



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/02/2021 TO: 25/02/2021

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | 2025 On 06-May-21 | | | Bond Future | 151.15 | 150.6954 | 151.1479 | 150.6954 | 7,790.00 |
| 25/02/2021 | 2025 On 05-August-21 | | | Bond Future | 151.27 | 150.8178 | 151.2747 | 150.8178 | 0.00 |
| 25/02/2021 | 2025 On 04-November-21 | | | Bond Future | 152.97 | 152.5060 | 152.9677 | 152.5060 | 0.00 |
| 25/02/2021 | 2025 On 03-February-22 | | | Bond Future | 153.17 | 152.6999 | 153.1666 | 152.6999 | 0.00 |
| 25/02/2021 | 2029 On 06-May-21 | | | Bond Future | 110.84 | 109.7707 | 110.8350 | 109.7707 | 2,382.00 |
| 25/02/2021 | 2029 On 05-August-21 | | | Bond Future | 112.05 | 110.9739 | 112.0494 | 110.9739 | 0.00 |
| 25/02/2021 | 2029 On 04-November-21 | | | Bond Future | 112.15 | 111.0666 | 112.1539 | 111.0666 | 0.00 |
| 25/02/2021 | 2029 On 03-February-22 | | | Bond Future | 113.44 | 112.3413 | 113.4409 | 112.3413 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | | | Bond Future | 9.12 | 96.8518 | 95.5324 | 96.8518 | 113,541.00 |
| 25/02/2021 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 13296 | 15 | 13 | 15 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 8.95 | Call | Bond Future | 1389 | 2 | 1 | 2 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 8.36 | Call | Bond Future | 387 | 1 | 0 | 1 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 8.86 | Call | Bond Future | 1179 | 2 | 1 | 2 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 8.77 | Call | Bond Future | 991 | 2 | 1 | 2 | 300.00 |
| 25/02/2021 | 2030 On 06-May-21 | 9.22 | Call | Bond Future | 2158 | 3 | 2 | 3 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 10.74 | Call | Bond Future | 8684 | 10 | 9 | 10 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 13249 | 15 | 13 | 15 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 13203 | 15 | 13 | 15 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 8.90 | Call | Bond Future | 1270 | 2 | 1 | 2 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 9.00 | Call | Bond Future | 1515 | 2 | 2 | 2 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 9.25 | Call | Bond Future | 2255 | 3 | 2 | 3 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 9.35 | Call | Bond Future | 2597 | 3 | 3 | 3 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 9.27 | Call | Bond Future | 2321 | 3 | 2 | 3 | 300.00 |
| 25/02/2021 | 2030 On 06-May-21 | 10.95 | Call | Bond Future | 9696 | 11 | 10 | 11 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 9.92 | Call | Bond Future | 4873 | 6 | 5 | 6 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 7.97 | Call | Bond Future | 119 | 0 | 0 | 0 | 700.00 |
| 25/02/2021 | 2030 On 06-May-21 | 10.04 | Call | Bond Future | 5399 | 7 | 5 | 7 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 9.15 | Call | Bond Future | 1940 | 3 | 2 | 3 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 10.04 | Put | Bond Future | 379 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | 2030 On 06-May-21 | 9.15 | Put | Bond Future | 1786 | 1 | 2 | 1 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 10.95 | Put | Bond Future | 36 | 0 | 0 | 0 | 300.00 |
| 25/02/2021 | 2030 On 06-May-21 | 9.27 | Put | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 9.25 | Put | Bond Future | 1536 | 1 | 2 | 1 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 9.00 | Put | Bond Future | 2215 | 2 | 2 | 2 | 5,000.00 |
| 25/02/2021 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 10.74 | Put | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 9.22 | Put | Bond Future | 1608 | 1 | 2 | 1 | 700.00 |
| 25/02/2021 | 2030 On 06-May-21 | 7.97 | Put | Bond Future | 6964 | 6 | 7 | 6 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 9.92 | Put | Bond Future | 489 | 0 | 0 | 0 | 700.00 |
| 25/02/2021 | 2030 On 06-May-21 | 8.90 | Put | Bond Future | 2545 | 2 | 3 | 2 | 2,500.00 |
| 25/02/2021 | 2030 On 06-May-21 | 9.35 | Put | Bond Future | 1319 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 8.77 | Put | Bond Future | 3020 | 2 | 3 | 2 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 8.86 | Put | Bond Future | 2685 | 2 | 3 | 2 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 8.95 | Put | Bond Future | 2376 | 2 | 2 | 2 | 2,500.00 |
| 25/02/2021 | 2030 On 06-May-21 | 8.36 | Put | Bond Future | 4846 | 4 | 5 | 4 | 0.00 |
| 25/02/2021 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | 2030 On 05-August-21 | | | Bond Future | 9.33 | 93.8842 | 92.5503 | 93.8842 | 0.00 |
| 25/02/2021 | 2030 On 05-August-21 | 10.30 | Call | Bond Future | 6049 | 7 | 6 | 7 | 0.00 |
| 25/02/2021 | 2030 On 05-August-21 | 7.70 | Call | Bond Future | 206 | 0 | 0 | 0 | 200.00 |
| 25/02/2021 | 2030 On 05-August-21 | 8.95 | Call | Bond Future | 1715 | 2 | 2 | 2 | 600.00 |
| 25/02/2021 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 6557 | 8 | 7 | 8 | 0.00 |
| 25/02/2021 | 2030 On 05-August-21 | 8.78 | Call | Bond Future | 1370 | 2 | 1 | 2 | 200.00 |
| 25/02/2021 | 2030 On 05-August-21 | 9.45 | Call | Bond Future | 3029 | 4 | 3 | 4 | 600.00 |
| 25/02/2021 | 2030 On 05-August-21 | 12.10 | Call | Bond Future | 13722 | 15 | 14 | 15 | 0.00 |
| 25/02/2021 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 6478 | 8 | 6 | 8 | 0.00 |
| 25/02/2021 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 6518 | 8 | 7 | 8 | 0.00 |
| 25/02/2021 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 800 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 811 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2030 On 05-August-21 | 12.10 | Put | Bond Future | 47 | 0 | 0 | 0 | 600.00 |
| 25/02/2021 | 2030 On 05-August-21 | 7.70 | Put | Bond Future | 9732 | 9 | 10 | 9 | 0.00 |
| 25/02/2021 | 2030 On 05-August-21 | 10.30 | Put | Bond Future | 940 | 1 | 1 | 1 | 200.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | 2030 On 05-August-21 | 8.78 | Put | Bond Future | 4461 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 789 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2030 On 05-August-21 | 9.45 | Put | Bond Future | 2387 | 2 | 2 | 2 | 0.00 |
| 25/02/2021 | 2030 On 05-August-21 | 8.95 | Put | Bond Future | 3841 | 3 | 4 | 3 | 0.00 |
| 25/02/2021 | 2030 On 04-November-21 | | | Bond Future | 9.53 | 94.9140 | 93.5654 | 94.9140 | 0.00 |
| 25/02/2021 | 2030 On 04-November-21 | 8.77 | Call | Bond Future | 1506 | 2 | 2 | 2 | 300.00 |
| 25/02/2021 | 2030 On 04-November-21 | 11.44 | Call | Bond Future | 9936 | 11 | 10 | 11 | 0.00 |
| 25/02/2021 | 2030 On 04-November-21 | 10.61 | Call | Bond Future | 6781 | 8 | 7 | 8 | 0.00 |
| 25/02/2021 | 2030 On 04-November-21 | 10.59 | Call | Bond Future | 6710 | 8 | 7 | 8 | 0.00 |
| 25/02/2021 | 2030 On 04-November-21 | 8.27 | Call | Bond Future | 780 | 1 | 1 | 1 | 300.00 |
| 25/02/2021 | 2030 On 04-November-21 | 10.60 | Call | Bond Future | 6746 | 8 | 7 | 8 | 0.00 |
| 25/02/2021 | 2030 On 04-November-21 | 10.60 | Put | Bond Future | 1310 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2030 On 04-November-21 | 10.59 | Put | Bond Future | 1324 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2030 On 04-November-21 | 8.77 | Put | Bond Future | 5669 | 5 | 6 | 5 | 0.00 |
| 25/02/2021 | 2030 On 04-November-21 | 11.44 | Put | Bond Future | 511 | 0 | 1 | 0 | 300.00 |
| 25/02/2021 | 2030 On 04-November-21 | 8.27 | Put | Bond Future | 7802 | 7 | 8 | 7 | 0.00 |
