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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/01/2021 TO: 27/01/2021

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | 1386 On 28-February-31 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | 2025 On 04-February-21 | | | Bond Future | 148.86 | 148.7327 | 148.8650 | 148.7327 | 1,537.00 |
| 27/01/2021 | 2025 On 06-May-21 | | | Bond Future | 150.39 | 150.2597 | 150.3909 | 150.2597 | 7,007.00 |
| 27/01/2021 | 2025 On 05-August-21 | | | Bond Future | 150.51 | 150.3812 | 150.5127 | 150.3812 | 0.00 |
| 27/01/2021 | 2025 On 04-November-21 | | | Bond Future | 152.13 | 152.0006 | 152.1331 | 152.0006 | 0.00 |
| 27/01/2021 | 2029 On 04-February-21 | | | Bond Future | 105.53 | 105.3507 | 105.5311 | 105.3507 | 1,406.00 |
| 27/01/2021 | 2029 On 06-May-21 | | | Bond Future | 105.47 | 105.2931 | 105.4738 | 105.2931 | 2,297.00 |
| 27/01/2021 | 2029 On 05-August-21 | | | Bond Future | 106.63 | 106.4511 | 106.6328 | 106.4511 | 0.00 |
| 27/01/2021 | 2029 On 04-November-21 | | | Bond Future | 106.63 | 106.4471 | 106.6306 | 106.4471 | 0.00 |
| 27/01/2021 | 2030 On 04-February-21 | | | Bond Future | 8.76 | 95.3983 | 95.5551 | 95.3983 | 33,515.00 |
| 27/01/2021 | 2030 On 04-February-21 | 9.17 | Call | Bond Future | 2463 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2030 On 04-February-21 | 9.30 | Call | Bond Future | 3174 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | 2030 On 04-February-21 | 9.35 | Call | Bond Future | 3452 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | 2030 On 04-February-21 | 8.20 | Call | Bond Future | 7 | 0 | 0 | 0 | 1,600.00 |
| 27/01/2021 | 2030 On 04-February-21 | 8.86 | Call | Bond Future | 984 | 1 | 1 | 1 | 800.00 |
| 27/01/2021 | 2030 On 04-February-21 | 10.20 | Call | Bond Future | 8098 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | 2030 On 04-February-21 | 8.37 | Call | Bond Future | 44 | 0 | 0 | 0 | 1,000.00 |
| 27/01/2021 | 2030 On 04-February-21 | 9.15 | Call | Bond Future | 2356 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2030 On 04-February-21 | 9.16 | Call | Bond Future | 2409 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2030 On 04-February-21 | 9.20 | Call | Bond Future | 2625 | 2 | 3 | 2 | 1,600.00 |
| 27/01/2021 | 2030 On 04-February-21 | 9.12 | Call | Bond Future | 2197 | 2 | 2 | 2 | 1,000.00 |
| 27/01/2021 | 2030 On 04-February-21 | 8.36 | Call | Bond Future | 40 | 0 | 0 | 0 | 800.00 |
| 27/01/2021 | 2030 On 04-February-21 | 8.36 | Put | Bond Future | 2439 | 3 | 2 | 3 | 0.00 |
| 27/01/2021 | 2030 On 04-February-21 | 9.12 | Put | Bond Future | 72 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2030 On 04-February-21 | 9.16 | Put | Bond Future | 53 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2030 On 04-February-21 | 9.15 | Put | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2030 On 04-February-21 | 8.20 | Put | Bond Future | 3394 | 4 | 3 | 4 | 0.00 |
| 27/01/2021 | 2030 On 04-February-21 | 9.20 | Put | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2030 On 04-February-21 | 8.86 | Put | Bond Future | 375 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2030 On 04-February-21 | 10.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,800.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | 2030 On 04-February-21 | 8.37 | Put | Bond Future | 2382 | 3 | 2 | 3 | 0.00 |
| 27/01/2021 | 2030 On 04-February-21 | 9.35 | Put | Bond Future | 11 | 0 | 0 | 0 | 2,000.00 |
| 27/01/2021 | 2030 On 04-February-21 | 9.30 | Put | Bond Future | 17 | 0 | 0 | 0 | 4,000.00 |
| 27/01/2021 | 2030 On 04-February-21 | 9.17 | Put | Bond Future | 49 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | | | Bond Future | 8.95 | 96.3540 | 96.5108 | 96.3540 | 107,913.00 |
| 27/01/2021 | 2030 On 06-May-21 | 8.77 | Call | Bond Future | 1875 | 2 | 2 | 2 | 300.00 |
| 27/01/2021 | 2030 On 06-May-21 | 9.22 | Call | Bond Future | 3234 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 10.74 | Call | Bond Future | 9759 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 14290 | 14 | 14 | 14 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 9.35 | Call | Bond Future | 3703 | 4 | 4 | 4 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 10.95 | Call | Bond Future | 10744 | 11 | 11 | 11 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 9.27 | Call | Bond Future | 3410 | 3 | 3 | 3 | 300.00 |
| 27/01/2021 | 2030 On 06-May-21 | 7.97 | Call | Bond Future | 471 | 0 | 0 | 0 | 700.00 |
| 27/01/2021 | 2030 On 06-May-21 | 10.04 | Call | Bond Future | 6578 | 6 | 7 | 6 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 9.15 | Call | Bond Future | 2996 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 9.92 | Call | Bond Future | 6050 | 6 | 6 | 6 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 14198 | 14 | 14 | 14 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 9.25 | Call | Bond Future | 3338 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 14244 | 14 | 14 | 14 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 9.25 | Put | Bond Future | 1641 | 2 | 2 | 2 | 2,500.00 |
| 27/01/2021 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 10.04 | Put | Bond Future | 579 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 9.15 | Put | Bond Future | 1864 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 10.95 | Put | Bond Future | 105 | 0 | 0 | 0 | 300.00 |
| 27/01/2021 | 2030 On 06-May-21 | 9.27 | Put | Bond Future | 1601 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 10.74 | Put | Bond Future | 162 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 9.22 | Put | Bond Future | 1706 | 2 | 2 | 2 | 700.00 |
| 27/01/2021 | 2030 On 06-May-21 | 7.97 | Put | Bond Future | 6337 | 6 | 6 | 6 | 0.00 |
| 27/01/2021 | 2030 On 06-May-21 | 9.92 | Put | Bond Future | 688 | 1 | 1 | 1 | 700.00 |
| 27/01/2021 | 2030 On 06-May-21 | 9.35 | Put | Bond Future | 1447 | 2 | 1 | 2 | 2,500.00 |
| 27/01/2021 | 2030 On 06-May-21 | 8.77 | Put | Bond Future | 2925 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | 2030 On 05-August-21 | | | Bond Future | 9.15 | 93.3847 | 93.5424 | 93.3847 | 0.00 |
| 27/01/2021 | 2030 On 05-August-21 | 10.30 | Call | Bond Future | 7244 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | 2030 On 05-August-21 | 7.70 | Call | Bond Future | 572 | 1 | 1 | 1 | 200.00 |
| 27/01/2021 | 2030 On 05-August-21 | 8.95 | Call | Bond Future | 2631 | 3 | 3 | 3 | 600.00 |
| 27/01/2021 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 7747 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | 2030 On 05-August-21 | 8.78 | Call | Bond Future | 2213 | 2 | 2 | 2 | 200.00 |
| 27/01/2021 | 2030 On 05-August-21 | 12.10 | Call | Bond Future | 14770 | 15 | 15 | 15 | 0.00 |
| 27/01/2021 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 7708 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | 2030 On 05-August-21 | 9.45 | Call | Bond Future | 4081 | 4 | 4 | 4 | 600.00 |
| 27/01/2021 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 7669 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 1010 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 999 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2030 On 05-August-21 | 12.10 | Put | Bond Future | 103 | 0 | 0 | 0 | 600.00 |
| 27/01/2021 | 2030 On 05-August-21 | 7.70 | Put | Bond Future | 9106 | 9 | 9 | 9 | 0.00 |
| 27/01/2021 | 2030 On 05-August-21 | 10.30 | Put | Bond Future | 1142 | 1 | 1 | 1 | 200.00 |
| 27/01/2021 | 2030 On 05-August-21 | 8.78 | Put | Bond Future | 4311 | 4 | 4 | 4 | 0.00 |
| 27/01/2021 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 988 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2030 On 05-August-21 | 9.45 | Put | Bond Future | 2448 | 3 | 2 | 3 | 0.00 |
| 27/01/2021 | 2030 On 05-August-21 | 8.95 | Put | Bond Future | 3764 | 4 | 4 | 4 | 0.00 |
| 27/01/2021 | 2030 On 04-November-21 | | | Bond Future | 9.35 | 94.3687 | 94.5278 | 94.3687 | 0.00 |
| 27/01/2021 | 2030 On 04-November-21 | 8.77 | Call | Bond Future | 2113 | 2 | 2 | 2 | 300.00 |
| 27/01/2021 | 2030 On 04-November-21 | 11.44 | Call | Bond Future | 10938 | 11 | 11 | 11 | 0.00 |
| 27/01/2021 | 2030 On 04-November-21 | 10.59 | Call | Bond Future | 7684 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | 2030 On 04-November-21 | 10.61 | Call | Bond Future | 7756 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | 2030 On 04-November-21 | 8.27 | Call | Bond Future | 1209 | 1 | 1 | 1 | 300.00 |
