.00 |
| 02/08/2021 | 2037 On 05-May-22 | 11.84 | Call | Bond Future | 7284 | 7 | 7 | 7 | 0.00 |
| 02/08/2021 | 2037 On 05-May-22 | 11.82 | Call | Bond Future | 7197 | 7 | 7 | 7 | 0.00 |
| 02/08/2021 | 2037 On 05-May-22 | 11.83 | Call | Bond Future | 7241 | 7 | 7 | 7 | 0.00 |
| 02/08/2021 | 2037 On 05-May-22 | 11.84 | Put | Bond Future | 1650 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | 2037 On 05-May-22 | 11.82 | Put | Bond Future | 1678 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | 2037 On 05-May-22 | 11.83 | Put | Bond Future | 1664 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | 2037 On 04-August-22 | | | Bond Future | 11.11 | 81.1487 | 81.6269 | 81.1487 | 0.00 |
| 02/08/2021 | 2037 On 04-August-22 | 10.91 | Call | Bond Future | 3448 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2037 On 04-August-22 | 10.89 | Call | Bond Future | 3389 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2037 On 04-August-22 | 10.90 | Call | Bond Future | 3418 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | 2037 On 04-August-22 | 10.89 | Put | Bond Future | 4723 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | 2037 On 04-August-22 | 10.91 | Put | Bond Future | 4656 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | 2037 On 04-August-22 | 10.90 | Put | Bond Future | 4690 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | 2038 On 05-August-21 | | | Bond Future | 118.29 | 117.8204 | 118.2878 | 117.8204 | 6,475.00 |
| 02/08/2021 | 2038 On 04-November-21 | | | Bond Future | 119.58 | 119.1041 | 119.5757 | 119.1041 | 7,564.00 |
| 02/08/2021 | 2038 On 03-February-22 | | | Bond Future | 119.21 | 118.7345 | 119.2112 | 118.7345 | 0.00 |
| 02/08/2021 | 2038 On 05-May-22 | | | Bond Future | 120.65 | 120.1666 | 120.6489 | 120.1666 | 0.00 |
| 02/08/2021 | 2038 On 04-August-22 | | | Bond Future | 120.33 | 119.8467 | 120.3344 | 119.8467 | 0.00 |
| 02/08/2021 | 2040 On 05-August-21 | | | Bond Future | 10.48 | 87.8127 | 88.2663 | 87.8127 | 30,891.00 |
| 02/08/2021 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 12966 | 13 | 13 | 13 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | 2040 On 05-August-21 | 11.55 | Call | Bond Future | 7307 | 7 | 7 | 7 | 900.00 |
| 02/08/2021 | 2040 On 05-August-21 | 14.80 | Call | Bond Future | 24391 | 24 | 24 | 24 | 0.00 |
| 02/08/2021 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 12909 | 12 | 13 | 12 | 0.00 |
| 02/08/2021 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 12852 | 12 | 13 | 12 | 0.00 |
| 02/08/2021 | 2040 On 05-August-21 | 11.05 | Call | Bond Future | 4012 | 4 | 4 | 4 | 900.00 |
| 02/08/2021 | 2040 On 05-August-21 | 11.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2040 On 05-August-21 | 14.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 900.00 |
| 02/08/2021 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2040 On 05-August-21 | 11.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2040 On 04-November-21 | | | Bond Future | 10.66 | 88.7477 | 89.2057 | 88.7477 | 83,747.00 |
| 02/08/2021 | 2040 On 04-November-21 | 12.91 | Call | Bond Future | 14030 | 14 | 14 | 14 | 0.00 |
| 02/08/2021 | 2040 On 04-November-21 | 12.90 | Call | Bond Future | 13978 | 14 | 14 | 14 | 0.00 |
| 02/08/2021 | 2040 On 04-November-21 | 12.89 | Call | Bond Future | 13926 | 13 | 14 | 13 | 0.00 |
| 02/08/2021 | 2040 On 04-November-21 | 12.89 | Put | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2040 On 04-November-21 | 12.90 | Put | Bond Future | 72 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2040 On 04-November-21 | 12.91 | Put | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2040 On 03-February-22 | | | Bond Future | 10.85 | 85.2611 | 85.7241 | 85.2611 | 0.00 |
| 02/08/2021 | 2040 On 03-February-22 | 11.58 | Call | Bond Future | 6344 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | 2040 On 03-February-22 | 11.57 | Call | Bond Future | 6296 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | 2040 On 03-February-22 | 11.59 | Call | Bond Future | 6392 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | 2040 On 03-February-22 | 11.57 | Put | Bond Future | 1493 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | 2040 On 03-February-22 | 11.58 | Put | Bond Future | 1478 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | 2040 On 03-February-22 | 11.59 | Put | Bond Future | 1463 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | 2040 On 05-May-22 | | | Bond Future | 11.03 | 86.2704 | 86.7386 | 86.2704 | 0.00 |
| 02/08/2021 | 2040 On 05-May-22 | 9.82 | Call | Bond Future | 860 | 1 | 1 | 1 | 1,200.00 |
| 02/08/2021 | 2040 On 05-May-22 | 11.91 | Call | Bond Future | 7409 | 7 | 7 | 7 | 0.00 |
| 02/08/2021 | 2040 On 05-May-22 | 11.90 | Call | Bond Future | 7363 | 7 | 7 | 7 | 0.00 |
| 02/08/2021 | 2040 On 05-May-22 | 10.57 | Call | Bond Future | 2360 | 2 | 2 | 2 | 1,200.00 |
| 02/08/2021 | 2040 On 05-May-22 | 13.04 | Call | Bond Future | 12750 | 12 | 13 | 12 | 0.00 |
| 02/08/2021 | 2040 On 05-May-22 | 11.92 | Call | Bond Future | 7455 | 7 | 7 | 7 | 0.00 |
| 02/08/2021 | 2040 On 05-May-22 | 11.92 | Put | Bond Future | 1794 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | 2040 On 05-May-22 | 13.04 | Put | Bond Future | 757 | 1 | 1 | 1 | 1,200.00 |
| 02/08/2021 | 2040 On 05-May-22 | 11.91 | Put | Bond Future | 1809 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | 2040 On 05-May-22 | 10.57 | Put | Bond Future | 5593 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | 2040 On 05-May-22 | 11.90 | Put | Bond Future | 1824 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | 2040 On 05-May-22 | 9.82 | Put | Bond Future | 9732 | 10 | 10 | 10 | 0.00 |
| 02/08/2021 | 2040 On 04-August-22 | | | Bond Future | 11.24 | 82.7594 | 83.2333 | 82.7594 | 0.00 |
| 02/08/2021 | 2040 On 04-August-22 | 11.03 | Call | Bond Future | 3664 | 3 | 4 | 3 | 0.00 |
| 02/08/2021 | 2040 On 04-August-22 | 11.04 | Call | Bond Future | 3695 | 3 | 4 | 3 | 0.00 |
| 02/08/2021 | 2040 On 04-August-22 | 11.05 | Call | Bond Future | 3727 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | 2040 On 04-August-22 | 11.05 | Put | Bond Future | 4963 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | 2040 On 04-August-22 | 11.04 | Put | Bond Future | 4999 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | 2040 On 04-August-22 | 11.03 | Put | Bond Future | 5035 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | 2044 On 05-August-21 | | | Bond Future | 10.53 | 84.4899 | 85.0252 | 84.4899 | 26,994.00 |
| 02/08/2021 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 13365 | 13 | 13 | 13 | 0.00 |
| 02/08/2021 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 13309 | 13 | 13 | 13 | 0.00 |
| 02/08/2021 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 13420 | 13 | 13 | 13 | 0.00 |
| 02/08/2021 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2044 On 04-November-21 | | | Bond Future | 10.70 | 85.3895 | 85.9300 | 85.3895 | 52,707.00 |