| 25/02/2021 | 2030 On 04-November-21 | 10.61 | Put | Bond Future | 1297 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2030 On 03-February-22 | | | Bond Future | 9.75 | 91.9777 | 90.6138 | 91.9777 | 0.00 |
| 25/02/2021 | 2030 On 03-February-22 | 9.78 | Call | Bond Future | 3695 | 0 | 4 | 0 | 0.00 |
| 25/02/2021 | 2030 On 03-February-22 | 9.44 | Call | Bond Future | 2815 | 3 | 3 | 3 | 0.00 |
| 25/02/2021 | 2030 On 03-February-22 | 9.43 | Call | Bond Future | 2792 | 3 | 3 | 3 | 0.00 |
| 25/02/2021 | 2030 On 03-February-22 | 9.45 | Call | Bond Future | 2839 | 3 | 3 | 3 | 0.00 |
| 25/02/2021 | 2030 On 03-February-22 | 8.39 | Call | Bond Future | 941 | 0 | 1 | 0 | 101.00 |
| 25/02/2021 | 2030 On 03-February-22 | 9.35 | Call | Bond Future | 2608 | 0 | 3 | 0 | 0.00 |
| 25/02/2021 | 2030 On 03-February-22 | 9.35 | Put | Bond Future | 4693 | 0 | 5 | 0 | 101.00 |
| 25/02/2021 | 2030 On 03-February-22 | 9.45 | Put | Bond Future | 4399 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | 2030 On 03-February-22 | 8.39 | Put | Bond Future | 8265 | 0 | 8 | 0 | 0.00 |
| 25/02/2021 | 2030 On 03-February-22 | 9.43 | Put | Bond Future | 4457 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | 2030 On 03-February-22 | 9.44 | Put | Bond Future | 4428 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | 2030 On 03-February-22 | 9.78 | Put | Bond Future | 3550 | 0 | 4 | 0 | 101.00 |
| 25/02/2021 | 2032 On 06-May-21 | | | Bond Future | 9.88 | 91.4071 | 90.1522 | 91.4071 | 124,744.00 |
| 25/02/2021 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 12282 | 14 | 12 | 14 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 12233 | 13 | 12 | 13 | 0.00 |
| 25/02/2021 | 2032 On 06-May-21 | 10.33 | Call | Bond Future | 3783 | 5 | 4 | 5 | 736.00 |
| 25/02/2021 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 12331 | 14 | 12 | 14 | 0.00 |
| 25/02/2021 | 2032 On 06-May-21 | 12.57 | Call | Bond Future | 14508 | 16 | 15 | 16 | 0.00 |
| 25/02/2021 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | 2032 On 06-May-21 | 12.57 | Put | Bond Future | 5 | 0 | 0 | 0 | 736.00 |
| 25/02/2021 | 2032 On 06-May-21 | 10.33 | Put | Bond Future | 1126 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | 2032 On 05-August-21 | | | Bond Future | 10.09 | 92.3867 | 91.1180 | 92.3867 | 0.00 |
| 25/02/2021 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 7834 | 9 | 8 | 9 | 0.00 |
| 25/02/2021 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 7876 | 9 | 8 | 9 | 0.00 |
| 25/02/2021 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 7918 | 9 | 8 | 9 | 0.00 |
| 25/02/2021 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 798 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 809 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 819 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2032 On 04-November-21 | | | Bond Future | 10.30 | 89.2546 | 87.9718 | 89.2546 | 0.00 |
| 25/02/2021 | 2032 On 04-November-21 | 12.81 | Call | Bond Future | 13216 | 14 | 13 | 14 | 0.00 |
| 25/02/2021 | 2032 On 04-November-21 | 9.33 | Call | Bond Future | 1408 | 2 | 1 | 2 | 700.00 |
| 25/02/2021 | 2032 On 04-November-21 | 11.71 | Call | Bond Future | 8713 | 10 | 9 | 10 | 0.00 |
| 25/02/2021 | 2032 On 04-November-21 | 9.83 | Call | Bond Future | 2435 | 3 | 2 | 3 | 700.00 |
| 25/02/2021 | 2032 On 04-November-21 | 11.69 | Call | Bond Future | 8635 | 10 | 9 | 10 | 0.00 |
| 25/02/2021 | 2032 On 04-November-21 | 11.70 | Call | Bond Future | 8674 | 10 | 9 | 10 | 0.00 |
| 25/02/2021 | 2032 On 04-November-21 | 11.71 | Put | Bond Future | 1138 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2032 On 04-November-21 | 11.69 | Put | Bond Future | 1161 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2032 On 04-November-21 | 9.33 | Put | Bond Future | 7240 | 6 | 7 | 6 | 0.00 |
| 25/02/2021 | 2032 On 04-November-21 | 11.70 | Put | Bond Future | 1149 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2032 On 04-November-21 | 12.81 | Put | Bond Future | 330 | 0 | 0 | 0 | 700.00 |
| 25/02/2021 | 2032 On 04-November-21 | 9.83 | Put | Bond Future | 5210 | 4 | 5 | 4 | 0.00 |
| 25/02/2021 | 2032 On 03-February-22 | | | Bond Future | 10.53 | 90.2590 | 88.9617 | 90.2590 | 0.00 |
| 25/02/2021 | 2032 On 03-February-22 | 10.14 | Call | Bond Future | 3054 | 0 | 3 | 0 | 0.00 |
| 25/02/2021 | 2032 On 03-February-22 | 9.14 | Call | Bond Future | 1128 | 0 | 1 | 0 | 97.00 |
| 25/02/2021 | 2032 On 03-February-22 | 8.91 | Call | Bond Future | 879 | 1 | 1 | 1 | 198.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | 2032 On 03-February-22 | 10.44 | Call | Bond Future | 3848 | 5 | 4 | 5 | 0.00 |
| 25/02/2021 | 2032 On 03-February-22 | 10.45 | Call | Bond Future | 3876 | 5 | 4 | 5 | 0.00 |
| 25/02/2021 | 2032 On 03-February-22 | 9.81 | Call | Bond Future | 2291 | 3 | 2 | 3 | 0.00 |
| 25/02/2021 | 2032 On 03-February-22 | 10.66 | Call | Bond Future | 4500 | 0 | 4 | 0 | 0.00 |
| 25/02/2021 | 2032 On 03-February-22 | 10.43 | Call | Bond Future | 3820 | 5 | 4 | 5 | 0.00 |
| 25/02/2021 | 2032 On 03-February-22 | 10.42 | Call | Bond Future | 3793 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | 2032 On 03-February-22 | 10.42 | Put | Bond Future | 4388 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | 2032 On 03-February-22 | 10.45 | Put | Bond Future | 4304 | 4 | 4 | 4 | 198.00 |
| 25/02/2021 | 2032 On 03-February-22 | 10.43 | Put | Bond Future | 4360 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | 2032 On 03-February-22 | 10.66 | Put | Bond Future | 3765 | 0 | 4 | 0 | 97.00 |
| 25/02/2021 | 2032 On 03-February-22 | 9.81 | Put | Bond Future | 6398 | 6 | 6 | 6 | 198.00 |
| 25/02/2021 | 2032 On 03-February-22 | 8.91 | Put | Bond Future | 10521 | 9 | 11 | 9 | 0.00 |
| 25/02/2021 | 2032 On 03-February-22 | 10.44 | Put | Bond Future | 4332 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | 2032 On 03-February-22 | 10.14 | Put | Bond Future | 5239 | 0 | 5 | 0 | 97.00 |
| 25/02/2021 | 2032 On 03-February-22 | 9.14 | Put | Bond Future | 9314 | 0 | 9 | 0 | 0.00 |
| 25/02/2021 | 2033 On 06-May-21 | | | Bond Future | 104.12 | 103.6317 | 104.1238 | 103.6317 | 9,583.00 |
| 25/02/2021 | 2033 On 05-August-21 | | | Bond Future | 105.26 | 104.7675 | 105.2645 | 104.7675 | 0.00 |
| 25/02/2021 | 2033 On 04-November-21 | | | Bond Future | 105.22 | 104.7166 | 105.2188 | 104.7166 | 0.00 |
| 25/02/2021 | 2033 On 03-February-22 | | | Bond Future | 106.43 | 105.9183 | 106.4262 | 105.9183 | 0.00 |
| 25/02/2021 | 2037 On 06-May-21 | | | Bond Future | 10.75 | 86.1147 | 85.4510 | 86.1147 | 130,141.00 |
| 25/02/2021 | 2037 On 06-May-21 | 12.44 | Call | Bond Future | 10196 | 11 | 10 | 11 | 0.00 |
| 25/02/2021 | 2037 On 06-May-21 | 12.43 | Call | Bond Future | 10145 | 11 | 10 | 11 | 0.00 |
| 25/02/2021 | 2037 On 06-May-21 | 12.42 | Call | Bond Future | 10095 | 11 | 10 | 11 | 0.00 |
| 25/02/2021 | 2037 On 06-May-21 | 12.44 | Put | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | 2037 On 06-May-21 | 12.42 | Put | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | 2037 On 06-May-21 | 12.43 | Put | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | 2037 On 05-August-21 | | | Bond Future | 10.96 | 82.7818 | 82.1107 | 82.7818 | 0.00 |
| 25/02/2021 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 8675 | 9 | 9 | 9 | 0.00 |
| 25/02/2021 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 8717 | 9 | 9 | 9 | 0.00 |