| 27/01/2021 | 2030 On 04-November-21 | 10.60 | Call | Bond Future | 7720 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | 2030 On 04-November-21 | 10.60 | Put | Bond Future | 1322 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2030 On 04-November-21 | 8.77 | Put | Bond Future | 5314 | 5 | 5 | 5 | 0.00 |
| 27/01/2021 | 2030 On 04-November-21 | 11.44 | Put | Bond Future | 551 | 1 | 1 | 1 | 300.00 |
| 27/01/2021 | 2030 On 04-November-21 | 10.59 | Put | Bond Future | 1335 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2030 On 04-November-21 | 8.27 | Put | Bond Future | 7268 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | 2030 On 04-November-21 | 10.61 | Put | Bond Future | 1309 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | 2032 On 04-February-21 | | | Bond Future | 9.69 | 93.1937 | 93.3005 | 93.1937 | 12,119.00 |
| 27/01/2021 | 2032 On 04-February-21 | 9.62 | Call | Bond Future | 527 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2032 On 04-February-21 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 27/01/2021 | 2032 On 04-February-21 | 9.61 | Call | Bond Future | 502 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2032 On 04-February-21 | 9.63 | Call | Bond Future | 554 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2032 On 04-February-21 | 9.29 | Call | Bond Future | 60 | 0 | 0 | 0 | 800.00 |
| 27/01/2021 | 2032 On 04-February-21 | 10.82 | Call | Bond Future | 6738 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | 2032 On 04-February-21 | 10.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 27/01/2021 | 2032 On 04-February-21 | 9.63 | Put | Bond Future | 923 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2032 On 04-February-21 | 9.29 | Put | Bond Future | 2609 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | 2032 On 04-February-21 | 9.61 | Put | Bond Future | 997 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2032 On 04-February-21 | 8.79 | Put | Bond Future | 5887 | 6 | 6 | 6 | 0.00 |
| 27/01/2021 | 2032 On 04-February-21 | 9.62 | Put | Bond Future | 959 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2032 On 06-May-21 | | | Bond Future | 9.90 | 89.9838 | 90.0902 | 89.9838 | 122,037.00 |
| 27/01/2021 | 2032 On 06-May-21 | 10.33 | Call | Bond Future | 4256 | 4 | 4 | 4 | 736.00 |
| 27/01/2021 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 12318 | 12 | 12 | 12 | 0.00 |
| 27/01/2021 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 12270 | 12 | 12 | 12 | 0.00 |
| 27/01/2021 | 2032 On 06-May-21 | 12.57 | Call | Bond Future | 14488 | 14 | 14 | 14 | 0.00 |
| 27/01/2021 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 12365 | 12 | 12 | 12 | 0.00 |
| 27/01/2021 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 120 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 117 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2032 On 06-May-21 | 12.57 | Put | Bond Future | 47 | 0 | 0 | 0 | 736.00 |
| 27/01/2021 | 2032 On 06-May-21 | 10.33 | Put | Bond Future | 1661 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2032 On 05-August-21 | | | Bond Future | 10.10 | 90.9518 | 91.0585 | 90.9518 | 0.00 |
| 27/01/2021 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 8281 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 8320 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 8360 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 1299 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 1312 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 1326 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2032 On 04-November-21 | | | Bond Future | 10.32 | 87.7658 | 87.8733 | 87.7658 | 0.00 |
| 27/01/2021 | 2032 On 04-November-21 | 9.33 | Call | Bond Future | 1656 | 2 | 2 | 2 | 700.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | 2032 On 04-November-21 | 12.81 | Call | Bond Future | 13285 | 13 | 13 | 13 | 0.00 |
| 27/01/2021 | 2032 On 04-November-21 | 11.71 | Call | Bond Future | 8935 | 9 | 9 | 9 | 0.00 |
| 27/01/2021 | 2032 On 04-November-21 | 9.83 | Call | Bond Future | 2680 | 3 | 3 | 3 | 700.00 |
| 27/01/2021 | 2032 On 04-November-21 | 11.69 | Call | Bond Future | 8859 | 9 | 9 | 9 | 0.00 |
| 27/01/2021 | 2032 On 04-November-21 | 11.70 | Call | Bond Future | 8897 | 9 | 9 | 9 | 0.00 |
| 27/01/2021 | 2032 On 04-November-21 | 11.71 | Put | Bond Future | 1458 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2032 On 04-November-21 | 11.69 | Put | Bond Future | 1484 | 2 | 1 | 2 | 0.00 |
| 27/01/2021 | 2032 On 04-November-21 | 9.33 | Put | Bond Future | 7586 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | 2032 On 04-November-21 | 12.81 | Put | Bond Future | 497 | 1 | 0 | 1 | 700.00 |
| 27/01/2021 | 2032 On 04-November-21 | 11.70 | Put | Bond Future | 1471 | 2 | 1 | 2 | 0.00 |
| 27/01/2021 | 2032 On 04-November-21 | 9.83 | Put | Bond Future | 5553 | 6 | 6 | 6 | 0.00 |
| 27/01/2021 | 2033 On 04-February-21 | | | Bond Future | 100.26 | 100.3877 | 100.2610 | 100.3877 | 1,258.00 |
| 27/01/2021 | 2033 On 06-May-21 | | | Bond Future | 100.07 | 100.2030 | 100.0734 | 100.2030 | 8,634.00 |
| 27/01/2021 | 2033 On 05-August-21 | | | Bond Future | 101.17 | 101.3049 | 101.1730 | 101.3049 | 0.00 |
| 27/01/2021 | 2033 On 04-November-21 | | | Bond Future | 101.04 | 101.1712 | 101.0377 | 101.1712 | 0.00 |
| 27/01/2021 | 2037 On 04-February-21 | | | Bond Future | 10.69 | 83.4650 | 83.5768 | 83.4650 | 50,431.00 |
| 27/01/2021 | 2037 On 04-February-21 | 10.29 | Call | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2037 On 04-February-21 | 11.97 | Call | Bond Future | 7835 | 8 | 8 | 8 | 23.00 |
| 27/01/2021 | 2037 On 04-February-21 | 10.48 | Call | Bond Future | 302 | 0 | 0 | 0 | 240.00 |
| 27/01/2021 | 2037 On 04-February-21 | 9.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 72.00 |
| 27/01/2021 | 2037 On 04-February-21 | 10.28 | Call | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2037 On 04-February-21 | 10.27 | Call | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2037 On 04-February-21 | 11.90 | Call | Bond Future | 7435 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | 2037 On 04-February-21 | 13.73 | Call | Bond Future | 16898 | 17 | 17 | 17 | 0.00 |
| 27/01/2021 | 2037 On 04-February-21 | 10.85 | Call | Bond Future | 1454 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2037 On 04-February-21 | 10.35 | Call | Bond Future | 133 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2037 On 04-February-21 | 10.35 | Put | Bond Future | 2454 | 3 | 2 | 3 | 72.00 |
| 27/01/2021 | 2037 On 04-February-21 | 10.85 | Put | Bond Future | 429 | 1 | 0 | 1 | 72.00 |
| 27/01/2021 | 2037 On 04-February-21 | 13.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 23.00 |
| 27/01/2021 | 2037 On 04-February-21 | 10.27 | Put | Bond Future | 2948 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | 2037 On 04-February-21 | 10.28 | Put | Bond Future | 2885 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | 2037 On 04-February-21 | 9.65 | Put | Bond Future | 7357 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | 2037 On 04-February-21 | 11.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 240.00 |
| 27/01/2021 | 2037 On 04-February-21 | 10.48 | Put | Bond Future | 1734 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2037 On 04-February-21 | 10.29 | Put | Bond Future | 2822 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | 2037 On 04-February-21 | 11.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2037 On 06-May-21 | | | Bond Future | 10.91 | 84.3011 | 84.4127 | 84.3011 | 125,697.00 |
| 27/01/2021 | 2037 On 06-May-21 | 12.44 | Call | Bond Future | 9589 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | 2037 On 06-May-21 | 12.42 | Call | Bond Future | 9498 | 9 | 9 | 9 | 0.00 |
| 27/01/2021 | 2037 On 06-May-21 | 12.43 | Call | Bond Future | 9544 | 9 | 10 | 9 | 0.00 |
| 27/01/2021 | 2037 On 06-May-21 | 12.44 | Put | Bond Future | 570 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2037 On 06-May-21 | 12.42 | Put | Bond Future | 586 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2037 On 06-May-21 | 12.43 | Put | Bond Future | 578 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2037 On 05-August-21 | | | Bond Future | 11.13 | 80.9519 | 81.0640 | 80.9519 | 0.00 |