| 02/08/2021 | 2044 On 04-November-21 | 12.90 | Call | Bond Future | 13816 | 13 | 14 | 13 | 0.00 |
| 02/08/2021 | 2044 On 04-November-21 | 12.89 | Call | Bond Future | 13764 | 13 | 14 | 13 | 0.00 |
| 02/08/2021 | 2044 On 04-November-21 | 12.91 | Call | Bond Future | 13868 | 13 | 14 | 13 | 0.00 |
| 02/08/2021 | 2044 On 04-November-21 | 12.91 | Put | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2044 On 04-November-21 | 12.89 | Put | Bond Future | 84 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2044 On 04-November-21 | 12.90 | Put | Bond Future | 82 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 2044 On 03-February-22 | | | Bond Future | 10.88 | 81.9895 | 82.5360 | 81.9895 | 0.00 |
| 02/08/2021 | 2044 On 03-February-22 | 11.61 | Call | Bond Future | 6409 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | 2044 On 03-February-22 | 11.60 | Call | Bond Future | 6361 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | 2044 On 03-February-22 | 11.59 | Call | Bond Future | 6312 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | 2044 On 03-February-22 | 11.59 | Put | Bond Future | 1520 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | 2044 On 03-February-22 | 11.60 | Put | Bond Future | 1505 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | 2044 On 03-February-22 | 11.61 | Put | Bond Future | 1490 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | 2044 On 05-May-22 | | | Bond Future | 11.06 | 82.9601 | 83.5129 | 82.9601 | 0.00 |
| 02/08/2021 | 2044 On 05-May-22 | 11.93 | Call | Bond Future | 7474 | 7 | 7 | 7 | 0.00 |
| 02/08/2021 | 2044 On 05-May-22 | 11.92 | Call | Bond Future | 7428 | 7 | 7 | 7 | 0.00 |
| 02/08/2021 | 2044 On 05-May-22 | 11.91 | Call | Bond Future | 7382 | 7 | 7 | 7 | 0.00 |
| 02/08/2021 | 2044 On 05-May-22 | 11.91 | Put | Bond Future | 1847 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | 2044 On 05-May-22 | 11.92 | Put | Bond Future | 1832 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | 2044 On 05-May-22 | 11.93 | Put | Bond Future | 1817 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | 2044 On 04-August-22 | | | Bond Future | 11.25 | 79.5360 | 80.0954 | 79.5360 | 0.00 |
| 02/08/2021 | 2044 On 04-August-22 | 11.10 | Call | Bond Future | 3797 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | 2044 On 04-August-22 | 11.09 | Call | Bond Future | 3764 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | 2044 On 04-August-22 | 11.08 | Call | Bond Future | 3732 | 3 | 4 | 3 | 0.00 |
| 02/08/2021 | 2044 On 04-August-22 | 11.08 | Put | Bond Future | 4867 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | 2044 On 04-August-22 | 11.09 | Put | Bond Future | 4831 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | 2044 On 04-August-22 | 11.10 | Put | Bond Future | 4796 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | 2046 On 05-August-21 | | | Bond Future | 107.15 | 107.3259 | 107.1499 | 107.3259 | 7,557.00 |
| 02/08/2021 | 2046 On 04-November-21 | | | Bond Future | 106.48 | 106.6578 | 106.4792 | 106.6578 | 18,100.00 |
| 02/08/2021 | 2046 On 03-February-22 | | | Bond Future | 107.73 | 107.9072 | 107.7262 | 107.9072 | 0.00 |
| 02/08/2021 | 2046 On 05-May-22 | | | Bond Future | 107.16 | 107.3406 | 107.1569 | 107.3406 | 0.00 |
| 02/08/2021 | 2046 On 04-August-22 | | | Bond Future | 108.48 | 108.6646 | 108.4786 | 108.6646 | 0.00 |
| 02/08/2021 | 2050 On 05-August-21 | | | Bond Future | 109.05 | 108.4408 | 109.0513 | 108.4408 | 5,724.00 |
| 02/08/2021 | 2050 On 04-November-21 | | | Bond Future | 110.24 | 109.6223 | 110.2386 | 109.6223 | 10,845.00 |
| 02/08/2021 | 2050 On 03-February-22 | | | Bond Future | 109.57 | 108.9455 | 109.5686 | 108.9455 | 0.00 |
| 02/08/2021 | 2050 On 05-May-22 | | | Bond Future | 110.89 | 110.2595 | 110.8900 | 110.2595 | 0.00 |
| 02/08/2021 | 2050 On 04-August-22 | | | Bond Future | 110.26 | 109.6178 | 110.2555 | 109.6178 | 0.00 |
| 02/08/2021 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | AL37 On 05-August-21 | | | Index Future | 800.41 | 798.7070 | 800.4080 | 798.7070 | 0.00 |
| 02/08/2021 | AL37 On 04-November-21 | | | Index Future | 809.01 | 807.3020 | 809.0070 | 807.3020 | 0.00 |
| 02/08/2021 | AL37 On 03-February-22 | | | Index Future | 818.28 | 816.5600 | 818.2780 | 816.5600 | 0.00 |
| 02/08/2021 | AL37 On 05-May-22 | | | Index Future | 827.94 | 826.2110 | 827.9440 | 826.2110 | 0.00 |
| 02/08/2021 | AL37 On 04-August-22 | | | Index Future | 837.85 | 836.1020 | 837.8530 | 836.1020 | 0.00 |
| 02/08/2021 | AL7T On 05-August-21 | | | Index Future | 918.86 | 915.0320 | 918.8610 | 915.0320 | 0.00 |
| 02/08/2021 | AL7T On 04-November-21 | | | Index Future | 928.73 | 924.8780 | 928.7330 | 924.8780 | 0.00 |
| 02/08/2021 | AL7T On 03-February-22 | | | Index Future | 939.38 | 935.4850 | 939.3760 | 935.4850 | 0.00 |
| 02/08/2021 | AL7T On 05-May-22 | | | Index Future | 950.47 | 946.5420 | 950.4730 | 946.5420 | 0.00 |
| 02/08/2021 | AL7T On 04-August-22 | | | Index Future | 961.85 | 957.8730 | 961.8480 | 957.8730 | 0.00 |
| 02/08/2021 | ALBI On 05-August-21 | | | Index Future | 807.28 | 803.7900 | 807.2770 | 803.7900 | 29.00 |
| 02/08/2021 | ALBI On 04-November-21 | | | Index Future | 815.95 | 812.4390 | 815.9500 | 812.4390 | 115.00 |
| 02/08/2021 | ALBI On 03-February-22 | | | Index Future | 825.30 | 821.7560 | 825.3000 | 821.7560 | 0.00 |
| 02/08/2021 | ALBI On 05-May-22 | | | Index Future | 835.05 | 831.4690 | 835.0500 | 831.4690 | 0.00 |
| 02/08/2021 | ALBI On 04-August-22 | | | Index Future | 845.04 | 841.4220 | 845.0440 | 841.4220 | 0.00 |
| 02/08/2021 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C044 On 31-January-44 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 02/08/2021 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2021 | ES33 On 05-August-21 | | | Bond Future | 11.03 | 79.4058 | 79.7490 | 79.4058 | 0.00 |
| 02/08/2021 | ES33 On 04-November-21 | | | Bond Future | 11.26 | 76.4960 | 76.8425 | 76.4960 | 350.00 |
| 02/08/2021 | ES33 On 03-February-22 | | | Bond Future | 11.50 | 77.3924 | 77.7428 | 77.3924 | 0.00 |
| 02/08/2021 | ES33 On 05-May-22 | | | Bond Future | 11.74 | 74.5489 | 74.9032 | 74.5489 | 0.00 |
| 02/08/2021 | ES33 On 04-August-22 | | | Bond Future | 11.99 | 75.4209 | 75.7796 | 75.4209 | 0.00 |
| 02/08/2021 | ES42 On 05-August-21 | | | Bond Future | 11.55 | 78.2054 | 78.6264 | 78.2054 | 0.00 |
| 02/08/2021 | ES42 On 04-November-21 | | | Bond Future | 11.77 | 74.7998 | 75.2249 | 74.7998 | 4,779.00 |
| 02/08/2021 | ES42 On 03-February-22 | | | Bond Future | 11.99 | 75.6770 | 76.1068 | 75.6770 | 0.00 |
| 02/08/2021 | ES42 On 05-May-22 | | | Bond Future | 12.22 | 72.3318 | 72.7667 | 72.3318 | 0.00 |
| 02/08/2021 | ES42 On 04-August-22 | | | Bond Future | 12.45 | 73.1764 | 73.6165 | 73.1764 | 0.00 |
| 02/08/2021 | GOVI On 05-August-21 | | | GOVI | 797.37 | 793.9390 | 797.3700 | 793.9390 | 18.00 |
| 02/08/2021 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 782200 | 75 | 78 | 75 | 0.00 |