| 25/02/2021 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 8760 | 9 | 9 | 9 | 0.00 |
| 25/02/2021 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 1009 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 997 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 986 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2037 On 04-November-21 | | | Bond Future | 11.16 | 83.6901 | 83.0114 | 83.6901 | 0.00 |
| 25/02/2021 | 2037 On 04-November-21 | 12.82 | Call | Bond Future | 10461 | 11 | 10 | 11 | 0.00 |
| 25/02/2021 | 2037 On 04-November-21 | 12.81 | Call | Bond Future | 10421 | 11 | 10 | 11 | 0.00 |
| 25/02/2021 | 2037 On 04-November-21 | 12.83 | Call | Bond Future | 10501 | 11 | 11 | 11 | 0.00 |
| 25/02/2021 | 2037 On 04-November-21 | 12.82 | Put | Bond Future | 1133 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2037 On 04-November-21 | 12.81 | Put | Bond Future | 1144 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2037 On 04-November-21 | 12.83 | Put | Bond Future | 1123 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2037 On 03-February-22 | | | Bond Future | 11.38 | 80.3775 | 79.6911 | 80.3775 | 0.00 |
| 25/02/2021 | 2037 On 03-February-22 | 11.47 | Call | Bond Future | 4960 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | 2037 On 03-February-22 | 11.45 | Call | Bond Future | 4897 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | 2037 On 03-February-22 | 11.46 | Call | Bond Future | 4929 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | 2037 On 03-February-22 | 11.47 | Put | Bond Future | 4431 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | 2037 On 03-February-22 | 11.45 | Put | Bond Future | 4486 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | 2037 On 03-February-22 | 11.46 | Put | Bond Future | 4459 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | 2038 On 06-May-21 | | | Bond Future | 116.67 | 116.6615 | 116.6684 | 116.6615 | 7,799.00 |
| 25/02/2021 | 2038 On 05-August-21 | | | Bond Future | 116.23 | 116.2197 | 116.2262 | 116.2197 | 0.00 |
| 25/02/2021 | 2038 On 04-November-21 | | | Bond Future | 117.53 | 117.5209 | 117.5272 | 117.5209 | 0.00 |
| 25/02/2021 | 2038 On 03-February-22 | | | Bond Future | 117.13 | 117.1188 | 117.1250 | 117.1188 | 0.00 |
| 25/02/2021 | 2040 On 06-May-21 | | | Bond Future | 10.90 | 88.0985 | 87.4277 | 88.0985 | 79,050.00 |
| 25/02/2021 | 2040 On 06-May-21 | 12.43 | Call | Bond Future | 9892 | 11 | 10 | 11 | 0.00 |
| 25/02/2021 | 2040 On 06-May-21 | 13.38 | Call | Bond Future | 14839 | 16 | 15 | 16 | 0.00 |
| 25/02/2021 | 2040 On 06-May-21 | 12.42 | Call | Bond Future | 9839 | 10 | 10 | 10 | 0.00 |
| 25/02/2021 | 2040 On 06-May-21 | 10.83 | Call | Bond Future | 2274 | 3 | 2 | 3 | 300.00 |
| 25/02/2021 | 2040 On 06-May-21 | 11.58 | Call | Bond Future | 5526 | 6 | 6 | 6 | 300.00 |
| 25/02/2021 | 2040 On 06-May-21 | 12.44 | Call | Bond Future | 9945 | 11 | 10 | 11 | 0.00 |
| 25/02/2021 | 2040 On 06-May-21 | 12.44 | Put | Bond Future | 204 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | 2040 On 06-May-21 | 10.83 | Put | Bond Future | 2751 | 2 | 3 | 2 | 0.00 |
| 25/02/2021 | 2040 On 06-May-21 | 11.58 | Put | Bond Future | 980 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2040 On 06-May-21 | 12.42 | Put | Bond Future | 213 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | 2040 On 06-May-21 | 13.38 | Put | Bond Future | 22 | 0 | 0 | 0 | 300.00 |
| 25/02/2021 | 2040 On 06-May-21 | 12.43 | Put | Bond Future | 208 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | 2040 On 05-August-21 | | | Bond Future | 11.11 | 84.5365 | 83.8582 | 84.5365 | 0.00 |
| 25/02/2021 | 2040 On 05-August-21 | 11.55 | Call | Bond Future | 5393 | 6 | 5 | 6 | 900.00 |
| 25/02/2021 | 2040 On 05-August-21 | 14.80 | Call | Bond Future | 20019 | 21 | 20 | 21 | 0.00 |
| 25/02/2021 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 9531 | 10 | 10 | 10 | 0.00 |
| 25/02/2021 | 2040 On 05-August-21 | 11.05 | Call | Bond Future | 3486 | 4 | 3 | 4 | 900.00 |
| 25/02/2021 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 9486 | 10 | 9 | 10 | 0.00 |
| 25/02/2021 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 9441 | 10 | 9 | 10 | 0.00 |
| 25/02/2021 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 973 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2040 On 05-August-21 | 11.05 | Put | Bond Future | 3883 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 997 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2040 On 05-August-21 | 14.80 | Put | Bond Future | 36 | 0 | 0 | 0 | 900.00 |
| 25/02/2021 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 985 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2040 On 05-August-21 | 11.55 | Put | Bond Future | 2493 | 2 | 2 | 2 | 0.00 |
| 25/02/2021 | 2040 On 04-November-21 | | | Bond Future | 11.31 | 85.4642 | 84.7782 | 85.4642 | 0.00 |
| 25/02/2021 | 2040 On 04-November-21 | 12.91 | Call | Bond Future | 10776 | 11 | 11 | 11 | 0.00 |
| 25/02/2021 | 2040 On 04-November-21 | 12.90 | Call | Bond Future | 10734 | 11 | 11 | 11 | 0.00 |
| 25/02/2021 | 2040 On 04-November-21 | 12.89 | Call | Bond Future | 10692 | 11 | 11 | 11 | 0.00 |
| 25/02/2021 | 2040 On 04-November-21 | 12.89 | Put | Bond Future | 1268 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2040 On 04-November-21 | 12.90 | Put | Bond Future | 1256 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2040 On 04-November-21 | 12.91 | Put | Bond Future | 1244 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2040 On 03-February-22 | | | Bond Future | 11.52 | 81.9213 | 81.2275 | 81.9213 | 0.00 |
| 25/02/2021 | 2040 On 03-February-22 | 11.58 | Call | Bond Future | 5191 | 6 | 5 | 6 | 0.00 |
| 25/02/2021 | 2040 On 03-February-22 | 11.57 | Call | Bond Future | 5157 | 6 | 5 | 6 | 0.00 |
| 25/02/2021 | 2040 On 03-February-22 | 11.59 | Call | Bond Future | 5225 | 6 | 5 | 6 | 0.00 |
| 25/02/2021 | 2040 On 03-February-22 | 11.57 | Put | Bond Future | 4851 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | 2040 On 03-February-22 | 11.58 | Put | Bond Future | 4822 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | 2040 On 03-February-22 | 11.59 | Put | Bond Future | 4793 | 4 | 5 | 4 | 0.00 |
| 25/02/2021 | 2044 On 06-May-21 | | | Bond Future | 10.97 | 84.5249 | 83.9215 | 84.5249 | 61,789.00 |
| 25/02/2021 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 9590 | 10 | 10 | 10 | 0.00 |
| 25/02/2021 | 2044 On 06-May-21 | 10.70 | Call | Bond Future | 1670 | 2 | 2 | 2 | 3,100.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | 2044 On 06-May-21 | 11.90 | Call | Bond Future | 6784 | 7 | 7 | 7 | 0.00 |
| 25/02/2021 | 2044 On 06-May-21 | 11.35 | Call | Bond Future | 4122 | 5 | 4 | 5 | 3,100.00 |
| 25/02/2021 | 2044 On 06-May-21 | 11.40 | Call | Bond Future | 4352 | 5 | 4 | 5 | 0.00 |
| 25/02/2021 | 2044 On 06-May-21 | 11.79 | Call | Bond Future | 6247 | 7 | 6 | 7 | 0.00 |
| 25/02/2021 | 2044 On 06-May-21 | 11.10 | Call | Bond Future | 3049 | 3 | 3 | 3 | 0.00 |
| 25/02/2021 | 2044 On 06-May-21 | 12.50 | Call | Bond Future | 9850 | 10 | 10 | 10 | 0.00 |
| 25/02/2021 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 9538 | 10 | 10 | 10 | 0.00 |
| 25/02/2021 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 9486 | 10 | 9 | 10 | 0.00 |
| 25/02/2021 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 254 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 249 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | 2044 On 06-May-21 | 12.50 | Put | Bond Future | 220 | 0 | 0 | 0 | 3,100.00 |