| 27/01/2021 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 8488 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 8565 | 8 | 9 | 8 | 0.00 |
| 27/01/2021 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 8527 | 8 | 9 | 8 | 0.00 |
| 27/01/2021 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 1853 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 1870 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 1837 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2037 On 04-November-21 | | | Bond Future | 11.34 | 81.8050 | 81.9181 | 81.8050 | 0.00 |
| 27/01/2021 | 2037 On 04-November-21 | 12.81 | Call | Bond Future | 9913 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | 2037 On 04-November-21 | 12.82 | Call | Bond Future | 9950 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | 2037 On 04-November-21 | 12.83 | Call | Bond Future | 9988 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | 2037 On 04-November-21 | 12.82 | Put | Bond Future | 1716 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2037 On 04-November-21 | 12.83 | Put | Bond Future | 1702 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2037 On 04-November-21 | 12.81 | Put | Bond Future | 1730 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2038 On 04-February-21 | | | Bond Future | 112.42 | 112.3859 | 112.4182 | 112.3859 | 5,081.00 |
| 27/01/2021 | 2038 On 06-May-21 | | | Bond Future | 113.57 | 113.5397 | 113.5706 | 113.5397 | 6,799.00 |
| 27/01/2021 | 2038 On 05-August-21 | | | Bond Future | 113.10 | 113.0660 | 113.0964 | 113.0660 | 0.00 |
| 27/01/2021 | 2038 On 04-November-21 | | | Bond Future | 114.31 | 114.2837 | 114.3140 | 114.2837 | 0.00 |
| 27/01/2021 | 2040 On 04-February-21 | | | Bond Future | 10.81 | 85.7822 | 85.7586 | 85.7822 | 51,833.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | 2040 On 04-February-21 | 10.41 | Call | Bond Future | 84 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2040 On 04-February-21 | 10.40 | Call | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2040 On 04-February-21 | 10.24 | Call | Bond Future | 18 | 0 | 0 | 0 | 500.00 |
| 27/01/2021 | 2040 On 04-February-21 | 11.57 | Call | Bond Future | 5136 | 5 | 5 | 5 | 0.00 |
| 27/01/2021 | 2040 On 04-February-21 | 10.07 | Call | Bond Future | 3 | 0 | 0 | 0 | 800.00 |
| 27/01/2021 | 2040 On 04-February-21 | 11.74 | Call | Bond Future | 6204 | 6 | 6 | 6 | 0.00 |
| 27/01/2021 | 2040 On 04-February-21 | 10.42 | Call | Bond Future | 91 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2040 On 04-February-21 | 9.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 27/01/2021 | 2040 On 04-February-21 | 9.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 27/01/2021 | 2040 On 04-February-21 | 10.07 | Put | Bond Future | 5484 | 5 | 5 | 5 | 0.00 |
| 27/01/2021 | 2040 On 04-February-21 | 9.57 | Put | Bond Future | 9515 | 9 | 10 | 9 | 0.00 |
| 27/01/2021 | 2040 On 04-February-21 | 10.42 | Put | Bond Future | 2906 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | 2040 On 04-February-21 | 9.49 | Put | Bond Future | 10186 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | 2040 On 04-February-21 | 11.74 | Put | Bond Future | 3 | 0 | 0 | 0 | 800.00 |
| 27/01/2021 | 2040 On 04-February-21 | 11.57 | Put | Bond Future | 11 | 0 | 0 | 0 | 500.00 |
| 27/01/2021 | 2040 On 04-February-21 | 10.40 | Put | Bond Future | 3042 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | 2040 On 04-February-21 | 10.24 | Put | Bond Future | 4189 | 4 | 4 | 4 | 0.00 |
| 27/01/2021 | 2040 On 04-February-21 | 10.41 | Put | Bond Future | 2974 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | 2040 On 06-May-21 | | | Bond Future | 11.02 | 86.6415 | 86.6164 | 86.6415 | 75,369.00 |
| 27/01/2021 | 2040 On 06-May-21 | 13.38 | Call | Bond Future | 14174 | 14 | 14 | 14 | 0.00 |
| 27/01/2021 | 2040 On 06-May-21 | 12.43 | Call | Bond Future | 9573 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | 2040 On 06-May-21 | 12.42 | Call | Bond Future | 9525 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | 2040 On 06-May-21 | 10.83 | Call | Bond Future | 2616 | 3 | 3 | 3 | 300.00 |
| 27/01/2021 | 2040 On 06-May-21 | 11.58 | Call | Bond Future | 5519 | 6 | 6 | 6 | 300.00 |
| 27/01/2021 | 2040 On 06-May-21 | 12.44 | Call | Bond Future | 9621 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | 2040 On 06-May-21 | 12.44 | Put | Bond Future | 691 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2040 On 06-May-21 | 11.58 | Put | Bond Future | 1785 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2040 On 06-May-21 | 10.83 | Put | Bond Future | 3904 | 4 | 4 | 4 | 0.00 |
| 27/01/2021 | 2040 On 06-May-21 | 12.42 | Put | Bond Future | 710 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2040 On 06-May-21 | 12.43 | Put | Bond Future | 700 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2040 On 06-May-21 | 13.38 | Put | Bond Future | 169 | 0 | 0 | 0 | 300.00 |
| 27/01/2021 | 2040 On 05-August-21 | | | Bond Future | 11.23 | 83.0673 | 83.0410 | 83.0673 | 0.00 |
| 27/01/2021 | 2040 On 05-August-21 | 11.55 | Call | Bond Future | 5522 | 6 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | 2040 On 05-August-21 | 14.80 | Call | Bond Future | 19320 | 19 | 19 | 19 | 0.00 |
| 27/01/2021 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 9475 | 10 | 9 | 10 | 0.00 |
| 27/01/2021 | 2040 On 05-August-21 | 11.05 | Call | Bond Future | 3769 | 4 | 4 | 4 | 900.00 |
| 27/01/2021 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 9430 | 9 | 9 | 9 | 0.00 |
| 27/01/2021 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 9385 | 9 | 9 | 9 | 0.00 |
| 27/01/2021 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 1734 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2040 On 05-August-21 | 11.05 | Put | Bond Future | 4983 | 5 | 5 | 5 | 0.00 |
| 27/01/2021 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 1758 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2040 On 05-August-21 | 14.80 | Put | Bond Future | 154 | 0 | 0 | 0 | 900.00 |
| 27/01/2021 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 1746 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2040 On 05-August-21 | 11.55 | Put | Bond Future | 3440 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | 2040 On 04-November-21 | | | Bond Future | 11.44 | 83.9427 | 83.9159 | 83.9427 | 0.00 |
| 27/01/2021 | 2040 On 04-November-21 | 12.91 | Call | Bond Future | 10434 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | 2040 On 04-November-21 | 12.90 | Call | Bond Future | 10395 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | 2040 On 04-November-21 | 12.89 | Call | Bond Future | 10356 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | 2040 On 04-November-21 | 12.89 | Put | Bond Future | 1794 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2040 On 04-November-21 | 12.90 | Put | Bond Future | 1779 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2040 On 04-November-21 | 12.91 | Put | Bond Future | 1765 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2044 On 04-February-21 | | | Bond Future | 10.87 | 82.3590 | 82.4050 | 82.3590 | 26,829.00 |
| 27/01/2021 | 2044 On 04-February-21 | 10.36 | Call | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2044 On 04-February-21 | 10.35 | Call | Bond Future | 30 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2044 On 04-February-21 | 10.29 | Call | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2044 On 04-February-21 | 9.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 265.00 |
| 27/01/2021 | 2044 On 04-February-21 | 10.37 | Call | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2044 On 04-February-21 | 10.04 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | 2044 On 04-February-21 | 10.84 | Call | Bond Future | 779 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2044 On 04-February-21 | 10.35 | Put | Bond Future | 3900 | 4 | 4 | 4 | 0.00 |
| 27/01/2021 | 2044 On 04-February-21 | 10.04 | Put | Bond Future | 6313 | 6 | 6 | 6 | 0.00 |
| 27/01/2021 | 2044 On 04-February-21 | 10.36 | Put | Bond Future | 3826 | 4 | 4 | 4 | 0.00 |
| 27/01/2021 | 2044 On 04-February-21 | 10.29 | Put | Bond Future | 4350 | 4 | 4 | 4 | 265.00 |
| 27/01/2021 | 2044 On 04-February-21 | 9.66 | Put | Bond Future | 9466 | 10 | 9 | 10 | 0.00 |