| 02/08/2021 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 782300 | 75 | 78 | 75 | 0.00 |
| 02/08/2021 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 782400 | 75 | 78 | 75 | 0.00 |
| 02/08/2021 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | GOVI On 04-November-21 | | | GOVI | 805.94 | 802.4820 | 805.9370 | 802.4820 | 979.00 |
| 02/08/2021 | GOVI On 04-November-21 | 728.42 | Call | GOVI | 775170 | 74 | 78 | 74 | 0.00 |
| 02/08/2021 | GOVI On 04-November-21 | 728.40 | Call | GOVI | 775370 | 74 | 78 | 74 | 0.00 |
| 02/08/2021 | GOVI On 04-November-21 | 728.41 | Call | GOVI | 775270 | 74 | 78 | 74 | 0.00 |
| 02/08/2021 | GOVI On 04-November-21 | 728.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | GOVI On 04-November-21 | 728.40 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | GOVI On 04-November-21 | 728.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | GOVI On 03-February-22 | | | GOVI | 815.17 | 811.6860 | 815.1720 | 811.6860 | 0.00 |
| 02/08/2021 | GOVI On 03-February-22 | 792.75 | Call | GOVI | 224220 | 19 | 22 | 19 | 0.00 |
| 02/08/2021 | GOVI On 03-February-22 | 792.74 | Call | GOVI | 224320 | 19 | 22 | 19 | 0.00 |
| 02/08/2021 | GOVI On 03-February-22 | 792.76 | Call | GOVI | 224120 | 19 | 22 | 19 | 0.00 |
| 02/08/2021 | GOVI On 03-February-22 | 792.76 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | GOVI On 03-February-22 | 792.74 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | GOVI On 03-February-22 | 792.75 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | GOVI On 05-May-22 | | | GOVI | 824.80 | 821.2790 | 824.8020 | 821.2790 | 0.00 |
| 02/08/2021 | GOVI On 05-May-22 | 788.24 | Call | GOVI | 365620 | 33 | 37 | 33 | 0.00 |
| 02/08/2021 | GOVI On 05-May-22 | 788.23 | Call | GOVI | 365720 | 33 | 37 | 33 | 0.00 |
| 02/08/2021 | GOVI On 05-May-22 | 788.25 | Call | GOVI | 365520 | 33 | 37 | 33 | 0.00 |
| 02/08/2021 | GOVI On 05-May-22 | 788.25 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | GOVI On 05-May-22 | 788.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | GOVI On 05-May-22 | 788.24 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | GOVI On 04-August-22 | | | GOVI | 834.67 | 831.1110 | 834.6730 | 831.1110 | 0.00 |
| 02/08/2021 | GOVI On 04-August-22 | 819.27 | Call | GOVI | 154030 | 12 | 15 | 12 | 0.00 |
| 02/08/2021 | GOVI On 04-August-22 | 819.26 | Call | GOVI | 154130 | 12 | 15 | 12 | 0.00 |
| 02/08/2021 | GOVI On 04-August-22 | 819.28 | Call | GOVI | 153930 | 12 | 15 | 12 | 0.00 |
| 02/08/2021 | GOVI On 04-August-22 | 819.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | GOVI On 04-August-22 | 819.26 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | GOVI On 04-August-22 | 819.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/08/2021 | IGOV On 05-August-21 | | | Index Future | 290.68 | 290.2820 | 290.6810 | 290.2820 | 3.00 |
| 02/08/2021 | IGOV On 04-November-21 | | | Index Future | 293.88 | 293.4770 | 293.8770 | 293.4770 | 475.00 |
| 02/08/2021 | IGOV On 03-February-22 | | | Index Future | 297.32 | 296.9150 | 297.3160 | 296.9150 | 0.00 |
| 02/08/2021 | IGOV On 05-May-22 | | | Index Future | 300.90 | 300.4950 | 300.8990 | 300.4950 | 0.00 |
| 02/08/2021 | IGOV On 04-August-22 | | | Index Future | 304.57 | 304.1610 | 304.5700 | 304.1610 | 0.00 |
| 02/08/2021 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.42 | 89.4200 | 89.4200 | 89.4200 | 0.00 |
| 02/08/2021 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.70 | 90.7000 | 90.7000 | 90.7000 | 51.00 |
| 02/08/2021 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.13 | 90.1300 | 90.1300 | 90.1300 | 0.00 |
| 02/08/2021 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.29 | 90.2900 | 90.2900 | 90.2900 | 0.00 |
| 02/08/2021 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5000 | 93.5000 | 93.5000 | 0.00 |
| 02/08/2021 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 02/08/2021 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 02/08/2021 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 02/08/2021 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 02/08/2021 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 02/08/2021 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 02/08/2021 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 02/08/2021 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 02/08/2021 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 02/08/2021 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 02/08/2021 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 02/08/2021 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 02/08/2021 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 02/08/2021 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 02/08/2021 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 02/08/2021 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 02/08/2021 | JBAF On 18-August-21 | | | Jibar Tradeable Future | 3.69 | 96.3050 | 96.3150 | 96.3050 | 0.00 |
| 02/08/2021 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.71 | 96.2850 | 96.2950 | 96.2850 | 30,000.00 |
| 02/08/2021 | JBAF On 20-October-21 | | | Jibar Tradeable Future | 3.78 | 96.1900 | 96.2200 | 96.1900 | 0.00 |
| 02/08/2021 | JBAF On 17-November-21 | | | Jibar Tradeable Future | 3.80 | 96.1700 | 96.2000 | 96.1700 | 0.00 |
| 02/08/2021 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 3.93 | 96.0250 | 96.0750 | 96.0250 | 0.00 |
| 02/08/2021 | JBAF On 19-January-22 | | | Jibar Tradeable Future | 3.96 | 95.9900 | 96.0400 | 95.9900 | 0.00 |
| 02/08/2021 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 4.14 | 95.8100 | 95.8600 | 95.8100 | 0.00 |
| 02/08/2021 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.48 | 95.4600 | 95.5200 | 95.4600 | 471.00 |
| 02/08/2021 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 4.67 | 95.2600 | 95.3300 | 95.2600 | 0.00 |
| 02/08/2021 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 4.96 | 94.9700 | 95.0400 | 94.9700 | 0.00 |
| 02/08/2021 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 5.14 | 94.7850 | 94.8650 | 94.7850 | 0.00 |
| 02/08/2021 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 5.37 | 94.5400 | 94.6350 | 94.5400 | 0.00 |
| 02/08/2021 | R023 On 05-August-21 | | | Bond Future | 4.94 | 107.5881 | 107.5981 | 107.5881 | 3,363.00 |
| 02/08/2021 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 554 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 524 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 539 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 05-August-21 | 5.29 | Put | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 04-November-21 | | | Bond Future | 5.07 | 104.8267 | 104.8363 | 104.8267 | 13,768.00 |