| 25/02/2021 | 2044 On 06-May-21 | 11.79 | Put | Bond Future | 836 | 1 | 1 | 1 | 3,100.00 |
| 25/02/2021 | 2044 On 06-May-21 | 11.40 | Put | Bond Future | 1443 | 1 | 1 | 1 | 3,100.00 |
| 25/02/2021 | 2044 On 06-May-21 | 11.90 | Put | Bond Future | 691 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2044 On 06-May-21 | 11.35 | Put | Bond Future | 1545 | 1 | 2 | 1 | 0.00 |
| 25/02/2021 | 2044 On 06-May-21 | 11.10 | Put | Bond Future | 2162 | 2 | 2 | 2 | 3,100.00 |
| 25/02/2021 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 244 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | 2044 On 06-May-21 | 10.70 | Put | Bond Future | 3619 | 3 | 4 | 3 | 0.00 |
| 25/02/2021 | 2044 On 05-August-21 | | | Bond Future | 11.18 | 81.0499 | 80.4396 | 81.0499 | 0.00 |
| 25/02/2021 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 9728 | 10 | 10 | 10 | 0.00 |
| 25/02/2021 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 9684 | 10 | 10 | 10 | 0.00 |
| 25/02/2021 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 9773 | 10 | 10 | 10 | 0.00 |
| 25/02/2021 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 938 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 949 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 960 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2044 On 04-November-21 | | | Bond Future | 11.37 | 81.9393 | 81.3221 | 81.9393 | 0.00 |
| 25/02/2021 | 2044 On 04-November-21 | 12.90 | Call | Bond Future | 10480 | 11 | 10 | 11 | 0.00 |
| 25/02/2021 | 2044 On 04-November-21 | 12.89 | Call | Bond Future | 10439 | 11 | 10 | 11 | 0.00 |
| 25/02/2021 | 2044 On 04-November-21 | 12.91 | Call | Bond Future | 10521 | 11 | 11 | 11 | 0.00 |
| 25/02/2021 | 2044 On 04-November-21 | 12.91 | Put | Bond Future | 1342 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2044 On 04-November-21 | 12.89 | Put | Bond Future | 1367 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2044 On 04-November-21 | 12.90 | Put | Bond Future | 1354 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | 2044 On 03-February-22 | | | Bond Future | 11.57 | 78.4819 | 77.8578 | 78.4819 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | 2044 On 03-February-22 | 11.61 | Call | Bond Future | 5103 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | 2044 On 03-February-22 | 11.59 | Call | Bond Future | 5037 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | 2044 On 03-February-22 | 11.60 | Call | Bond Future | 5070 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | 2044 On 03-February-22 | 11.60 | Put | Bond Future | 4892 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | 2044 On 03-February-22 | 11.59 | Put | Bond Future | 4923 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | 2044 On 03-February-22 | 11.61 | Put | Bond Future | 4862 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | 2046 On 06-May-21 | | | Bond Future | 106.37 | 105.8163 | 106.3720 | 105.8163 | 14,893.00 |
| 25/02/2021 | 2046 On 05-August-21 | | | Bond Future | 107.54 | 106.9763 | 107.5375 | 106.9763 | 0.00 |
| 25/02/2021 | 2046 On 04-November-21 | | | Bond Future | 106.94 | 106.3677 | 106.9351 | 106.3677 | 0.00 |
| 25/02/2021 | 2046 On 03-February-22 | | | Bond Future | 108.16 | 107.5887 | 108.1623 | 107.5887 | 0.00 |
| 25/02/2021 | 2050 On 06-May-21 | | | Bond Future | 109.98 | 109.2446 | 109.9752 | 109.2446 | 10,904.00 |
| 25/02/2021 | 2050 On 05-August-21 | | | Bond Future | 109.25 | 108.5157 | 109.2540 | 108.5157 | 0.00 |
| 25/02/2021 | 2050 On 04-November-21 | | | Bond Future | 110.48 | 109.7307 | 110.4769 | 109.7307 | 0.00 |
| 25/02/2021 | 2050 On 03-February-22 | | | Bond Future | 109.80 | 109.0439 | 109.7986 | 109.0439 | 0.00 |
| 25/02/2021 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | AL37 On 06-May-21 | | | Index Future | 780.58 | 787.3130 | 780.5840 | 787.3130 | 0.00 |
| 25/02/2021 | AL37 On 05-August-21 | | | Index Future | 788.85 | 795.6570 | 788.8540 | 795.6570 | 0.00 |
| 25/02/2021 | AL37 On 04-November-21 | | | Index Future | 797.58 | 804.4620 | 797.5820 | 804.4620 | 0.00 |
| 25/02/2021 | AL37 On 03-February-22 | | | Index Future | 806.55 | 813.5040 | 806.5450 | 813.5040 | 0.00 |
| 25/02/2021 | AL7T On 06-May-21 | | | Index Future | 876.38 | 888.3780 | 876.3830 | 888.3780 | 0.00 |
| 25/02/2021 | AL7T On 05-August-21 | | | Index Future | 885.67 | 897.7930 | 885.6680 | 897.7930 | 0.00 |
| 25/02/2021 | AL7T On 04-November-21 | | | Index Future | 895.47 | 907.7290 | 895.4670 | 907.7290 | 0.00 |
| 25/02/2021 | AL7T On 03-February-22 | | | Index Future | 905.53 | 917.9310 | 905.5300 | 917.9310 | 0.00 |
| 25/02/2021 | ALBI On 06-May-21 | | | Index Future | 769.92 | 777.0450 | 769.9180 | 777.0450 | 306.00 |
| 25/02/2021 | ALBI On 05-August-21 | | | Index Future | 778.08 | 785.2810 | 778.0760 | 785.2810 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | ALBI On 04-November-21 | | | Index Future | 786.68 | 793.9710 | 786.6840 | 793.9710 | 0.00 |
| 25/02/2021 | ALBI On 03-February-22 | | | Index Future | 795.53 | 802.8950 | 795.5250 | 802.8950 | 0.00 |
| 25/02/2021 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/02/2021 | ES33 On 06-May-21 | | | Bond Future | 11.44 | 76.0352 | 75.4179 | 76.0352 | 350.00 |
| 25/02/2021 | ES33 On 05-August-21 | | | Bond Future | 11.69 | 76.8498 | 76.2256 | 76.8498 | 0.00 |
| 25/02/2021 | ES33 On 04-November-21 | | | Bond Future | 11.95 | 73.9175 | 73.2863 | 73.9175 | 0.00 |
| 25/02/2021 | ES33 On 03-February-22 | | | Bond Future | 12.23 | 74.7494 | 74.1109 | 74.7494 | 0.00 |
| 25/02/2021 | ES42 On 06-May-21 | | | Bond Future | 12.01 | 74.2488 | 73.6826 | 74.2488 | 4,779.00 |
| 25/02/2021 | ES42 On 05-August-21 | | | Bond Future | 12.25 | 75.0450 | 74.4724 | 75.0450 | 0.00 |
| 25/02/2021 | ES42 On 04-November-21 | | | Bond Future | 12.50 | 71.6101 | 71.0310 | 71.6101 | 0.00 |
| 25/02/2021 | ES42 On 03-February-22 | | | Bond Future | 12.75 | 72.4165 | 71.8309 | 72.4165 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | GOVI On 06-May-21 | | | GOVI | 760.69 | 767.8520 | 760.6880 | 767.8520 | 975.00 |
| 25/02/2021 | GOVI On 06-May-21 | 678.69 | Call | GOVI | 819980 | 89 | 82 | 89 | 0.00 |
| 25/02/2021 | GOVI On 06-May-21 | 678.68 | Call | GOVI | 820080 | 89 | 82 | 89 | 0.00 |
| 25/02/2021 | GOVI On 06-May-21 | 678.67 | Call | GOVI | 820180 | 89 | 82 | 89 | 0.00 |
| 25/02/2021 | GOVI On 06-May-21 | 678.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | GOVI On 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | GOVI On 06-May-21 | 678.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | GOVI On 05-August-21 | | | GOVI | 768.75 | 775.9900 | 768.7470 | 775.9900 | 0.00 |
| 25/02/2021 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 495970 | 57 | 50 | 57 | 0.00 |
| 25/02/2021 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 496070 | 57 | 50 | 57 | 0.00 |
| 25/02/2021 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 496170 | 57 | 50 | 57 | 0.00 |
| 25/02/2021 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | GOVI On 04-November-21 | | | GOVI | 777.25 | 784.5770 | 777.2520 | 784.5770 | 0.00 |
| 25/02/2021 | GOVI On 04-November-21 | 728.42 | Call | GOVI | 488320 | 56 | 49 | 56 | 0.00 |
| 25/02/2021 | GOVI On 04-November-21 | 728.40 | Call | GOVI | 488520 | 56 | 49 | 56 | 0.00 |
| 25/02/2021 | GOVI On 04-November-21 | 728.41 | Call | GOVI | 488420 | 56 | 49 | 56 | 0.00 |