| 27/01/2021 | 2044 On 04-February-21 | 10.84 | Put | Bond Future | 1011 | 1 | 1 | 1 | 265.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | 2044 On 04-February-21 | 10.37 | Put | Bond Future | 3753 | 4 | 4 | 4 | 0.00 |
| 27/01/2021 | 2044 On 06-May-21 | | | Bond Future | 11.07 | 83.1841 | 83.2292 | 83.1841 | 34,296.00 |
| 27/01/2021 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 9410 | 9 | 9 | 9 | 0.00 |
| 27/01/2021 | 2044 On 06-May-21 | 10.70 | Call | Bond Future | 2085 | 2 | 2 | 2 | 3,100.00 |
| 27/01/2021 | 2044 On 06-May-21 | 11.35 | Call | Bond Future | 4360 | 4 | 4 | 4 | 3,100.00 |
| 27/01/2021 | 2044 On 06-May-21 | 11.90 | Call | Bond Future | 6795 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | 2044 On 06-May-21 | 11.10 | Call | Bond Future | 3404 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | 2044 On 06-May-21 | 11.40 | Call | Bond Future | 4563 | 5 | 5 | 5 | 0.00 |
| 27/01/2021 | 2044 On 06-May-21 | 11.79 | Call | Bond Future | 6278 | 6 | 6 | 6 | 0.00 |
| 27/01/2021 | 2044 On 06-May-21 | 12.50 | Call | Bond Future | 9645 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 9363 | 9 | 9 | 9 | 0.00 |
| 27/01/2021 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 9317 | 9 | 9 | 9 | 0.00 |
| 27/01/2021 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 777 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 767 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2044 On 06-May-21 | 12.50 | Put | Bond Future | 708 | 1 | 1 | 1 | 3,100.00 |
| 27/01/2021 | 2044 On 06-May-21 | 11.79 | Put | Bond Future | 1560 | 2 | 2 | 2 | 3,100.00 |
| 27/01/2021 | 2044 On 06-May-21 | 11.40 | Put | Bond Future | 2347 | 2 | 2 | 2 | 3,100.00 |
| 27/01/2021 | 2044 On 06-May-21 | 11.90 | Put | Bond Future | 1395 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2044 On 06-May-21 | 11.35 | Put | Bond Future | 2475 | 3 | 2 | 3 | 0.00 |
| 27/01/2021 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 757 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | 2044 On 06-May-21 | 11.10 | Put | Bond Future | 3210 | 3 | 3 | 3 | 3,100.00 |
| 27/01/2021 | 2044 On 06-May-21 | 10.70 | Put | Bond Future | 4727 | 5 | 5 | 5 | 0.00 |
| 27/01/2021 | 2044 On 05-August-21 | | | Bond Future | 11.28 | 79.6978 | 79.7427 | 79.6978 | 0.00 |
| 27/01/2021 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 9717 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 9757 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 9798 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 1660 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 1675 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 1690 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2044 On 04-November-21 | | | Bond Future | 11.48 | 80.5377 | 80.5828 | 80.5377 | 0.00 |
| 27/01/2021 | 2044 On 04-November-21 | 12.89 | Call | Bond Future | 10215 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | 2044 On 04-November-21 | 12.90 | Call | Bond Future | 10254 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | 2044 On 04-November-21 | 12.91 | Call | Bond Future | 10293 | 10 | 10 | 10 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | 2044 On 04-November-21 | 12.91 | Put | Bond Future | 1852 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2044 On 04-November-21 | 12.90 | Put | Bond Future | 1867 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2044 On 04-November-21 | 12.89 | Put | Bond Future | 1882 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | 2046 On 04-February-21 | | | Bond Future | 102.18 | 101.2126 | 102.1826 | 101.2126 | 14,486.00 |
| 27/01/2021 | 2046 On 06-May-21 | | | Bond Future | 101.44 | 100.4619 | 101.4401 | 100.4619 | 14,893.00 |
| 27/01/2021 | 2046 On 05-August-21 | | | Bond Future | 102.55 | 101.5667 | 102.5549 | 101.5667 | 0.00 |
| 27/01/2021 | 2046 On 04-November-21 | | | Bond Future | 101.85 | 100.8530 | 101.8517 | 100.8530 | 0.00 |
| 27/01/2021 | 2050 On 04-February-21 | | | Bond Future | 102.03 | 102.8542 | 102.0279 | 102.8542 | 9,857.00 |
| 27/01/2021 | 2050 On 06-May-21 | | | Bond Future | 103.07 | 103.9103 | 103.0738 | 103.9103 | 9,961.00 |
| 27/01/2021 | 2050 On 05-August-21 | | | Bond Future | 102.28 | 103.1248 | 102.2784 | 103.1248 | 0.00 |
| 27/01/2021 | 2050 On 04-November-21 | | | Bond Future | 103.38 | 104.2354 | 103.3795 | 104.2354 | 0.00 |
| 27/01/2021 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | AL37 On 04-February-21 | | | Index Future | 791.10 | 791.3830 | 791.0970 | 791.3830 | 0.00 |
| 27/01/2021 | AL37 On 06-May-21 | | | Index Future | 799.01 | 799.3030 | 799.0090 | 799.3030 | 0.00 |
| 27/01/2021 | AL37 On 05-August-21 | | | Index Future | 807.50 | 807.8000 | 807.5010 | 807.8000 | 0.00 |
| 27/01/2021 | AL37 On 04-November-21 | | | Index Future | 816.09 | 816.3970 | 816.0940 | 816.3970 | 0.00 |
| 27/01/2021 | AL7T On 04-February-21 | | | Index Future | 873.06 | 872.2290 | 873.0580 | 872.2290 | 0.00 |
| 27/01/2021 | AL7T On 06-May-21 | | | Index Future | 881.79 | 880.9580 | 881.7900 | 880.9580 | 0.00 |
| 27/01/2021 | AL7T On 05-August-21 | | | Index Future | 891.16 | 890.3230 | 891.1620 | 890.3230 | 0.00 |
| 27/01/2021 | AL7T On 04-November-21 | | | Index Future | 900.65 | 899.7980 | 900.6450 | 899.7980 | 0.00 |
| 27/01/2021 | ALBI On 04-February-21 | | | Index Future | 764.96 | 764.6340 | 764.9610 | 764.6340 | 83.00 |
| 27/01/2021 | ALBI On 06-May-21 | | | Index Future | 772.61 | 772.2860 | 772.6120 | 772.2860 | 270.00 |
| 27/01/2021 | ALBI On 05-August-21 | | | Index Future | 780.82 | 780.4960 | 780.8230 | 780.4960 | 0.00 |
| 27/01/2021 | ALBI On 04-November-21 | | | Index Future | 789.13 | 788.8020 | 789.1320 | 788.8020 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 27/01/2021 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C212 On 31-January-22 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/01/2021 | ES33 On 04-February-21 | | | Bond Future | 11.36 | 77.4099 | 77.5108 | 77.4099 | 0.00 |
| 27/01/2021 | ES33 On 06-May-21 | | | Bond Future | 11.61 | 74.4120 | 74.5126 | 74.4120 | 350.00 |
| 27/01/2021 | ES33 On 05-August-21 | | | Bond Future | 11.87 | 75.2123 | 75.3134 | 75.2123 | 0.00 |
| 27/01/2021 | ES33 On 04-November-21 | | | Bond Future | 12.14 | 72.2307 | 72.3326 | 72.2307 | 0.00 |
| 27/01/2021 | ES42 On 04-February-21 | | | Bond Future | 11.86 | 76.5405 | 76.5894 | 76.5405 | 0.00 |
| 27/01/2021 | ES42 On 06-May-21 | | | Bond Future | 12.11 | 73.0498 | 73.0980 | 73.0498 | 4,779.00 |
| 27/01/2021 | ES42 On 05-August-21 | | | Bond Future | 12.35 | 73.8361 | 73.8841 | 73.8361 | 0.00 |
| 27/01/2021 | ES42 On 04-November-21 | | | Bond Future | 12.61 | 70.3565 | 70.4049 | 70.3565 | 0.00 |
| 27/01/2021 | GOVI On 04-February-21 | | | GOVI | 756.17 | 755.8350 | 756.1690 | 755.8350 | 38.00 |
| 27/01/2021 | GOVI On 04-February-21 | 750.95 | Call | GOVI | 52190 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | GOVI On 04-February-21 | 750.94 | Call | GOVI | 52290 | 5 | 5 | 5 | 0.00 |
| 27/01/2021 | GOVI On 04-February-21 | 750.96 | Call | GOVI | 52090 | 5 | 5 | 5 | 0.00 |
| 27/01/2021 | GOVI On 04-February-21 | 750.96 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | GOVI On 04-February-21 | 750.94 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | GOVI On 04-February-21 | 750.95 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | GOVI On 06-May-21 | | | GOVI | 763.73 | 763.3990 | 763.7320 | 763.3990 | 936.00 |
| 27/01/2021 | GOVI On 06-May-21 | 678.69 | Call | GOVI | 850420 | 85 | 85 | 85 | 0.00 |
| 27/01/2021 | GOVI On 06-May-21 | 678.68 | Call | GOVI | 850520 | 85 | 85 | 85 | 0.00 |
| 27/01/2021 | GOVI On 06-May-21 | 678.67 | Call | GOVI | 850620 | 85 | 85 | 85 | 0.00 |
| 27/01/2021 | GOVI On 06-May-21 | 678.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | GOVI On 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | GOVI On 06-May-21 | 678.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | GOVI On 05-August-21 | | | GOVI | 771.85 | 771.5150 | 771.8490 | 771.5150 | 0.00 |
| 27/01/2021 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 526990 | 52 | 53 | 52 | 0.00 |
| 27/01/2021 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 527090 | 52 | 53 | 52 | 0.00 |
| 27/01/2021 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 527190 | 52 | 53 | 52 | 0.00 |