| 02/08/2021 | R023 On 04-November-21 | 4.92 | Call | Bond Future | 122 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 04-November-21 | 4.91 | Call | Bond Future | 117 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 04-November-21 | 4.90 | Call | Bond Future | 112 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 04-November-21 | 4.90 | Put | Bond Future | 328 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 04-November-21 | 4.91 | Put | Bond Future | 320 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 04-November-21 | 4.92 | Put | Bond Future | 313 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 03-February-22 | | | Bond Future | 5.19 | 106.0293 | 106.0386 | 106.0293 | 0.00 |
| 02/08/2021 | R023 On 03-February-22 | 5.07 | Call | Bond Future | 186 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 03-February-22 | 5.06 | Call | Bond Future | 181 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 03-February-22 | 5.08 | Call | Bond Future | 191 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 03-February-22 | 5.08 | Put | Bond Future | 305 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 03-February-22 | 5.06 | Put | Bond Future | 315 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 03-February-22 | 5.07 | Put | Bond Future | 310 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 05-May-22 | | | Bond Future | 5.32 | 103.3730 | 103.3822 | 103.3730 | 0.00 |
| 02/08/2021 | R023 On 05-May-22 | 6.30 | Call | Bond Future | 855 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R023 On 05-May-22 | 6.29 | Call | Bond Future | 849 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R023 On 05-May-22 | 6.31 | Call | Bond Future | 862 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R023 On 05-May-22 | 6.31 | Put | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 05-May-22 | 6.29 | Put | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 05-May-22 | 6.30 | Put | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 04-August-22 | | | Bond Future | 5.52 | 104.5932 | 104.6024 | 104.5932 | 0.00 |
| 02/08/2021 | R023 On 04-August-22 | 6.04 | Call | Bond Future | 428 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 04-August-22 | 6.03 | Call | Bond Future | 424 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 04-August-22 | 6.05 | Call | Bond Future | 432 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 04-August-22 | 6.05 | Put | Bond Future | 140 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 04-August-22 | 6.03 | Put | Bond Future | 143 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R023 On 04-August-22 | 6.04 | Put | Bond Future | 142 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R035 On 05-August-21 | | | Bond Future | 10.07 | 94.7652 | 95.1905 | 94.7652 | 48,190.00 |
| 02/08/2021 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | R035 On 05-August-21 | 10.77 | Call | Bond Future | 4597 | 4 | 5 | 4 | 0.00 |
| 02/08/2021 | R035 On 05-August-21 | 10.02 | Call | Bond Future | 229 | 0 | 0 | 0 | 100.00 |
| 02/08/2021 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R035 On 05-August-21 | 11.37 | Call | Bond Future | 8289 | 8 | 8 | 8 | 0.00 |
| 02/08/2021 | R035 On 05-August-21 | 11.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 02/08/2021 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 42900 | 43 | 43 | 43 | 0.00 |
| 02/08/2021 | R035 On 05-August-21 | 10.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 02/08/2021 | R035 On 05-August-21 | 10.02 | Put | Bond Future | 593 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 43133 | 44 | 43 | 44 | 0.00 |
| 02/08/2021 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 43017 | 43 | 43 | 43 | 0.00 |
| 02/08/2021 | R035 On 04-November-21 | | | Bond Future | 10.26 | 91.3001 | 91.7294 | 91.3001 | 81,503.00 |
| 02/08/2021 | R035 On 04-November-21 | 11.20 | Call | Bond Future | 6447 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R035 On 04-November-21 | 13.82 | Call | Bond Future | 19787 | 19 | 20 | 19 | 0.00 |
| 02/08/2021 | R035 On 04-November-21 | 12.51 | Call | Bond Future | 13381 | 13 | 13 | 13 | 0.00 |
| 02/08/2021 | R035 On 04-November-21 | 11.75 | Call | Bond Future | 9368 | 9 | 9 | 9 | 0.00 |
| 02/08/2021 | R035 On 04-November-21 | 10.23 | Call | Bond Future | 2108 | 2 | 2 | 2 | 782.00 |
| 02/08/2021 | R035 On 04-November-21 | 12.52 | Call | Bond Future | 13433 | 13 | 13 | 13 | 0.00 |
| 02/08/2021 | R035 On 04-November-21 | 10.60 | Call | Bond Future | 3537 | 3 | 4 | 3 | 0.00 |
| 02/08/2021 | R035 On 04-November-21 | 10.11 | Call | Bond Future | 1715 | 2 | 2 | 2 | 350.00 |
| 02/08/2021 | R035 On 04-November-21 | 10.12 | Call | Bond Future | 1746 | 2 | 2 | 2 | 400.00 |
| 02/08/2021 | R035 On 04-November-21 | 10.62 | Call | Bond Future | 3623 | 3 | 4 | 3 | 400.00 |
| 02/08/2021 | R035 On 04-November-21 | 12.53 | Call | Bond Future | 13484 | 13 | 13 | 13 | 0.00 |
| 02/08/2021 | R035 On 04-November-21 | 11.08 | Call | Bond Future | 5826 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R035 On 04-November-21 | 11.08 | Put | Bond Future | 623 | 1 | 1 | 1 | 782.00 |
| 02/08/2021 | R035 On 04-November-21 | 10.23 | Put | Bond Future | 2335 | 3 | 2 | 3 | 0.00 |
| 02/08/2021 | R035 On 04-November-21 | 12.53 | Put | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R035 On 04-November-21 | 11.75 | Put | Bond Future | 211 | 0 | 0 | 0 | 782.00 |
| 02/08/2021 | R035 On 04-November-21 | 10.62 | Put | Bond Future | 1298 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R035 On 04-November-21 | 10.12 | Put | Bond Future | 2712 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R035 On 04-November-21 | 10.60 | Put | Bond Future | 1340 | 2 | 1 | 2 | 350.00 |
| 02/08/2021 | R035 On 04-November-21 | 10.11 | Put | Bond Future | 2749 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R035 On 04-November-21 | 11.20 | Put | Bond Future | 515 | 1 | 1 | 1 | 350.00 |
| 02/08/2021 | R035 On 04-November-21 | 12.52 | Put | Bond Future | 59 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | R035 On 04-November-21 | 12.51 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R035 On 04-November-21 | 13.82 | Put | Bond Future | 2 | 0 | 0 | 0 | 400.00 |
| 02/08/2021 | R035 On 03-February-22 | | | Bond Future | 10.46 | 92.3476 | 92.7816 | 92.3476 | 0.00 |
| 02/08/2021 | R035 On 03-February-22 | 11.05 | Call | Bond Future | 5366 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | R035 On 03-February-22 | 11.88 | Call | Bond Future | 9259 | 9 | 9 | 9 | 0.00 |
| 02/08/2021 | R035 On 03-February-22 | 9.70 | Call | Bond Future | 1044 | 1 | 1 | 1 | 683.00 |
| 02/08/2021 | R035 On 03-February-22 | 11.24 | Call | Bond Future | 6218 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R035 On 03-February-22 | 10.10 | Call | Bond Future | 1972 | 2 | 2 | 2 | 280.00 |
| 02/08/2021 | R035 On 03-February-22 | 10.35 | Call | Bond Future | 2709 | 3 | 3 | 3 | 1,600.00 |
| 02/08/2021 | R035 On 03-February-22 | 11.28 | Call | Bond Future | 6401 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R035 On 03-February-22 | 10.26 | Call | Bond Future | 2432 | 2 | 2 | 2 | 200.00 |