| 25/02/2021 | GOVI On 04-November-21 | 728.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | GOVI On 04-November-21 | 728.40 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | GOVI On 04-November-21 | 728.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | GOVI On 03-February-22 | | | GOVI | 785.99 | 793.3950 | 785.9870 | 793.3950 | 0.00 |
| 25/02/2021 | GOVI On 03-February-22 | 792.75 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 25/02/2021 | GOVI On 03-February-22 | 792.74 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 25/02/2021 | GOVI On 03-February-22 | 792.76 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 25/02/2021 | GOVI On 03-February-22 | 792.76 | Put | GOVI | 67730 | 0 | 7 | 0 | 0.00 |
| 25/02/2021 | GOVI On 03-February-22 | 792.74 | Put | GOVI | 67530 | 0 | 7 | 0 | 0.00 |
| 25/02/2021 | GOVI On 03-February-22 | 792.75 | Put | GOVI | 67630 | 0 | 7 | 0 | 0.00 |
| 25/02/2021 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 25/02/2021 | IGOV On 06-May-21 | | | Index Future | 283.52 | 282.4300 | 283.5240 | 282.4300 | 975.00 |
| 25/02/2021 | IGOV On 05-August-21 | | | Index Future | 286.60 | 285.4930 | 286.5980 | 285.4930 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | IGOV On 04-November-21 | | | Index Future | 289.84 | 288.7210 | 289.8370 | 288.7210 | 0.00 |
| 25/02/2021 | IGOV On 03-February-22 | | | Index Future | 293.16 | 292.0340 | 293.1630 | 292.0340 | 0.00 |
| 25/02/2021 | IS05 On 16-March-21 | | | Interest Rate Swap | 92.24 | 92.2400 | 92.2400 | 92.2400 | 0.00 |
| 25/02/2021 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.44 | 90.4400 | 90.4400 | 90.4400 | 0.00 |
| 25/02/2021 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.43 | 89.4100 | 89.4300 | 89.4100 | 0.00 |
| 25/02/2021 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.75 | 90.7100 | 90.7500 | 90.7100 | 51.00 |
| 25/02/2021 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.26 | 90.1800 | 90.2600 | 90.1800 | 0.00 |
| 25/02/2021 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.48 | 90.3600 | 90.4800 | 90.3600 | 0.00 |
| 25/02/2021 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.73 | 93.5600 | 93.7300 | 93.5600 | 0.00 |
| 25/02/2021 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.34 | 94.1100 | 94.3400 | 94.1100 | 0.00 |
| 25/02/2021 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.86 | 86.5500 | 86.8600 | 86.5500 | 0.00 |
| 25/02/2021 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.53 | 92.1500 | 92.5300 | 92.1500 | 0.00 |
| 25/02/2021 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 25/02/2021 | IS10 On 17-December-25 | | | Interest Rate Swap | 81.62 | 80.3400 | 81.6200 | 80.3400 | 0.00 |
| 25/02/2021 | IS10 On 16-March-26 | | | Interest Rate Swap | 78.26 | 76.9000 | 78.2600 | 76.9000 | 0.00 |
| 25/02/2021 | IS10 On 15-June-26 | | | Interest Rate Swap | 76.78 | 75.3300 | 76.7800 | 75.3300 | 0.00 |
| 25/02/2021 | IS10 On 21-September-26 | | | Interest Rate Swap | 78.91 | 77.3700 | 78.9100 | 77.3700 | 0.00 |
| 25/02/2021 | IS10 On 21-December-26 | | | Interest Rate Swap | 83.00 | 81.3900 | 83.0000 | 81.3900 | 0.00 |
| 25/02/2021 | IS10 On 15-March-27 | | | Interest Rate Swap | 81.59 | 79.9100 | 81.5900 | 79.9100 | 0.00 |
| 25/02/2021 | IS10 On 21-June-27 | | | Interest Rate Swap | 83.74 | 81.9800 | 83.7400 | 81.9800 | 0.00 |
| 25/02/2021 | IS10 On 20-September-27 | | | Interest Rate Swap | 89.59 | 87.7900 | 89.5900 | 87.7900 | 0.00 |
| 25/02/2021 | IS10 On 20-December-27 | | | Interest Rate Swap | 90.07 | 88.2000 | 90.0700 | 88.2000 | 0.00 |
| 25/02/2021 | IS10 On 22-March-28 | | | Interest Rate Swap | 83.21 | 81.2600 | 83.2100 | 81.2600 | 0.00 |
| 25/02/2021 | IS10 On 20-June-28 | | | Interest Rate Swap | 91.08 | 89.1400 | 91.0800 | 89.1400 | 0.00 |
| 25/02/2021 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 25/02/2021 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 25/02/2021 | JBAF On 17-March-21 | | | Jibar Tradeable Future | 3.70 | 96.3050 | 96.3050 | 96.3050 | 0.00 |
| 25/02/2021 | JBAF On 21-April-21 | | | Jibar Tradeable Future | 3.71 | 96.3150 | 96.2950 | 96.3150 | 0.00 |
| 25/02/2021 | JBAF On 19-May-21 | | | Jibar Tradeable Future | 3.74 | 96.2900 | 96.2600 | 96.2900 | 0.00 |
| 25/02/2021 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.75 | 96.3050 | 96.2550 | 96.3050 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | JBAF On 21-July-21 | | | Jibar Tradeable Future | 3.79 | 96.2800 | 96.2100 | 96.2800 | 0.00 |
| 25/02/2021 | JBAF On 18-August-21 | | | Jibar Tradeable Future | 3.86 | 96.2100 | 96.1400 | 96.2100 | 0.00 |
| 25/02/2021 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.90 | 96.1800 | 96.1000 | 96.1800 | 30,000.00 |
| 25/02/2021 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 4.24 | 95.9050 | 95.7650 | 95.9050 | 0.00 |
| 25/02/2021 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 4.48 | 95.7000 | 95.5200 | 95.7000 | 0.00 |
| 25/02/2021 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.76 | 95.4500 | 95.2400 | 95.4500 | 1.00 |
| 25/02/2021 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 4.99 | 95.2550 | 95.0150 | 95.2550 | 0.00 |
| 25/02/2021 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 5.26 | 95.0650 | 94.7450 | 95.0650 | 0.00 |
| 25/02/2021 | R023 On 06-May-21 | | | Bond Future | 5.44 | 105.7445 | 105.4271 | 105.7445 | 40,958.00 |
| 25/02/2021 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 3630 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 3613 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 3646 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R023 On 05-August-21 | | | Bond Future | 5.63 | 106.8772 | 106.5560 | 106.8772 | 0.00 |
| 25/02/2021 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 241 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 235 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 229 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 747 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 738 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 728 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R023 On 04-November-21 | | | Bond Future | 5.87 | 104.1411 | 103.8161 | 104.1411 | 0.00 |
| 25/02/2021 | R023 On 04-November-21 | 4.92 | Call | Bond Future | 82 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R023 On 04-November-21 | 4.91 | Call | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R023 On 04-November-21 | 4.90 | Call | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R023 On 04-November-21 | 4.90 | Put | Bond Future | 1315 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R023 On 04-November-21 | 4.91 | Put | Bond Future | 1304 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R023 On 04-November-21 | 4.92 | Put | Bond Future | 1293 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R023 On 03-February-22 | | | Bond Future | 6.22 | 105.3125 | 104.9836 | 105.3125 | 0.00 |
| 25/02/2021 | R023 On 03-February-22 | 5.07 | Call | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R023 On 03-February-22 | 5.06 | Call | Bond Future | 76 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | R023 On 03-February-22 | 5.08 | Call | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R023 On 03-February-22 | 5.08 | Put | Bond Future | 1248 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R023 On 03-February-22 | 5.06 | Put | Bond Future | 1265 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R023 On 03-February-22 | 5.07 | Put | Bond Future | 1257 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R035 On 06-May-21 | | | Bond Future | 10.52 | 90.6134 | 89.8788 | 90.6134 | 99,064.00 |