| 27/01/2021 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | GOVI On 04-November-21 | | | GOVI | 780.06 | 779.7250 | 780.0620 | 779.7250 | 0.00 |
| 27/01/2021 | GOVI On 04-November-21 | 728.42 | Call | GOVI | 516420 | 51 | 52 | 51 | 0.00 |
| 27/01/2021 | GOVI On 04-November-21 | 728.41 | Call | GOVI | 516520 | 51 | 52 | 51 | 0.00 |
| 27/01/2021 | GOVI On 04-November-21 | 728.40 | Call | GOVI | 516620 | 51 | 52 | 51 | 0.00 |
| 27/01/2021 | GOVI On 04-November-21 | 728.40 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | GOVI On 04-November-21 | 728.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | GOVI On 04-November-21 | 728.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 27/01/2021 | IGOV On 04-February-21 | | | Index Future | 272.94 | 272.8470 | 272.9370 | 272.8470 | 413.00 |
| 27/01/2021 | IGOV On 06-May-21 | | | Index Future | 275.74 | 275.6450 | 275.7350 | 275.6450 | 561.00 |
| 27/01/2021 | IGOV On 05-August-21 | | | Index Future | 278.73 | 278.6420 | 278.7320 | 278.6420 | 0.00 |
| 27/01/2021 | IGOV On 04-November-21 | | | Index Future | 281.77 | 281.6740 | 281.7650 | 281.6740 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | IS05 On 16-March-21 | | | Interest Rate Swap | 92.24 | 92.2400 | 92.2400 | 92.2400 | 0.00 |
| 27/01/2021 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.42 | 90.4200 | 90.4200 | 90.4200 | 0.00 |
| 27/01/2021 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.36 | 89.3600 | 89.3600 | 89.3600 | 0.00 |
| 27/01/2021 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.61 | 90.6100 | 90.6100 | 90.6100 | 51.00 |
| 27/01/2021 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.03 | 90.0300 | 90.0300 | 90.0300 | 0.00 |
| 27/01/2021 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.10 | 90.1100 | 90.1000 | 90.1100 | 0.00 |
| 27/01/2021 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.20 | 93.2000 | 93.2000 | 93.2000 | 0.00 |
| 27/01/2021 | IS05 On 20-December-22 | | | Interest Rate Swap | 93.65 | 93.6500 | 93.6500 | 93.6500 | 0.00 |
| 27/01/2021 | IS05 On 22-March-23 | | | Interest Rate Swap | 85.98 | 85.9800 | 85.9800 | 85.9800 | 0.00 |
| 27/01/2021 | IS05 On 20-June-23 | | | Interest Rate Swap | 91.45 | 91.4400 | 91.4500 | 91.4400 | 0.00 |
| 27/01/2021 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 27/01/2021 | IS10 On 17-December-25 | | | Interest Rate Swap | 78.09 | 78.0400 | 78.0900 | 78.0400 | 0.00 |
| 27/01/2021 | IS10 On 16-March-26 | | | Interest Rate Swap | 74.49 | 74.4300 | 74.4900 | 74.4300 | 0.00 |
| 27/01/2021 | IS10 On 15-June-26 | | | Interest Rate Swap | 72.77 | 72.7000 | 72.7700 | 72.7000 | 0.00 |
| 27/01/2021 | IS10 On 21-September-26 | | | Interest Rate Swap | 74.66 | 74.5900 | 74.6600 | 74.5900 | 0.00 |
| 27/01/2021 | IS10 On 21-December-26 | | | Interest Rate Swap | 78.58 | 78.5100 | 78.5800 | 78.5100 | 0.00 |
| 27/01/2021 | IS10 On 15-March-27 | | | Interest Rate Swap | 76.98 | 76.9100 | 76.9800 | 76.9100 | 0.00 |
| 27/01/2021 | IS10 On 21-June-27 | | | Interest Rate Swap | 78.98 | 78.9000 | 78.9800 | 78.9000 | 0.00 |
| 27/01/2021 | IS10 On 20-September-27 | | | Interest Rate Swap | 84.75 | 84.6700 | 84.7500 | 84.6700 | 0.00 |
| 27/01/2021 | IS10 On 20-December-27 | | | Interest Rate Swap | 85.09 | 85.0100 | 85.0900 | 85.0100 | 0.00 |
| 27/01/2021 | IS10 On 22-March-28 | | | Interest Rate Swap | 78.01 | 77.9300 | 78.0100 | 77.9300 | 0.00 |
| 27/01/2021 | IS10 On 20-June-28 | | | Interest Rate Swap | 85.89 | 85.8200 | 85.8900 | 85.8200 | 0.00 |
| 27/01/2021 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 27/01/2021 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 27/01/2021 | JBAF On 17-February-21 | | | Jibar Tradeable Future | 3.65 | 96.3550 | 96.3550 | 96.3550 | 0.00 |
| 27/01/2021 | JBAF On 17-March-21 | | | Jibar Tradeable Future | 3.65 | 96.3550 | 96.3550 | 96.3550 | 0.00 |
| 27/01/2021 | JBAF On 21-April-21 | | | Jibar Tradeable Future | 3.59 | 96.4100 | 96.4100 | 96.4100 | 0.00 |
| 27/01/2021 | JBAF On 19-May-21 | | | Jibar Tradeable Future | 3.59 | 96.4100 | 96.4100 | 96.4100 | 0.00 |
| 27/01/2021 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.58 | 96.4150 | 96.4250 | 96.4150 | 0.00 |
| 27/01/2021 | JBAF On 21-July-21 | | | Jibar Tradeable Future | 3.58 | 96.4100 | 96.4200 | 96.4100 | 0.00 |
| 27/01/2021 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.63 | 96.3600 | 96.3700 | 96.3600 | 30,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 3.84 | 96.1750 | 96.1650 | 96.1750 | 0.00 |
| 27/01/2021 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 3.92 | 96.0900 | 96.0800 | 96.0900 | 0.00 |
| 27/01/2021 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.16 | 95.8550 | 95.8450 | 95.8550 | 20,001.00 |
| 27/01/2021 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 4.25 | 95.7550 | 95.7550 | 95.7550 | 0.00 |
| 27/01/2021 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 4.49 | 95.5200 | 95.5150 | 95.5200 | 0.00 |
| 27/01/2021 | R023 On 04-February-21 | | | Bond Future | 4.57 | 109.6317 | 109.6184 | 109.6317 | 14,325.00 |
| 27/01/2021 | R023 On 04-February-21 | 6.33 | Call | Bond Future | 3462 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | R023 On 04-February-21 | 6.32 | Call | Bond Future | 3443 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | R023 On 04-February-21 | 6.34 | Call | Bond Future | 3482 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | R023 On 04-February-21 | 6.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R023 On 04-February-21 | 6.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R023 On 04-February-21 | 6.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R023 On 06-May-21 | | | Bond Future | 4.65 | 106.8245 | 106.8092 | 106.8245 | 15,663.00 |
| 27/01/2021 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 5012 | 5 | 5 | 5 | 0.00 |
| 27/01/2021 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 4995 | 5 | 5 | 5 | 0.00 |
| 27/01/2021 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 5028 | 5 | 5 | 5 | 0.00 |
| 27/01/2021 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R023 On 05-August-21 | | | Bond Future | 4.71 | 107.9731 | 107.9567 | 107.9731 | 0.00 |
| 27/01/2021 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 1141 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 1129 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 1116 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 233 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 231 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 228 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R023 On 04-November-21 | | | Bond Future | 4.80 | 105.2039 | 105.1872 | 105.2039 | 0.00 |
| 27/01/2021 | R023 On 04-November-21 | 4.92 | Call | Bond Future | 615 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R023 On 04-November-21 | 4.91 | Call | Bond Future | 608 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R023 On 04-November-21 | 4.90 | Call | Bond Future | 600 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R023 On 04-November-21 | 4.90 | Put | Bond Future | 465 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R023 On 04-November-21 | 4.91 | Put | Bond Future | 460 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | R023 On 04-November-21 | 4.92 | Put | Bond Future | 455 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R035 On 04-February-21 | | | Bond Future | 10.44 | 92.3431 | 92.5262 | 92.3431 | 37,974.00 |
| 27/01/2021 | R035 On 04-February-21 | 10.06 | Call | Bond Future | 90 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R035 On 04-February-21 | 10.14 | Call | Bond Future | 161 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R035 On 04-February-21 | 10.05 | Call | Bond Future | 83 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R035 On 04-February-21 | 10.04 | Call | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R035 On 04-February-21 | 11.14 | Call | Bond Future | 4482 | 4 | 4 | 4 | 0.00 |
| 27/01/2021 | R035 On 04-February-21 | 11.14 | Put | Bond Future | 16 | 0 | 0 | 0 | 650.00 |
| 27/01/2021 | R035 On 04-February-21 | 10.04 | Put | Bond Future | 2838 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | R035 On 04-February-21 | 10.14 | Put | Bond Future | 2228 | 2 | 2 | 2 | 650.00 |