| 02/08/2021 | R035 On 03-February-22 | 11.73 | Call | Bond Future | 8531 | 8 | 9 | 8 | 0.00 |
| 02/08/2021 | R035 On 03-February-22 | 11.03 | Call | Bond Future | 5278 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | R035 On 03-February-22 | 11.39 | Call | Bond Future | 6911 | 7 | 7 | 7 | 0.00 |
| 02/08/2021 | R035 On 03-February-22 | 10.65 | Call | Bond Future | 3739 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | R035 On 03-February-22 | 11.23 | Call | Bond Future | 6172 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R035 On 03-February-22 | 11.22 | Call | Bond Future | 6127 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R035 On 03-February-22 | 11.22 | Put | Bond Future | 1406 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | R035 On 03-February-22 | 11.23 | Put | Bond Future | 1391 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | R035 On 03-February-22 | 11.39 | Put | Bond Future | 1183 | 1 | 1 | 1 | 683.00 |
| 02/08/2021 | R035 On 03-February-22 | 11.73 | Put | Bond Future | 840 | 1 | 1 | 1 | 280.00 |
| 02/08/2021 | R035 On 03-February-22 | 11.28 | Put | Bond Future | 1322 | 1 | 1 | 1 | 200.00 |
| 02/08/2021 | R035 On 03-February-22 | 10.26 | Put | Bond Future | 3743 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | R035 On 03-February-22 | 11.05 | Put | Bond Future | 1670 | 2 | 2 | 2 | 1,600.00 |
| 02/08/2021 | R035 On 03-February-22 | 10.35 | Put | Bond Future | 3429 | 4 | 3 | 4 | 0.00 |
| 02/08/2021 | R035 On 03-February-22 | 10.65 | Put | Bond Future | 2527 | 3 | 3 | 3 | 683.00 |
| 02/08/2021 | R035 On 03-February-22 | 9.70 | Put | Bond Future | 6164 | 7 | 6 | 7 | 0.00 |
| 02/08/2021 | R035 On 03-February-22 | 11.24 | Put | Bond Future | 1377 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | R035 On 03-February-22 | 11.88 | Put | Bond Future | 724 | 1 | 1 | 1 | 1,800.00 |
| 02/08/2021 | R035 On 03-February-22 | 11.03 | Put | Bond Future | 1704 | 2 | 2 | 2 | 280.00 |
| 02/08/2021 | R035 On 03-February-22 | 10.10 | Put | Bond Future | 4349 | 5 | 4 | 5 | 0.00 |
| 02/08/2021 | R035 On 05-May-22 | | | Bond Future | 10.65 | 88.9622 | 89.4010 | 88.9622 | 0.00 |
| 02/08/2021 | R035 On 05-May-22 | 11.65 | Call | Bond Future | 7536 | 7 | 8 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | R035 On 05-May-22 | 11.64 | Call | Bond Future | 7492 | 7 | 7 | 7 | 0.00 |
| 02/08/2021 | R035 On 05-May-22 | 11.63 | Call | Bond Future | 7448 | 7 | 7 | 7 | 0.00 |
| 02/08/2021 | R035 On 05-May-22 | 11.63 | Put | Bond Future | 1610 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R035 On 05-May-22 | 11.64 | Put | Bond Future | 1597 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R035 On 05-May-22 | 11.65 | Put | Bond Future | 1584 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R035 On 04-August-22 | | | Bond Future | 10.86 | 89.9871 | 90.4313 | 89.9871 | 0.00 |
| 02/08/2021 | R035 On 04-August-22 | 10.74 | Call | Bond Future | 3676 | 3 | 4 | 3 | 0.00 |
| 02/08/2021 | R035 On 04-August-22 | 10.72 | Call | Bond Future | 3615 | 3 | 4 | 3 | 0.00 |
| 02/08/2021 | R035 On 04-August-22 | 10.73 | Call | Bond Future | 3645 | 3 | 4 | 3 | 0.00 |
| 02/08/2021 | R035 On 04-August-22 | 10.73 | Put | Bond Future | 4446 | 5 | 4 | 5 | 0.00 |
| 02/08/2021 | R035 On 04-August-22 | 10.72 | Put | Bond Future | 4478 | 5 | 4 | 5 | 0.00 |
| 02/08/2021 | R035 On 04-August-22 | 10.74 | Put | Bond Future | 4415 | 5 | 4 | 5 | 0.00 |
| 02/08/2021 | R186 On 05-August-21 | | | Bond Future | 7.28 | 115.3165 | 115.5408 | 115.3165 | 41,937.00 |
| 02/08/2021 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 6208 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 6163 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 6119 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R186 On 04-November-21 | | | Bond Future | 7.46 | 116.5445 | 116.7704 | 116.5445 | 74,811.00 |
| 02/08/2021 | R186 On 04-November-21 | 8.77 | Call | Bond Future | 5832 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R186 On 04-November-21 | 8.11 | Call | Bond Future | 3292 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R186 On 04-November-21 | 8.09 | Call | Bond Future | 3220 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R186 On 04-November-21 | 7.77 | Call | Bond Future | 2165 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R186 On 04-November-21 | 8.10 | Call | Bond Future | 3256 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R186 On 04-November-21 | 8.10 | Put | Bond Future | 402 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R186 On 04-November-21 | 8.09 | Put | Bond Future | 410 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R186 On 04-November-21 | 8.11 | Put | Bond Future | 394 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R186 On 04-November-21 | 8.77 | Put | Bond Future | 96 | 0 | 0 | 0 | 15,177.00 |
| 02/08/2021 | R186 On 04-November-21 | 7.77 | Put | Bond Future | 765 | 1 | 1 | 1 | 15,177.00 |
| 02/08/2021 | R186 On 03-February-22 | | | Bond Future | 7.64 | 112.5995 | 112.8277 | 112.5995 | 0.00 |
| 02/08/2021 | R186 On 03-February-22 | 7.29 | Call | Bond Future | 1090 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | R186 On 03-February-22 | 7.28 | Call | Bond Future | 1074 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R186 On 03-February-22 | 7.30 | Call | Bond Future | 1107 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R186 On 03-February-22 | 7.30 | Put | Bond Future | 2584 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R186 On 03-February-22 | 7.28 | Put | Bond Future | 2638 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R186 On 03-February-22 | 7.29 | Put | Bond Future | 2611 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R186 On 05-May-22 | | | Bond Future | 7.84 | 113.9317 | 114.1625 | 113.9317 | 0.00 |
| 02/08/2021 | R186 On 05-May-22 | 8.31 | Call | Bond Future | 3194 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R186 On 05-May-22 | 8.30 | Call | Bond Future | 3167 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R186 On 05-May-22 | 8.32 | Call | Bond Future | 3220 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R186 On 05-May-22 | 8.32 | Put | Bond Future | 1293 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R186 On 05-May-22 | 8.30 | Put | Bond Future | 1319 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R186 On 05-May-22 | 8.31 | Put | Bond Future | 1306 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R186 On 04-August-22 | | | Bond Future | 8.06 | 109.9789 | 110.2126 | 109.9789 | 0.00 |
| 02/08/2021 | R186 On 04-August-22 | 8.13 | Call | Bond Future | 2411 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R186 On 04-August-22 | 8.14 | Call | Bond Future | 2432 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R186 On 04-August-22 | 8.15 | Call | Bond Future | 2453 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R186 On 04-August-22 | 8.15 | Put | Bond Future | 2092 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R186 On 04-August-22 | 8.14 | Put | Bond Future | 2109 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R186 On 04-August-22 | 8.13 | Put | Bond Future | 2126 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R197 On 05-August-21 | | | Bond Future | 322.24 | 322.0450 | 322.2419 | 322.0450 | 1,022.00 |