| 25/02/2021 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 11069 | 12 | 11 | 12 | 0.00 |
| 25/02/2021 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 11017 | 12 | 11 | 12 | 0.00 |
| 25/02/2021 | R035 On 06-May-21 | 11.05 | Call | Bond Future | 4526 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | R035 On 06-May-21 | 10.40 | Call | Bond Future | 1973 | 2 | 2 | 2 | 600.00 |
| 25/02/2021 | R035 On 06-May-21 | 11.15 | Call | Bond Future | 4992 | 6 | 5 | 6 | 600.00 |
| 25/02/2021 | R035 On 06-May-21 | 12.91 | Call | Bond Future | 13892 | 15 | 14 | 15 | 0.00 |
| 25/02/2021 | R035 On 06-May-21 | 10.81 | Call | Bond Future | 3472 | 4 | 3 | 4 | 1,650.00 |
| 25/02/2021 | R035 On 06-May-21 | 12.02 | Call | Bond Future | 9300 | 10 | 9 | 10 | 0.00 |
| 25/02/2021 | R035 On 06-May-21 | 11.32 | Call | Bond Future | 5796 | 6 | 6 | 6 | 0.00 |
| 25/02/2021 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 11120 | 12 | 11 | 12 | 0.00 |
| 25/02/2021 | R035 On 06-May-21 | 10.55 | Call | Bond Future | 2468 | 3 | 2 | 3 | 0.00 |
| 25/02/2021 | R035 On 06-May-21 | 10.05 | Call | Bond Future | 1065 | 1 | 1 | 1 | 500.00 |
| 25/02/2021 | R035 On 06-May-21 | 11.55 | Call | Bond Future | 6906 | 8 | 7 | 8 | 0.00 |
| 25/02/2021 | R035 On 06-May-21 | 12.77 | Call | Bond Future | 13182 | 14 | 13 | 14 | 0.00 |
| 25/02/2021 | R035 On 06-May-21 | 10.24 | Call | Bond Future | 1516 | 2 | 2 | 2 | 223.00 |
| 25/02/2021 | R035 On 06-May-21 | 12.77 | Put | Bond Future | 29 | 0 | 0 | 0 | 1,650.00 |
| 25/02/2021 | R035 On 06-May-21 | 10.24 | Put | Bond Future | 3375 | 3 | 3 | 3 | 0.00 |
| 25/02/2021 | R035 On 06-May-21 | 11.55 | Put | Bond Future | 490 | 0 | 0 | 0 | 1,650.00 |
| 25/02/2021 | R035 On 06-May-21 | 10.40 | Put | Bond Future | 2758 | 2 | 3 | 2 | 0.00 |
| 25/02/2021 | R035 On 06-May-21 | 12.91 | Put | Bond Future | 20 | 0 | 0 | 0 | 600.00 |
| 25/02/2021 | R035 On 06-May-21 | 10.55 | Put | Bond Future | 2263 | 2 | 2 | 2 | 500.00 |
| 25/02/2021 | R035 On 06-May-21 | 10.05 | Put | Bond Future | 4226 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 84 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R035 On 06-May-21 | 11.32 | Put | Bond Future | 750 | 1 | 1 | 1 | 223.00 |
| 25/02/2021 | R035 On 06-May-21 | 12.02 | Put | Bond Future | 185 | 0 | 0 | 0 | 223.00 |
| 25/02/2021 | R035 On 06-May-21 | 10.81 | Put | Bond Future | 1587 | 1 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | R035 On 06-May-21 | 11.15 | Put | Bond Future | 980 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R035 On 06-May-21 | 11.05 | Put | Bond Future | 1131 | 1 | 1 | 1 | 500.00 |
| 25/02/2021 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 82 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R035 On 05-August-21 | | | Bond Future | 10.73 | 91.5840 | 90.8412 | 91.5840 | 0.00 |
| 25/02/2021 | R035 On 05-August-21 | 10.77 | Call | Bond Future | 3577 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R035 On 05-August-21 | 10.02 | Call | Bond Future | 1516 | 2 | 2 | 2 | 100.00 |
| 25/02/2021 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R035 On 05-August-21 | 11.37 | Call | Bond Future | 5900 | 6 | 6 | 6 | 0.00 |
| 25/02/2021 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 47250 | 47 | 47 | 47 | 0.00 |
| 25/02/2021 | R035 On 05-August-21 | 11.37 | Put | Bond Future | 1960 | 2 | 2 | 2 | 100.00 |
| 25/02/2021 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 47366 | 47 | 47 | 47 | 0.00 |
| 25/02/2021 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 47483 | 47 | 47 | 47 | 0.00 |
| 25/02/2021 | R035 On 05-August-21 | 10.77 | Put | Bond Future | 3330 | 3 | 3 | 3 | 100.00 |
| 25/02/2021 | R035 On 05-August-21 | 10.02 | Put | Bond Future | 6229 | 6 | 6 | 6 | 0.00 |
| 25/02/2021 | R035 On 04-November-21 | | | Bond Future | 10.94 | 88.1133 | 87.3621 | 88.1133 | 0.00 |
| 25/02/2021 | R035 On 04-November-21 | 13.82 | Call | Bond Future | 15696 | 16 | 16 | 16 | 0.00 |
| 25/02/2021 | R035 On 04-November-21 | 11.75 | Call | Bond Future | 7122 | 8 | 7 | 8 | 0.00 |
| 25/02/2021 | R035 On 04-November-21 | 10.23 | Call | Bond Future | 2151 | 2 | 2 | 2 | 782.00 |
| 25/02/2021 | R035 On 04-November-21 | 12.52 | Call | Bond Future | 10153 | 11 | 10 | 11 | 0.00 |
| 25/02/2021 | R035 On 04-November-21 | 12.51 | Call | Bond Future | 10112 | 11 | 10 | 11 | 0.00 |
| 25/02/2021 | R035 On 04-November-21 | 10.12 | Call | Bond Future | 1905 | 2 | 2 | 2 | 400.00 |
| 25/02/2021 | R035 On 04-November-21 | 10.62 | Call | Bond Future | 3148 | 4 | 3 | 4 | 400.00 |
| 25/02/2021 | R035 On 04-November-21 | 12.53 | Call | Bond Future | 10195 | 11 | 10 | 11 | 0.00 |
| 25/02/2021 | R035 On 04-November-21 | 11.08 | Call | Bond Future | 4574 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | R035 On 04-November-21 | 11.08 | Put | Bond Future | 3738 | 3 | 4 | 3 | 782.00 |
| 25/02/2021 | R035 On 04-November-21 | 10.23 | Put | Bond Future | 6745 | 6 | 7 | 6 | 0.00 |
| 25/02/2021 | R035 On 04-November-21 | 12.53 | Put | Bond Future | 1136 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R035 On 04-November-21 | 11.75 | Put | Bond Future | 2333 | 2 | 2 | 2 | 782.00 |
| 25/02/2021 | R035 On 04-November-21 | 10.62 | Put | Bond Future | 5190 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | R035 On 04-November-21 | 10.12 | Put | Bond Future | 7238 | 7 | 7 | 7 | 0.00 |
| 25/02/2021 | R035 On 04-November-21 | 12.51 | Put | Bond Future | 1158 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | R035 On 04-November-21 | 12.52 | Put | Bond Future | 1147 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R035 On 04-November-21 | 13.82 | Put | Bond Future | 279 | 0 | 0 | 0 | 400.00 |
| 25/02/2021 | R035 On 03-February-22 | | | Bond Future | 11.17 | 89.1046 | 88.3449 | 89.1046 | 0.00 |
| 25/02/2021 | R035 On 03-February-22 | 9.70 | Call | Bond Future | 1251 | 1 | 1 | 1 | 683.00 |
| 25/02/2021 | R035 On 03-February-22 | 11.24 | Call | Bond Future | 4814 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | R035 On 03-February-22 | 11.39 | Call | Bond Future | 5311 | 6 | 5 | 6 | 0.00 |
| 25/02/2021 | R035 On 03-February-22 | 10.65 | Call | Bond Future | 3115 | 3 | 3 | 3 | 0.00 |
| 25/02/2021 | R035 On 03-February-22 | 11.23 | Call | Bond Future | 4783 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | R035 On 03-February-22 | 11.22 | Call | Bond Future | 4751 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | R035 On 03-February-22 | 11.22 | Put | Bond Future | 4467 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R035 On 03-February-22 | 11.23 | Put | Bond Future | 4439 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R035 On 03-February-22 | 11.39 | Put | Bond Future | 4019 | 4 | 4 | 4 | 683.00 |
| 25/02/2021 | R035 On 03-February-22 | 11.24 | Put | Bond Future | 4411 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R035 On 03-February-22 | 10.65 | Put | Bond Future | 6340 | 6 | 6 | 6 | 683.00 |
| 25/02/2021 | R035 On 03-February-22 | 9.70 | Put | Bond Future | 10807 | 10 | 11 | 10 | 0.00 |
| 25/02/2021 | R186 On 06-May-21 | | | Bond Future | 7.42 | 118.9914 | 117.9679 | 118.9914 | 106,300.00 |