| 27/01/2021 | R035 On 04-February-21 | 10.05 | Put | Bond Future | 2774 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | R035 On 04-February-21 | 10.06 | Put | Bond Future | 2711 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | R035 On 06-May-21 | | | Bond Future | 10.66 | 88.7957 | 88.9792 | 88.7957 | 97,363.00 |
| 27/01/2021 | R035 On 06-May-21 | 11.05 | Call | Bond Future | 4522 | 4 | 5 | 4 | 0.00 |
| 27/01/2021 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 10444 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | R035 On 06-May-21 | 12.02 | Call | Bond Future | 8884 | 9 | 9 | 9 | 0.00 |
| 27/01/2021 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 10491 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | R035 On 06-May-21 | 11.15 | Call | Bond Future | 4936 | 5 | 5 | 5 | 600.00 |
| 27/01/2021 | R035 On 06-May-21 | 12.91 | Call | Bond Future | 13140 | 13 | 13 | 13 | 0.00 |
| 27/01/2021 | R035 On 06-May-21 | 10.40 | Call | Bond Future | 2276 | 2 | 2 | 2 | 600.00 |
| 27/01/2021 | R035 On 06-May-21 | 10.81 | Call | Bond Future | 3607 | 4 | 4 | 4 | 1,650.00 |
| 27/01/2021 | R035 On 06-May-21 | 11.32 | Call | Bond Future | 5669 | 6 | 6 | 6 | 0.00 |
| 27/01/2021 | R035 On 06-May-21 | 10.55 | Call | Bond Future | 2730 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | R035 On 06-May-21 | 10.05 | Call | Bond Future | 1383 | 1 | 1 | 1 | 500.00 |
| 27/01/2021 | R035 On 06-May-21 | 11.55 | Call | Bond Future | 6711 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | R035 On 06-May-21 | 12.77 | Call | Bond Future | 12465 | 12 | 12 | 12 | 0.00 |
| 27/01/2021 | R035 On 06-May-21 | 10.24 | Call | Bond Future | 1839 | 2 | 2 | 2 | 793.00 |
| 27/01/2021 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 10539 | 10 | 11 | 10 | 0.00 |
| 27/01/2021 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 412 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 406 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R035 On 06-May-21 | 12.77 | Put | Bond Future | 212 | 0 | 0 | 0 | 1,650.00 |
| 27/01/2021 | R035 On 06-May-21 | 10.24 | Put | Bond Future | 4598 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | R035 On 06-May-21 | 11.55 | Put | Bond Future | 1194 | 1 | 1 | 1 | 1,650.00 |
| 27/01/2021 | R035 On 06-May-21 | 12.91 | Put | Bond Future | 167 | 0 | 0 | 0 | 600.00 |
| 27/01/2021 | R035 On 06-May-21 | 10.40 | Put | Bond Future | 3961 | 4 | 4 | 4 | 0.00 |
| 27/01/2021 | R035 On 06-May-21 | 10.55 | Put | Bond Future | 3424 | 4 | 3 | 4 | 500.00 |
| 27/01/2021 | R035 On 06-May-21 | 10.05 | Put | Bond Future | 5443 | 6 | 5 | 6 | 0.00 |
| 27/01/2021 | R035 On 06-May-21 | 11.32 | Put | Bond Future | 1522 | 2 | 2 | 2 | 793.00 |
| 27/01/2021 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 400 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R035 On 06-May-21 | 10.81 | Put | Bond Future | 2621 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | R035 On 06-May-21 | 12.02 | Put | Bond Future | 669 | 1 | 1 | 1 | 793.00 |
| 27/01/2021 | R035 On 06-May-21 | 11.05 | Put | Bond Future | 2027 | 2 | 2 | 2 | 500.00 |
| 27/01/2021 | R035 On 06-May-21 | 11.15 | Put | Bond Future | 1823 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R035 On 05-August-21 | | | Bond Future | 10.87 | 89.7505 | 89.9352 | 89.7505 | 0.00 |
| 27/01/2021 | R035 On 05-August-21 | 10.77 | Call | Bond Future | 3797 | 4 | 4 | 4 | 0.00 |
| 27/01/2021 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R035 On 05-August-21 | 10.02 | Call | Bond Future | 1813 | 2 | 2 | 2 | 100.00 |
| 27/01/2021 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R035 On 05-August-21 | 11.37 | Call | Bond Future | 5876 | 6 | 6 | 6 | 0.00 |
| 27/01/2021 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 48156 | 48 | 48 | 48 | 0.00 |
| 27/01/2021 | R035 On 05-August-21 | 11.37 | Put | Bond Future | 2842 | 3 | 3 | 3 | 100.00 |
| 27/01/2021 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 48389 | 49 | 48 | 49 | 0.00 |
| 27/01/2021 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 48272 | 48 | 48 | 48 | 0.00 |
| 27/01/2021 | R035 On 05-August-21 | 10.77 | Put | Bond Future | 4455 | 5 | 4 | 5 | 100.00 |
| 27/01/2021 | R035 On 05-August-21 | 10.02 | Put | Bond Future | 7432 | 8 | 7 | 8 | 0.00 |
| 27/01/2021 | R035 On 04-November-21 | | | Bond Future | 11.10 | 86.2224 | 86.4088 | 86.2224 | 0.00 |
| 27/01/2021 | R035 On 04-November-21 | 13.82 | Call | Bond Future | 14987 | 15 | 15 | 15 | 0.00 |
| 27/01/2021 | R035 On 04-November-21 | 10.23 | Call | Bond Future | 2186 | 2 | 2 | 2 | 782.00 |
| 27/01/2021 | R035 On 04-November-21 | 11.75 | Call | Bond Future | 6757 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | R035 On 04-November-21 | 12.51 | Call | Bond Future | 9719 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | R035 On 04-November-21 | 12.52 | Call | Bond Future | 9757 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | R035 On 04-November-21 | 10.62 | Call | Bond Future | 3123 | 3 | 3 | 3 | 400.00 |
| 27/01/2021 | R035 On 04-November-21 | 11.08 | Call | Bond Future | 4453 | 4 | 4 | 4 | 0.00 |
| 27/01/2021 | R035 On 04-November-21 | 12.53 | Call | Bond Future | 9796 | 10 | 10 | 10 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | R035 On 04-November-21 | 10.12 | Call | Bond Future | 1982 | 2 | 2 | 2 | 400.00 |
| 27/01/2021 | R035 On 04-November-21 | 11.75 | Put | Bond Future | 2921 | 3 | 3 | 3 | 782.00 |
| 27/01/2021 | R035 On 04-November-21 | 12.53 | Put | Bond Future | 1690 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R035 On 04-November-21 | 11.08 | Put | Bond Future | 4570 | 5 | 5 | 5 | 782.00 |
| 27/01/2021 | R035 On 04-November-21 | 10.23 | Put | Bond Future | 7733 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R035 On 04-November-21 | 10.12 | Put | Bond Future | 8268 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R035 On 04-November-21 | 10.62 | Put | Bond Future | 6118 | 6 | 6 | 6 | 0.00 |
| 27/01/2021 | R035 On 04-November-21 | 12.52 | Put | Bond Future | 1704 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R035 On 04-November-21 | 12.51 | Put | Bond Future | 1719 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R035 On 04-November-21 | 13.82 | Put | Bond Future | 523 | 1 | 1 | 1 | 400.00 |
| 27/01/2021 | R186 On 04-February-21 | | | Bond Future | 6.70 | 119.6323 | 119.6067 | 119.6323 | 38,954.00 |
| 27/01/2021 | R186 On 04-February-21 | 7.30 | Call | Bond Future | 3141 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | R186 On 04-February-21 | 8.00 | Call | Bond Future | 6665 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | R186 On 04-February-21 | 8.17 | Call | Bond Future | 7500 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R186 On 04-February-21 | 8.16 | Call | Bond Future | 7452 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | R186 On 04-February-21 | 8.15 | Call | Bond Future | 7403 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | R186 On 04-February-21 | 7.30 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R186 On 04-February-21 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 15,177.00 |
| 27/01/2021 | R186 On 04-February-21 | 8.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R186 On 04-February-21 | 8.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R186 On 04-February-21 | 8.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R186 On 06-May-21 | | | Bond Future | 6.85 | 120.8308 | 120.8030 | 120.8308 | 82,140.00 |
| 27/01/2021 | R186 On 06-May-21 | 7.30 | Call | Bond Future | 3030 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 17916 | 18 | 18 | 18 | 0.00 |
| 27/01/2021 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 17875 | 18 | 18 | 18 | 0.00 |
| 27/01/2021 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 17834 | 18 | 18 | 18 | 0.00 |
| 27/01/2021 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R186 On 06-May-21 | 7.30 | Put | Bond Future | 801 | 1 | 1 | 1 | 15,177.00 |
| 27/01/2021 | R186 On 05-August-21 | | | Bond Future | 7.01 | 116.8491 | 116.8200 | 116.8491 | 0.00 |
| 27/01/2021 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 7735 | 8 | 8 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 7695 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 7655 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 257 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 252 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 248 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R186 On 04-November-21 | | | Bond Future | 7.18 | 118.0802 | 118.0505 | 118.0802 | 0.00 |