| 02/08/2021 | R197 On 04-November-21 | | | Bond Future | 325.75 | 325.5535 | 325.7507 | 325.5535 | 1,274.00 |
| 02/08/2021 | R197 On 03-February-22 | | | Bond Future | 321.42 | 321.2176 | 321.4157 | 321.2176 | 0.00 |
| 02/08/2021 | R197 On 05-May-22 | | | Bond Future | 325.29 | 325.0923 | 325.2922 | 325.0923 | 0.00 |
| 02/08/2021 | R197 On 04-August-22 | | | Bond Future | 320.99 | 320.7894 | 320.9897 | 320.7894 | 0.00 |
| 02/08/2021 | R202 On 05-August-21 | | | Bond Future | 234.73 | 234.7241 | 234.7292 | 234.7241 | 3,560.00 |
| 02/08/2021 | R202 On 04-November-21 | | | Bond Future | 237.29 | 237.2812 | 237.2851 | 237.2812 | 9,704.00 |
| 02/08/2021 | R202 On 03-February-22 | | | Bond Future | 235.74 | 235.7322 | 235.7351 | 235.7322 | 0.00 |
| 02/08/2021 | R202 On 05-May-22 | | | Bond Future | 238.58 | 238.5752 | 238.5779 | 238.5752 | 0.00 |
| 02/08/2021 | R202 On 04-August-22 | | | Bond Future | 237.10 | 237.1022 | 237.1038 | 237.1022 | 0.00 |
| 02/08/2021 | R209 On 05-August-21 | | | Bond Future | 10.08 | 72.9195 | 73.2878 | 72.9195 | 11,398.00 |
| 02/08/2021 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 9286 | 9 | 9 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 9237 | 9 | 9 | 9 | 0.00 |
| 02/08/2021 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 9334 | 9 | 9 | 9 | 0.00 |
| 02/08/2021 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R209 On 04-November-21 | | | Bond Future | 10.25 | 70.5562 | 70.9280 | 70.5562 | 32,938.00 |
| 02/08/2021 | R209 On 04-November-21 | 9.50 | Call | Bond Future | 387 | 0 | 0 | 0 | 6,000.00 |
| 02/08/2021 | R209 On 04-November-21 | 12.18 | Call | Bond Future | 10155 | 10 | 10 | 10 | 0.00 |
| 02/08/2021 | R209 On 04-November-21 | 10.00 | Call | Bond Future | 1280 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R209 On 04-November-21 | 12.00 | Call | Bond Future | 9341 | 9 | 9 | 9 | 0.00 |
| 02/08/2021 | R209 On 04-November-21 | 10.50 | Call | Bond Future | 2784 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R209 On 04-November-21 | 12.19 | Call | Bond Future | 10200 | 10 | 10 | 10 | 0.00 |
| 02/08/2021 | R209 On 04-November-21 | 12.17 | Call | Bond Future | 10110 | 10 | 10 | 10 | 0.00 |
| 02/08/2021 | R209 On 04-November-21 | 12.19 | Put | Bond Future | 92 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R209 On 04-November-21 | 12.00 | Put | Bond Future | 125 | 0 | 0 | 0 | 9,000.00 |
| 02/08/2021 | R209 On 04-November-21 | 10.00 | Put | Bond Future | 2735 | 3 | 3 | 3 | 3,100.00 |
| 02/08/2021 | R209 On 04-November-21 | 12.18 | Put | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R209 On 04-November-21 | 12.17 | Put | Bond Future | 95 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R209 On 04-November-21 | 10.50 | Put | Bond Future | 1335 | 2 | 1 | 2 | 9,400.00 |
| 02/08/2021 | R209 On 04-November-21 | 9.50 | Put | Bond Future | 4921 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | R209 On 03-February-22 | | | Bond Future | 10.42 | 71.3660 | 71.7418 | 71.3660 | 0.00 |
| 02/08/2021 | R209 On 03-February-22 | 11.04 | Call | Bond Future | 4753 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | R209 On 03-February-22 | 11.03 | Call | Bond Future | 4715 | 4 | 5 | 4 | 0.00 |
| 02/08/2021 | R209 On 03-February-22 | 11.02 | Call | Bond Future | 4676 | 4 | 5 | 4 | 0.00 |
| 02/08/2021 | R209 On 03-February-22 | 11.02 | Put | Bond Future | 1379 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | R209 On 03-February-22 | 11.03 | Put | Bond Future | 1365 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R209 On 03-February-22 | 11.04 | Put | Bond Future | 1350 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R209 On 05-May-22 | | | Bond Future | 10.59 | 69.0691 | 69.4492 | 69.0691 | 0.00 |
| 02/08/2021 | R209 On 05-May-22 | 11.45 | Call | Bond Future | 6003 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R209 On 05-May-22 | 11.44 | Call | Bond Future | 5965 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R209 On 05-May-22 | 11.43 | Call | Bond Future | 5927 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R209 On 05-May-22 | 11.43 | Put | Bond Future | 1504 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R209 On 05-May-22 | 11.44 | Put | Bond Future | 1491 | 2 | 1 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | R209 On 05-May-22 | 11.45 | Put | Bond Future | 1479 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | R209 On 04-August-22 | | | Bond Future | 10.77 | 69.8651 | 70.2497 | 69.8651 | 0.00 |
| 02/08/2021 | R209 On 04-August-22 | 10.57 | Call | Bond Future | 2937 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R209 On 04-August-22 | 10.59 | Call | Bond Future | 2989 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R209 On 04-August-22 | 10.58 | Call | Bond Future | 2963 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R209 On 04-August-22 | 10.58 | Put | Bond Future | 4015 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | R209 On 04-August-22 | 10.57 | Put | Bond Future | 4044 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | R209 On 04-August-22 | 10.59 | Put | Bond Future | 3986 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | R210 On 05-August-21 | | | Bond Future | 209.41 | 209.4087 | 209.4076 | 209.4087 | 1,245.00 |
| 02/08/2021 | R210 On 04-November-21 | | | Bond Future | 208.90 | 208.9046 | 208.9024 | 208.9046 | 1,486.00 |
| 02/08/2021 | R210 On 03-February-22 | | | Bond Future | 211.35 | 211.3518 | 211.3489 | 211.3518 | 0.00 |
| 02/08/2021 | R210 On 05-May-22 | | | Bond Future | 211.07 | 211.0688 | 211.0651 | 211.0688 | 0.00 |
| 02/08/2021 | R210 On 04-August-22 | | | Bond Future | 213.67 | 213.6720 | 213.6679 | 213.6720 | 0.00 |
| 02/08/2021 | R212 On 05-August-21 | | | Bond Future | 173.19 | 173.1832 | 173.1892 | 173.1832 | 505.00 |
| 02/08/2021 | R212 On 04-November-21 | | | Bond Future | 175.08 | 175.0699 | 175.0751 | 175.0699 | 1,025.00 |
| 02/08/2021 | R213 On 05-August-21 | | | Bond Future | 9.13 | 89.3837 | 89.7106 | 89.3837 | 1,729.00 |
| 02/08/2021 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 9203 | 9 | 9 | 9 | 0.00 |
| 02/08/2021 | R213 On 05-August-21 | 10.78 | Call | Bond Future | 8806 | 8 | 9 | 8 | 0.00 |
| 02/08/2021 | R213 On 05-August-21 | 10.14 | Call | Bond Future | 5531 | 5 | 6 | 5 | 0.00 |
| 02/08/2021 | R213 On 05-August-21 | 9.34 | Call | Bond Future | 1213 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 9154 | 9 | 9 | 9 | 0.00 |
| 02/08/2021 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 9104 | 9 | 9 | 9 | 0.00 |