| 25/02/2021 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 15081 | 16 | 15 | 16 | 0.00 |
| 25/02/2021 | R186 On 06-May-21 | 7.30 | Call | Bond Future | 1041 | 2 | 1 | 2 | 0.00 |
| 25/02/2021 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 15040 | 16 | 15 | 16 | 0.00 |
| 25/02/2021 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 14999 | 16 | 15 | 16 | 0.00 |
| 25/02/2021 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R186 On 06-May-21 | 7.30 | Put | Bond Future | 1647 | 1 | 2 | 1 | 15,177.00 |
| 25/02/2021 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R186 On 05-August-21 | | | Bond Future | 7.61 | 114.9855 | 113.9507 | 114.9855 | 0.00 |
| 25/02/2021 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 5092 | 6 | 5 | 6 | 0.00 |
| 25/02/2021 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 5055 | 6 | 5 | 6 | 0.00 |
| 25/02/2021 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 5019 | 6 | 5 | 6 | 0.00 |
| 25/02/2021 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 491 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 482 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 474 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R186 On 04-November-21 | | | Bond Future | 7.81 | 116.2465 | 115.2000 | 116.2465 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | R186 On 04-November-21 | 8.11 | Call | Bond Future | 3085 | 4 | 3 | 4 | 0.00 |
| 25/02/2021 | R186 On 04-November-21 | 8.10 | Call | Bond Future | 3057 | 4 | 3 | 4 | 0.00 |
| 25/02/2021 | R186 On 04-November-21 | 8.09 | Call | Bond Future | 3030 | 4 | 3 | 4 | 0.00 |
| 25/02/2021 | R186 On 04-November-21 | 8.09 | Put | Bond Future | 1790 | 1 | 2 | 1 | 0.00 |
| 25/02/2021 | R186 On 04-November-21 | 8.10 | Put | Bond Future | 1774 | 1 | 2 | 1 | 0.00 |
| 25/02/2021 | R186 On 04-November-21 | 8.11 | Put | Bond Future | 1757 | 1 | 2 | 1 | 0.00 |
| 25/02/2021 | R186 On 03-February-22 | | | Bond Future | 8.02 | 112.2729 | 111.2145 | 112.2729 | 0.00 |
| 25/02/2021 | R186 On 03-February-22 | 7.28 | Call | Bond Future | 1203 | 2 | 1 | 2 | 0.00 |
| 25/02/2021 | R186 On 03-February-22 | 7.29 | Call | Bond Future | 1217 | 2 | 1 | 2 | 0.00 |
| 25/02/2021 | R186 On 03-February-22 | 7.30 | Call | Bond Future | 1231 | 2 | 1 | 2 | 0.00 |
| 25/02/2021 | R186 On 03-February-22 | 7.30 | Put | Bond Future | 4321 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R186 On 03-February-22 | 7.29 | Put | Bond Future | 4350 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R186 On 03-February-22 | 7.28 | Put | Bond Future | 4380 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R197 On 06-May-21 | | | Bond Future | 320.46 | 320.0486 | 320.4558 | 320.0486 | 2,074.00 |
| 25/02/2021 | R197 On 05-August-21 | | | Bond Future | 315.97 | 315.5596 | 315.9701 | 315.5596 | 0.00 |
| 25/02/2021 | R197 On 04-November-21 | | | Bond Future | 319.51 | 319.0927 | 319.5071 | 319.0927 | 0.00 |
| 25/02/2021 | R197 On 03-February-22 | | | Bond Future | 315.08 | 314.6626 | 315.0813 | 314.6626 | 0.00 |
| 25/02/2021 | R202 On 06-May-21 | | | Bond Future | 230.96 | 229.0935 | 230.9565 | 229.0935 | 8,028.00 |
| 25/02/2021 | R202 On 05-August-21 | | | Bond Future | 229.24 | 227.3569 | 229.2394 | 227.3569 | 0.00 |
| 25/02/2021 | R202 On 04-November-21 | | | Bond Future | 231.81 | 229.9021 | 231.8050 | 229.9021 | 0.00 |
| 25/02/2021 | R202 On 03-February-22 | | | Bond Future | 230.17 | 228.2424 | 230.1667 | 228.2424 | 0.00 |
| 25/02/2021 | R209 On 06-May-21 | | | Bond Future | 10.40 | 70.2595 | 69.5872 | 70.2595 | 26,647.00 |
| 25/02/2021 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 9585 | 10 | 10 | 10 | 0.00 |
| 25/02/2021 | R209 On 06-May-21 | 10.60 | Call | Bond Future | 2769 | 3 | 3 | 3 | 0.00 |
| 25/02/2021 | R209 On 06-May-21 | 10.25 | Call | Bond Future | 1723 | 2 | 2 | 2 | 5,325.00 |
| 25/02/2021 | R209 On 06-May-21 | 11.25 | Call | Bond Future | 5295 | 6 | 5 | 6 | 0.00 |
| 25/02/2021 | R209 On 06-May-21 | 11.60 | Call | Bond Future | 6766 | 7 | 7 | 7 | 0.00 |
| 25/02/2021 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 9541 | 10 | 10 | 10 | 0.00 |
| 25/02/2021 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 9497 | 10 | 9 | 10 | 0.00 |
| 25/02/2021 | R209 On 06-May-21 | 9.50 | Call | Bond Future | 401 | 1 | 0 | 1 | 2,150.00 |
| 25/02/2021 | R209 On 06-May-21 | 10.35 | Call | Bond Future | 1994 | 2 | 2 | 2 | 500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | R209 On 06-May-21 | 9.75 | Call | Bond Future | 709 | 1 | 1 | 1 | 5,050.00 |
| 25/02/2021 | R209 On 06-May-21 | 11.00 | Call | Bond Future | 4259 | 5 | 4 | 5 | 0.00 |
| 25/02/2021 | R209 On 06-May-21 | 10.00 | Call | Bond Future | 1148 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R209 On 06-May-21 | 12.25 | Call | Bond Future | 9629 | 10 | 10 | 10 | 0.00 |
| 25/02/2021 | R209 On 06-May-21 | 12.25 | Put | Bond Future | 88 | 0 | 0 | 0 | 9,150.00 |
| 25/02/2021 | R209 On 06-May-21 | 11.00 | Put | Bond Future | 945 | 1 | 1 | 1 | 3,500.00 |
| 25/02/2021 | R209 On 06-May-21 | 10.00 | Put | Bond Future | 3520 | 3 | 4 | 3 | 0.00 |
| 25/02/2021 | R209 On 06-May-21 | 9.75 | Put | Bond Future | 4612 | 4 | 5 | 4 | 0.00 |
| 25/02/2021 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 95 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R209 On 06-May-21 | 9.50 | Put | Bond Future | 5882 | 5 | 6 | 5 | 0.00 |
| 25/02/2021 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R209 On 06-May-21 | 11.60 | Put | Bond Future | 349 | 0 | 0 | 0 | 3,750.00 |
| 25/02/2021 | R209 On 06-May-21 | 10.25 | Put | Bond Future | 2609 | 2 | 3 | 2 | 0.00 |
| 25/02/2021 | R209 On 06-May-21 | 11.25 | Put | Bond Future | 661 | 1 | 1 | 1 | 9,150.00 |
| 25/02/2021 | R209 On 06-May-21 | 10.60 | Put | Bond Future | 1648 | 1 | 2 | 1 | 6,250.00 |
| 25/02/2021 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 91 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R209 On 06-May-21 | 10.35 | Put | Bond Future | 2298 | 2 | 2 | 2 | 0.00 |
| 25/02/2021 | R209 On 05-August-21 | | | Bond Future | 10.59 | 71.0125 | 70.3327 | 71.0125 | 0.00 |
| 25/02/2021 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 7326 | 8 | 7 | 8 | 0.00 |
| 25/02/2021 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 7288 | 8 | 7 | 8 | 0.00 |
| 25/02/2021 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 7363 | 8 | 7 | 8 | 0.00 |
| 25/02/2021 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 984 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 1006 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 995 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R209 On 04-November-21 | | | Bond Future | 10.77 | 68.6509 | 67.9635 | 68.6509 | 1,795.00 |
| 25/02/2021 | R209 On 04-November-21 | 9.50 | Call | Bond Future | 1104 | 1 | 1 | 1 | 3,750.00 |
| 25/02/2021 | R209 On 04-November-21 | 12.18 | Call | Bond Future | 8394 | 9 | 8 | 9 | 0.00 |
| 25/02/2021 | R209 On 04-November-21 | 10.50 | Call | Bond Future | 3078 | 3 | 3 | 3 | 0.00 |
| 25/02/2021 | R209 On 04-November-21 | 12.00 | Call | Bond Future | 7777 | 8 | 8 | 8 | 0.00 |
| 25/02/2021 | R209 On 04-November-21 | 12.19 | Call | Bond Future | 8429 | 9 | 8 | 9 | 0.00 |
| 25/02/2021 | R209 On 04-November-21 | 12.17 | Call | Bond Future | 8360 | 9 | 8 | 9 | 0.00 |