| 27/01/2021 | R186 On 04-November-21 | 8.11 | Call | Bond Future | 5171 | 5 | 5 | 5 | 0.00 |
| 27/01/2021 | R186 On 04-November-21 | 8.09 | Call | Bond Future | 5107 | 5 | 5 | 5 | 0.00 |
| 27/01/2021 | R186 On 04-November-21 | 8.10 | Call | Bond Future | 5139 | 5 | 5 | 5 | 0.00 |
| 27/01/2021 | R186 On 04-November-21 | 8.10 | Put | Bond Future | 1004 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R186 On 04-November-21 | 8.09 | Put | Bond Future | 1016 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R186 On 04-November-21 | 8.11 | Put | Bond Future | 992 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R197 On 04-February-21 | | | Bond Future | 319.26 | 318.7325 | 319.2559 | 318.7325 | 2,394.00 |
| 27/01/2021 | R197 On 06-May-21 | | | Bond Future | 322.53 | 322.0049 | 322.5285 | 322.0049 | 2,105.00 |
| 27/01/2021 | R197 On 05-August-21 | | | Bond Future | 318.07 | 317.5413 | 318.0679 | 317.5413 | 0.00 |
| 27/01/2021 | R197 On 04-November-21 | | | Bond Future | 321.49 | 320.9609 | 321.4926 | 320.9609 | 0.00 |
| 27/01/2021 | R202 On 04-February-21 | | | Bond Future | 221.13 | 221.2855 | 221.1257 | 221.2855 | 7,625.00 |
| 27/01/2021 | R202 On 06-May-21 | | | Bond Future | 223.39 | 223.5574 | 223.3925 | 223.5574 | 7,937.00 |
| 27/01/2021 | R202 On 05-August-21 | | | Bond Future | 221.60 | 221.7642 | 221.5955 | 221.7642 | 0.00 |
| 27/01/2021 | R202 On 04-November-21 | | | Bond Future | 223.98 | 224.1522 | 223.9813 | 224.1522 | 0.00 |
| 27/01/2021 | R209 On 04-February-21 | | | Bond Future | 10.36 | 71.0707 | 71.1660 | 71.0707 | 17,870.00 |
| 27/01/2021 | R209 On 04-February-21 | 10.11 | Call | Bond Future | 210 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R209 On 04-February-21 | 10.10 | Call | Bond Future | 198 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R209 On 04-February-21 | 10.12 | Call | Bond Future | 223 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R209 On 04-February-21 | 10.12 | Put | Bond Future | 1648 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R209 On 04-February-21 | 10.10 | Put | Bond Future | 1742 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R209 On 04-February-21 | 10.11 | Put | Bond Future | 1695 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R209 On 06-May-21 | | | Bond Future | 10.55 | 68.6437 | 68.7388 | 68.6437 | 28,242.00 |
| 27/01/2021 | R209 On 06-May-21 | 10.60 | Call | Bond Future | 2909 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | R209 On 06-May-21 | 11.60 | Call | Bond Future | 6482 | 6 | 6 | 6 | 0.00 |
| 27/01/2021 | R209 On 06-May-21 | 10.25 | Call | Bond Future | 1974 | 2 | 2 | 2 | 5,325.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | R209 On 06-May-21 | 11.25 | Call | Bond Future | 5108 | 5 | 5 | 5 | 0.00 |
| 27/01/2021 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 9042 | 9 | 9 | 9 | 0.00 |
| 27/01/2021 | R209 On 06-May-21 | 10.35 | Call | Bond Future | 2222 | 2 | 2 | 2 | 1,000.00 |
| 27/01/2021 | R209 On 06-May-21 | 9.75 | Call | Bond Future | 1000 | 1 | 1 | 1 | 8,200.00 |
| 27/01/2021 | R209 On 06-May-21 | 11.00 | Call | Bond Future | 4192 | 4 | 4 | 4 | 0.00 |
| 27/01/2021 | R209 On 06-May-21 | 10.00 | Call | Bond Future | 1430 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R209 On 06-May-21 | 12.25 | Call | Bond Future | 9082 | 9 | 9 | 9 | 0.00 |
| 27/01/2021 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 9001 | 9 | 9 | 9 | 0.00 |
| 27/01/2021 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 8961 | 9 | 9 | 9 | 0.00 |
| 27/01/2021 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 407 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 402 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R209 On 06-May-21 | 12.25 | Put | Bond Future | 390 | 0 | 0 | 0 | 9,150.00 |
| 27/01/2021 | R209 On 06-May-21 | 11.00 | Put | Bond Future | 1725 | 2 | 2 | 2 | 3,500.00 |
| 27/01/2021 | R209 On 06-May-21 | 10.00 | Put | Bond Future | 4650 | 5 | 5 | 5 | 0.00 |
| 27/01/2021 | R209 On 06-May-21 | 9.75 | Put | Bond Future | 5751 | 6 | 6 | 6 | 0.00 |
| 27/01/2021 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 396 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R209 On 06-May-21 | 11.25 | Put | Bond Future | 1322 | 1 | 1 | 1 | 9,150.00 |
| 27/01/2021 | R209 On 06-May-21 | 11.60 | Put | Bond Future | 914 | 1 | 1 | 1 | 3,750.00 |
| 27/01/2021 | R209 On 06-May-21 | 10.25 | Put | Bond Future | 3709 | 4 | 4 | 4 | 0.00 |
| 27/01/2021 | R209 On 06-May-21 | 10.60 | Put | Bond Future | 2636 | 3 | 3 | 3 | 6,250.00 |
| 27/01/2021 | R209 On 06-May-21 | 10.35 | Put | Bond Future | 3375 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | R209 On 05-August-21 | | | Bond Future | 10.74 | 69.3821 | 69.4776 | 69.3821 | 0.00 |
| 27/01/2021 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 7235 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 7202 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 7269 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 1745 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 1775 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 1760 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R209 On 04-November-21 | | | Bond Future | 10.94 | 66.9735 | 67.0698 | 66.9735 | 1,795.00 |
| 27/01/2021 | R209 On 04-November-21 | 9.50 | Call | Bond Future | 1234 | 1 | 1 | 1 | 3,750.00 |
| 27/01/2021 | R209 On 04-November-21 | 12.18 | Call | Bond Future | 8076 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R209 On 04-November-21 | 10.50 | Call | Bond Future | 3023 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | R209 On 04-November-21 | 12.00 | Call | Bond Future | 7505 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | R209 On 04-November-21 | 12.19 | Call | Bond Future | 8108 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R209 On 04-November-21 | 12.17 | Call | Bond Future | 8044 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R209 On 04-November-21 | 12.19 | Put | Bond Future | 1858 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R209 On 04-November-21 | 12.00 | Put | Bond Future | 2147 | 2 | 2 | 2 | 5,500.00 |
| 27/01/2021 | R209 On 04-November-21 | 12.18 | Put | Bond Future | 1872 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R209 On 04-November-21 | 12.17 | Put | Bond Future | 1887 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R209 On 04-November-21 | 10.50 | Put | Bond Future | 5432 | 5 | 5 | 5 | 5,500.00 |
| 27/01/2021 | R209 On 04-November-21 | 9.50 | Put | Bond Future | 9626 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | R210 On 04-February-21 | | | Bond Future | 196.13 | 195.8378 | 196.1325 | 195.8378 | 904.00 |
| 27/01/2021 | R210 On 06-May-21 | | | Bond Future | 195.43 | 195.1350 | 195.4296 | 195.1350 | 1,138.00 |
| 27/01/2021 | R210 On 05-August-21 | | | Bond Future | 197.58 | 197.2810 | 197.5771 | 197.2810 | 0.00 |
| 27/01/2021 | R210 On 04-November-21 | | | Bond Future | 196.96 | 196.6655 | 196.9643 | 196.6655 | 0.00 |
| 27/01/2021 | R212 On 04-February-21 | | | Bond Future | 170.27 | 170.2686 | 170.2702 | 170.2686 | 3,909.00 |
| 27/01/2021 | R212 On 06-May-21 | | | Bond Future | 172.02 | 172.0166 | 172.0156 | 172.0166 | 3,588.00 |
| 27/01/2021 | R212 On 05-August-21 | | | Bond Future | 171.57 | 171.5758 | 171.5733 | 171.5758 | 0.00 |
| 27/01/2021 | R212 On 04-November-21 | | | Bond Future | 173.42 | 173.4234 | 173.4205 | 173.4234 | 0.00 |
| 27/01/2021 | R213 On 04-February-21 | | | Bond Future | 9.25 | 88.5465 | 88.5854 | 88.5465 | 994.00 |
| 27/01/2021 | R213 On 04-February-21 | 9.41 | Call | Bond Future | 1211 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R213 On 04-February-21 | 9.40 | Call | Bond Future | 1171 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R213 On 04-February-21 | 9.39 | Call | Bond Future | 1130 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R213 On 04-February-21 | 9.39 | Put | Bond Future | 336 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R213 On 04-February-21 | 9.40 | Put | Bond Future | 319 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R213 On 04-February-21 | 9.41 | Put | Bond Future | 302 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R213 On 06-May-21 | | | Bond Future | 9.44 | 85.9060 | 85.9439 | 85.9060 | 8,434.00 |