| 02/08/2021 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R213 On 05-August-21 | 10.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R213 On 05-August-21 | 9.34 | Put | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R213 On 05-August-21 | 10.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R213 On 04-November-21 | | | Bond Future | 9.31 | 86.8066 | 87.1365 | 86.8066 | 9,233.00 |
| 02/08/2021 | R213 On 04-November-21 | 11.10 | Call | Bond Future | 9317 | 9 | 9 | 9 | 0.00 |
| 02/08/2021 | R213 On 04-November-21 | 11.09 | Call | Bond Future | 9271 | 9 | 9 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | R213 On 04-November-21 | 11.11 | Call | Bond Future | 9364 | 9 | 9 | 9 | 0.00 |
| 02/08/2021 | R213 On 04-November-21 | 11.09 | Put | Bond Future | 92 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R213 On 04-November-21 | 11.10 | Put | Bond Future | 90 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R213 On 04-November-21 | 11.11 | Put | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | | | Bond Future | 9.50 | 87.8024 | 88.1359 | 87.8024 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | 10.17 | Call | Bond Future | 4680 | 4 | 5 | 4 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | 9.15 | Call | Bond Future | 1578 | 1 | 2 | 1 | 220.00 |
| 02/08/2021 | R213 On 03-February-22 | 10.60 | Call | Bond Future | 6389 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | 9.22 | Call | Bond Future | 1740 | 2 | 2 | 2 | 430.00 |
| 02/08/2021 | R213 On 03-February-22 | 10.25 | Call | Bond Future | 4984 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | 9.76 | Call | Bond Future | 3246 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | 10.15 | Call | Bond Future | 4604 | 4 | 5 | 4 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | 9.58 | Call | Bond Future | 2696 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | 9.97 | Call | Bond Future | 3949 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | 9.96 | Call | Bond Future | 3914 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | 10.67 | Call | Bond Future | 6679 | 6 | 7 | 6 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | 8.80 | Call | Bond Future | 905 | 1 | 1 | 1 | 102.00 |
| 02/08/2021 | R213 On 03-February-22 | 10.00 | Call | Bond Future | 4054 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | 8.63 | Call | Bond Future | 682 | 1 | 1 | 1 | 200.00 |
| 02/08/2021 | R213 On 03-February-22 | 9.98 | Call | Bond Future | 3984 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | 9.98 | Put | Bond Future | 1455 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | 10.00 | Put | Bond Future | 1421 | 2 | 1 | 2 | 430.00 |
| 02/08/2021 | R213 On 03-February-22 | 9.22 | Put | Bond Future | 3276 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | 8.80 | Put | Bond Future | 4799 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | 9.58 | Put | Bond Future | 2276 | 2 | 2 | 2 | 200.00 |
| 02/08/2021 | R213 On 03-February-22 | 8.63 | Put | Bond Future | 5552 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | 10.67 | Put | Bond Future | 670 | 1 | 1 | 1 | 220.00 |
| 02/08/2021 | R213 On 03-February-22 | 10.60 | Put | Bond Future | 725 | 1 | 1 | 1 | 430.00 |
| 02/08/2021 | R213 On 03-February-22 | 9.96 | Put | Bond Future | 1489 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | 9.97 | Put | Bond Future | 1472 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | R213 On 03-February-22 | 10.15 | Put | Bond Future | 1200 | 1 | 1 | 1 | 200.00 |
| 02/08/2021 | R213 On 03-February-22 | 9.76 | Put | Bond Future | 1869 | 2 | 2 | 2 | 102.00 |
| 02/08/2021 | R213 On 03-February-22 | 10.25 | Put | Bond Future | 1070 | 1 | 1 | 1 | 102.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | R213 On 03-February-22 | 10.17 | Put | Bond Future | 1173 | 1 | 1 | 1 | 220.00 |
| 02/08/2021 | R213 On 03-February-22 | 9.15 | Put | Bond Future | 3502 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | R213 On 05-May-22 | | | Bond Future | 9.69 | 85.3090 | 85.6463 | 85.3090 | 0.00 |
| 02/08/2021 | R213 On 05-May-22 | 10.65 | Call | Bond Future | 6120 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R213 On 05-May-22 | 10.64 | Call | Bond Future | 6083 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R213 On 05-May-22 | 10.63 | Call | Bond Future | 6046 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R213 On 05-May-22 | 10.65 | Put | Bond Future | 1274 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R213 On 05-May-22 | 10.64 | Put | Bond Future | 1284 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R213 On 05-May-22 | 10.63 | Put | Bond Future | 1296 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R213 On 04-August-22 | | | Bond Future | 9.89 | 86.2961 | 86.6375 | 86.2961 | 0.00 |
| 02/08/2021 | R213 On 04-August-22 | 9.90 | Call | Bond Future | 3275 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R213 On 04-August-22 | 9.89 | Call | Bond Future | 3248 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R213 On 04-August-22 | 9.88 | Call | Bond Future | 3222 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R213 On 04-August-22 | 9.90 | Put | Bond Future | 3204 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R213 On 04-August-22 | 9.88 | Put | Bond Future | 3253 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R213 On 04-August-22 | 9.89 | Put | Bond Future | 3228 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R214 On 05-August-21 | | | Bond Future | 10.48 | 69.6499 | 70.0554 | 69.6499 | 10,499.00 |
| 02/08/2021 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 8406 | 8 | 8 | 8 | 0.00 |
| 02/08/2021 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 8455 | 8 | 8 | 8 | 0.00 |
| 02/08/2021 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 8357 | 8 | 8 | 8 | 0.00 |
| 02/08/2021 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R214 On 04-November-21 | | | Bond Future | 10.65 | 67.1147 | 67.5242 | 67.1147 | 17,602.00 |
| 02/08/2021 | R214 On 04-November-21 | 12.48 | Call | Bond Future | 9697 | 9 | 10 | 9 | 0.00 |
| 02/08/2021 | R214 On 04-November-21 | 12.47 | Call | Bond Future | 9653 | 9 | 10 | 9 | 0.00 |
| 02/08/2021 | R214 On 04-November-21 | 12.46 | Call | Bond Future | 9609 | 9 | 10 | 9 | 0.00 |
| 02/08/2021 | R214 On 04-November-21 | 12.46 | Put | Bond Future | 122 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R214 On 04-November-21 | 12.48 | Put | Bond Future | 119 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R214 On 04-November-21 | 12.47 | Put | Bond Future | 120 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R214 On 03-February-22 | | | Bond Future | 10.82 | 67.8847 | 68.2986 | 67.8847 | 0.00 |
| 02/08/2021 | R214 On 03-February-22 | 11.40 | Call | Bond Future | 4627 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | R214 On 03-February-22 | 11.39 | Call | Bond Future | 4589 | 4 | 5 | 4 | 0.00 |
| 02/08/2021 | R214 On 03-February-22 | 11.41 | Call | Bond Future | 4665 | 4 | 5 | 4 | 0.00 |