| 27/01/2021 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 12572 | 13 | 13 | 13 | 0.00 |
| 27/01/2021 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 12527 | 12 | 13 | 12 | 0.00 |
| 27/01/2021 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 12616 | 13 | 13 | 13 | 0.00 |
| 27/01/2021 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 53 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R213 On 05-August-21 | | | Bond Future | 9.64 | 86.8297 | 86.8672 | 86.8297 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | R213 On 05-August-21 | 10.78 | Call | Bond Future | 7239 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | R213 On 05-August-21 | 10.14 | Call | Bond Future | 4866 | 5 | 5 | 5 | 0.00 |
| 27/01/2021 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 7535 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R213 On 05-August-21 | 9.34 | Call | Bond Future | 2523 | 3 | 3 | 3 | 200.00 |
| 27/01/2021 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 7498 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 7460 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 1200 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 1187 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R213 On 05-August-21 | 10.14 | Put | Bond Future | 2179 | 2 | 2 | 2 | 200.00 |
| 27/01/2021 | R213 On 05-August-21 | 9.34 | Put | Bond Future | 4187 | 4 | 4 | 4 | 0.00 |
| 27/01/2021 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 1175 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R213 On 05-August-21 | 10.78 | Put | Bond Future | 1277 | 1 | 1 | 1 | 200.00 |
| 27/01/2021 | R213 On 04-November-21 | | | Bond Future | 9.84 | 84.2159 | 84.2536 | 84.2159 | 0.00 |
| 27/01/2021 | R213 On 04-November-21 | 11.10 | Call | Bond Future | 7796 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R213 On 04-November-21 | 11.09 | Call | Bond Future | 7761 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R213 On 04-November-21 | 11.11 | Call | Bond Future | 7830 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R213 On 04-November-21 | 11.09 | Put | Bond Future | 1465 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R213 On 04-November-21 | 11.10 | Put | Bond Future | 1452 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R213 On 04-November-21 | 11.11 | Put | Bond Future | 1439 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R214 On 04-February-21 | | | Bond Future | 10.74 | 68.2453 | 68.2833 | 68.2453 | 9,610.00 |
| 27/01/2021 | R214 On 04-February-21 | 10.32 | Call | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R214 On 04-February-21 | 10.31 | Call | Bond Future | 70 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R214 On 04-February-21 | 10.33 | Call | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R214 On 04-February-21 | 10.33 | Put | Bond Future | 2543 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | R214 On 04-February-21 | 10.31 | Put | Bond Future | 2656 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | R214 On 04-February-21 | 10.32 | Put | Bond Future | 2599 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | R214 On 06-May-21 | | | Bond Future | 10.92 | 65.6534 | 65.6907 | 65.6534 | 11,831.00 |
| 27/01/2021 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 7738 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 7700 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 7662 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 737 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 727 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 718 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R214 On 05-August-21 | | | Bond Future | 11.11 | 66.3594 | 66.3965 | 66.3594 | 0.00 |
| 27/01/2021 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 6806 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 6841 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 6770 | 7 | 7 | 7 | 0.00 |
| 27/01/2021 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 2045 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 2072 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 2059 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R214 On 04-November-21 | | | Bond Future | 11.30 | 63.7820 | 63.8194 | 63.7820 | 0.00 |
| 27/01/2021 | R214 On 04-November-21 | 12.48 | Call | Bond Future | 7980 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R214 On 04-November-21 | 12.47 | Call | Bond Future | 7946 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R214 On 04-November-21 | 12.46 | Call | Bond Future | 7912 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R214 On 04-November-21 | 12.46 | Put | Bond Future | 2130 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R214 On 04-November-21 | 12.48 | Put | Bond Future | 2106 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R214 On 04-November-21 | 12.47 | Put | Bond Future | 2118 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R248 On 04-February-21 | | | Bond Future | 10.78 | 86.0703 | 86.1555 | 86.0703 | 99,265.00 |
| 27/01/2021 | R248 On 04-February-21 | 10.48 | Call | Bond Future | 165 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R248 On 04-February-21 | 10.80 | Call | Bond Future | 962 | 1 | 1 | 1 | 2,140.00 |
| 27/01/2021 | R248 On 04-February-21 | 11.50 | Call | Bond Future | 5018 | 5 | 5 | 5 | 0.00 |
| 27/01/2021 | R248 On 04-February-21 | 9.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,140.00 |
| 27/01/2021 | R248 On 04-February-21 | 10.47 | Call | Bond Future | 154 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R248 On 04-February-21 | 10.46 | Call | Bond Future | 143 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R248 On 04-February-21 | 10.75 | Call | Bond Future | 779 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R248 On 04-February-21 | 10.46 | Put | Bond Future | 2581 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | R248 On 04-February-21 | 10.47 | Put | Bond Future | 2514 | 3 | 3 | 3 | 0.00 |
| 27/01/2021 | R248 On 04-February-21 | 11.50 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 27/01/2021 | R248 On 04-February-21 | 10.75 | Put | Bond Future | 1019 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R248 On 04-February-21 | 9.80 | Put | Bond Future | 7841 | 8 | 8 | 8 | 0.00 |
| 27/01/2021 | R248 On 04-February-21 | 10.48 | Put | Bond Future | 2449 | 3 | 2 | 3 | 0.00 |
| 27/01/2021 | R248 On 04-February-21 | 10.80 | Put | Bond Future | 833 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R248 On 06-May-21 | | | Bond Future | 10.97 | 82.5231 | 82.6077 | 82.5231 | 91,590.00 |
| 27/01/2021 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 9644 | 10 | 10 | 10 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/01/2021 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 9596 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 9692 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 731 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 751 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 741 | 1 | 1 | 1 | 0.00 |
| 27/01/2021 | R248 On 05-August-21 | | | Bond Future | 11.16 | 83.4104 | 83.4953 | 83.4104 | 0.00 |
| 27/01/2021 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 10089 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 10047 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 10131 | 10 | 10 | 10 | 0.00 |
| 27/01/2021 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 1637 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 1622 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 1607 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R248 On 04-November-21 | | | Bond Future | 11.36 | 79.8786 | 79.9641 | 79.8786 | 0.00 |
| 27/01/2021 | R248 On 04-November-21 | 12.83 | Call | Bond Future | 10651 | 11 | 11 | 11 | 0.00 |
| 27/01/2021 | R248 On 04-November-21 | 12.84 | Call | Bond Future | 10690 | 11 | 11 | 11 | 0.00 |
| 27/01/2021 | R248 On 04-November-21 | 12.85 | Call | Bond Future | 10730 | 11 | 11 | 11 | 0.00 |
| 27/01/2021 | R248 On 04-November-21 | 12.85 | Put | Bond Future | 1724 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R248 On 04-November-21 | 12.84 | Put | Bond Future | 1738 | 2 | 2 | 2 | 0.00 |
| 27/01/2021 | R248 On 04-November-21 | 12.83 | Put | Bond Future | 1753 | 2 | 2 | 2 | 0.00 |