| 02/08/2021 | R214 On 03-February-22 | 11.39 | Put | Bond Future | 1441 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | R214 On 03-February-22 | 11.40 | Put | Bond Future | 1425 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | R214 On 03-February-22 | 11.41 | Put | Bond Future | 1410 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | R214 On 05-May-22 | | | Bond Future | 10.99 | 65.4081 | 65.8268 | 65.4081 | 0.00 |
| 02/08/2021 | R214 On 05-May-22 | 11.74 | Call | Bond Future | 5721 | 5 | 6 | 5 | 0.00 |
| 02/08/2021 | R214 On 05-May-22 | 11.73 | Call | Bond Future | 5684 | 5 | 6 | 5 | 0.00 |
| 02/08/2021 | R214 On 05-May-22 | 11.75 | Call | Bond Future | 5758 | 5 | 6 | 5 | 0.00 |
| 02/08/2021 | R214 On 05-May-22 | 11.73 | Put | Bond Future | 1728 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R214 On 05-May-22 | 11.74 | Put | Bond Future | 1714 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R214 On 05-May-22 | 11.75 | Put | Bond Future | 1701 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R214 On 04-August-22 | | | Bond Future | 11.17 | 66.1607 | 66.5844 | 66.1607 | 0.00 |
| 02/08/2021 | R214 On 04-August-22 | 10.98 | Call | Bond Future | 3054 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R214 On 04-August-22 | 10.97 | Call | Bond Future | 3028 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R214 On 04-August-22 | 10.99 | Call | Bond Future | 3080 | 3 | 3 | 3 | 0.00 |
| 02/08/2021 | R214 On 04-August-22 | 10.98 | Put | Bond Future | 4112 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | R214 On 04-August-22 | 10.97 | Put | Bond Future | 4143 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | R214 On 04-August-22 | 10.99 | Put | Bond Future | 4082 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | R248 On 05-August-21 | | | Bond Future | 10.46 | 88.0657 | 88.6205 | 88.0657 | 62,616.00 |
| 02/08/2021 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 13592 | 13 | 14 | 13 | 0.00 |
| 02/08/2021 | R248 On 05-August-21 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R248 On 05-August-21 | 10.50 | Call | Bond Future | 609 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 13535 | 13 | 14 | 13 | 0.00 |
| 02/08/2021 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 13648 | 13 | 14 | 13 | 0.00 |
| 02/08/2021 | R248 On 05-August-21 | 10.90 | Call | Bond Future | 3281 | 3 | 3 | 3 | 1,300.00 |
| 02/08/2021 | R248 On 05-August-21 | 11.20 | Call | Bond Future | 5397 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | R248 On 05-August-21 | 10.30 | Call | Bond Future | 62 | 0 | 0 | 0 | 1,300.00 |
| 02/08/2021 | R248 On 05-August-21 | 10.60 | Call | Bond Future | 1171 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R248 On 05-August-21 | 10.90 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R248 On 05-August-21 | 10.50 | Put | Bond Future | 311 | 1 | 0 | 1 | 0.00 |
| 02/08/2021 | R248 On 05-August-21 | 10.60 | Put | Bond Future | 110 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R248 On 05-August-21 | 11.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R248 On 05-August-21 | 10.00 | Put | Bond Future | 3705 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | R248 On 05-August-21 | 10.30 | Put | Bond Future | 1327 | 2 | 1 | 2 | 0.00 |
| 02/08/2021 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R248 On 04-November-21 | | | Bond Future | 10.63 | 84.5923 | 85.1525 | 84.5923 | 167,222.00 |
| 02/08/2021 | R248 On 04-November-21 | 10.20 | Call | Bond Future | 1065 | 1 | 1 | 1 | 1,050.00 |
| 02/08/2021 | R248 On 04-November-21 | 10.30 | Call | Bond Future | 1332 | 1 | 1 | 1 | 0.00 |
| 02/08/2021 | R248 On 04-November-21 | 9.60 | Call | Bond Future | 190 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R248 On 04-November-21 | 12.84 | Call | Bond Future | 14221 | 14 | 14 | 14 | 0.00 |
| 02/08/2021 | R248 On 04-November-21 | 12.83 | Call | Bond Future | 14169 | 14 | 14 | 14 | 0.00 |
| 02/08/2021 | R248 On 04-November-21 | 10.80 | Call | Bond Future | 3158 | 3 | 3 | 3 | 1,050.00 |
| 02/08/2021 | R248 On 04-November-21 | 12.85 | Call | Bond Future | 14273 | 14 | 14 | 14 | 0.00 |
| 02/08/2021 | R248 On 04-November-21 | 12.85 | Put | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R248 On 04-November-21 | 10.20 | Put | Bond Future | 4401 | 5 | 4 | 5 | 0.00 |
| 02/08/2021 | R248 On 04-November-21 | 10.80 | Put | Bond Future | 1882 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R248 On 04-November-21 | 12.83 | Put | Bond Future | 82 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R248 On 04-November-21 | 12.84 | Put | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 02/08/2021 | R248 On 04-November-21 | 9.60 | Put | Bond Future | 8603 | 9 | 9 | 9 | 0.00 |
| 02/08/2021 | R248 On 04-November-21 | 10.30 | Put | Bond Future | 3868 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | R248 On 03-February-22 | | | Bond Future | 10.80 | 85.5628 | 86.1292 | 85.5628 | 0.00 |
| 02/08/2021 | R248 On 03-February-22 | 11.49 | Call | Bond Future | 6338 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R248 On 03-February-22 | 11.48 | Call | Bond Future | 6289 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R248 On 03-February-22 | 11.47 | Call | Bond Future | 6240 | 6 | 6 | 6 | 0.00 |
| 02/08/2021 | R248 On 03-February-22 | 11.49 | Put | Bond Future | 1539 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R248 On 03-February-22 | 11.47 | Put | Bond Future | 1573 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R248 On 03-February-22 | 11.48 | Put | Bond Future | 1556 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R248 On 05-May-22 | | | Bond Future | 10.97 | 82.1603 | 82.7332 | 82.1603 | 0.00 |
| 02/08/2021 | R248 On 05-May-22 | 11.81 | Call | Bond Future | 7587 | 7 | 8 | 7 | 0.00 |
| 02/08/2021 | R248 On 05-May-22 | 11.80 | Call | Bond Future | 7540 | 7 | 8 | 7 | 0.00 |
| 02/08/2021 | R248 On 05-May-22 | 11.79 | Call | Bond Future | 7493 | 7 | 7 | 7 | 0.00 |
| 02/08/2021 | R248 On 05-May-22 | 11.79 | Put | Bond Future | 1975 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2021 | R248 On 05-May-22 | 11.81 | Put | Bond Future | 1943 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R248 On 05-May-22 | 11.80 | Put | Bond Future | 1959 | 2 | 2 | 2 | 0.00 |
| 02/08/2021 | R248 On 04-August-22 | | | Bond Future | 11.14 | 83.1057 | 83.6854 | 83.1057 | 0.00 |
| 02/08/2021 | R248 On 04-August-22 | 11.00 | Call | Bond Future | 3917 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | R248 On 04-August-22 | 10.98 | Call | Bond Future | 3849 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | R248 On 04-August-22 | 10.99 | Call | Bond Future | 3883 | 4 | 4 | 4 | 0.00 |
| 02/08/2021 | R248 On 04-August-22 | 10.99 | Put | Bond Future | 4954 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | R248 On 04-August-22 | 10.98 | Put | Bond Future | 4991 | 5 | 5 | 5 | 0.00 |
| 02/08/2021 | R248 On 04-August-22 | 11.00 | Put | Bond Future | 4916 | 5 | 5 | 5 | 0.00 |