| 25/02/2021 | R209 On 04-November-21 | 12.19 | Put | Bond Future | 1285 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R209 On 04-November-21 | 12.00 | Put | Bond Future | 1525 | 1 | 2 | 1 | 5,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | R209 On 04-November-21 | 12.18 | Put | Bond Future | 1297 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R209 On 04-November-21 | 12.17 | Put | Bond Future | 1309 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R209 On 04-November-21 | 10.50 | Put | Bond Future | 4593 | 4 | 5 | 4 | 5,500.00 |
| 25/02/2021 | R209 On 04-November-21 | 9.50 | Put | Bond Future | 8601 | 8 | 9 | 8 | 0.00 |
| 25/02/2021 | R209 On 03-February-22 | | | Bond Future | 10.97 | 69.4234 | 68.7282 | 69.4234 | 0.00 |
| 25/02/2021 | R209 On 03-February-22 | 11.04 | Call | Bond Future | 4389 | 5 | 4 | 5 | 0.00 |
| 25/02/2021 | R209 On 03-February-22 | 11.03 | Call | Bond Future | 4360 | 5 | 4 | 5 | 0.00 |
| 25/02/2021 | R209 On 03-February-22 | 11.02 | Call | Bond Future | 4331 | 5 | 4 | 5 | 0.00 |
| 25/02/2021 | R209 On 03-February-22 | 11.02 | Put | Bond Future | 4048 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R209 On 03-February-22 | 11.03 | Put | Bond Future | 4024 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R209 On 03-February-22 | 11.04 | Put | Bond Future | 3999 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R210 On 06-May-21 | | | Bond Future | 201.07 | 201.0606 | 201.0669 | 201.0606 | 1,183.00 |
| 25/02/2021 | R210 On 05-August-21 | | | Bond Future | 203.27 | 203.2644 | 203.2699 | 203.2644 | 0.00 |
| 25/02/2021 | R210 On 04-November-21 | | | Bond Future | 202.81 | 202.8019 | 202.8070 | 202.8019 | 0.00 |
| 25/02/2021 | R210 On 03-February-22 | | | Bond Future | 205.13 | 205.1296 | 205.1344 | 205.1296 | 0.00 |
| 25/02/2021 | R212 On 06-May-21 | | | Bond Future | 171.39 | 171.3894 | 171.3851 | 171.3894 | 3,114.00 |
| 25/02/2021 | R212 On 05-August-21 | | | Bond Future | 170.93 | 170.9377 | 170.9327 | 170.9377 | 0.00 |
| 25/02/2021 | R212 On 04-November-21 | | | Bond Future | 172.85 | 172.8514 | 172.8460 | 172.8514 | 0.00 |
| 25/02/2021 | R213 On 06-May-21 | | | Bond Future | 9.55 | 86.5566 | 85.3730 | 86.5566 | 9,143.00 |
| 25/02/2021 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 11957 | 13 | 12 | 13 | 0.00 |
| 25/02/2021 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 11912 | 13 | 12 | 13 | 0.00 |
| 25/02/2021 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 12003 | 13 | 12 | 13 | 0.00 |
| 25/02/2021 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R213 On 05-August-21 | | | Bond Future | 9.75 | 87.4836 | 86.2871 | 87.4836 | 0.00 |
| 25/02/2021 | R213 On 05-August-21 | 10.78 | Call | Bond Future | 6343 | 7 | 6 | 7 | 0.00 |
| 25/02/2021 | R213 On 05-August-21 | 10.14 | Call | Bond Future | 4017 | 5 | 4 | 5 | 0.00 |
| 25/02/2021 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 6648 | 8 | 7 | 8 | 0.00 |
| 25/02/2021 | R213 On 05-August-21 | 9.34 | Call | Bond Future | 1770 | 2 | 2 | 2 | 0.00 |
| 25/02/2021 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 6609 | 8 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 6571 | 8 | 7 | 8 | 0.00 |
| 25/02/2021 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 890 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 879 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R213 On 05-August-21 | 10.14 | Put | Bond Future | 1910 | 2 | 2 | 2 | 0.00 |
| 25/02/2021 | R213 On 05-August-21 | 9.34 | Put | Bond Future | 4015 | 3 | 4 | 3 | 0.00 |
| 25/02/2021 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 868 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R213 On 05-August-21 | 10.78 | Put | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R213 On 04-November-21 | | | Bond Future | 9.95 | 84.9132 | 83.7034 | 84.9132 | 0.00 |
| 25/02/2021 | R213 On 04-November-21 | 11.10 | Call | Bond Future | 7117 | 8 | 7 | 8 | 0.00 |
| 25/02/2021 | R213 On 04-November-21 | 11.09 | Call | Bond Future | 7082 | 8 | 7 | 8 | 0.00 |
| 25/02/2021 | R213 On 04-November-21 | 11.11 | Call | Bond Future | 7152 | 8 | 7 | 8 | 0.00 |
| 25/02/2021 | R213 On 04-November-21 | 11.09 | Put | Bond Future | 1336 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R213 On 04-November-21 | 11.10 | Put | Bond Future | 1323 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R213 On 04-November-21 | 11.11 | Put | Bond Future | 1310 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R213 On 03-February-22 | | | Bond Future | 10.17 | 85.8683 | 84.6448 | 85.8683 | 0.00 |
| 25/02/2021 | R213 On 03-February-22 | 10.25 | Call | Bond Future | 3991 | 0 | 4 | 0 | 0.00 |
| 25/02/2021 | R213 On 03-February-22 | 9.76 | Call | Bond Future | 2744 | 0 | 3 | 0 | 0.00 |
| 25/02/2021 | R213 On 03-February-22 | 10.15 | Call | Bond Future | 3714 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R213 On 03-February-22 | 9.58 | Call | Bond Future | 2352 | 3 | 2 | 3 | 0.00 |
| 25/02/2021 | R213 On 03-February-22 | 9.97 | Call | Bond Future | 3241 | 4 | 3 | 4 | 0.00 |
| 25/02/2021 | R213 On 03-February-22 | 9.96 | Call | Bond Future | 3217 | 4 | 3 | 4 | 0.00 |
| 25/02/2021 | R213 On 03-February-22 | 8.80 | Call | Bond Future | 1033 | 0 | 1 | 0 | 102.00 |
| 25/02/2021 | R213 On 03-February-22 | 8.63 | Call | Bond Future | 851 | 1 | 1 | 1 | 200.00 |
| 25/02/2021 | R213 On 03-February-22 | 9.98 | Call | Bond Future | 3266 | 4 | 3 | 4 | 0.00 |
| 25/02/2021 | R213 On 03-February-22 | 9.98 | Put | Bond Future | 4228 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R213 On 03-February-22 | 9.58 | Put | Bond Future | 5422 | 5 | 5 | 5 | 200.00 |
| 25/02/2021 | R213 On 03-February-22 | 8.63 | Put | Bond Future | 9213 | 8 | 9 | 8 | 0.00 |
| 25/02/2021 | R213 On 03-February-22 | 8.80 | Put | Bond Future | 8418 | 0 | 8 | 0 | 0.00 |
| 25/02/2021 | R213 On 03-February-22 | 9.96 | Put | Bond Future | 4283 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R213 On 03-February-22 | 9.97 | Put | Bond Future | 4255 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R213 On 03-February-22 | 10.15 | Put | Bond Future | 3801 | 3 | 4 | 3 | 200.00 |
| 25/02/2021 | R213 On 03-February-22 | 9.76 | Put | Bond Future | 4858 | 0 | 5 | 0 | 102.00 |
| 25/02/2021 | R213 On 03-February-22 | 10.25 | Put | Bond Future | 3568 | 0 | 4 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | R214 On 06-May-21 | | | Bond Future | 10.84 | 66.7220 | 66.1651 | 66.7220 | 13,552.00 |
| 25/02/2021 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 7763 | 8 | 8 | 8 | 0.00 |
| 25/02/2021 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 7721 | 8 | 8 | 8 | 0.00 |
| 25/02/2021 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 7678 | 8 | 8 | 8 | 0.00 |
| 25/02/2021 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 279 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 274 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 269 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R214 On 05-August-21 | | | Bond Future | 11.03 | 67.4366 | 66.8736 | 67.4366 | 0.00 |
| 25/02/2021 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 6625 | 7 | 7 | 7 | 0.00 |
| 25/02/2021 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 6660 | 7 | 7 | 7 | 0.00 |
| 25/02/2021 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 6591 | 7 | 7 | 7 | 0.00 |
| 25/02/2021 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 1387 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 1416 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 1401 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R214 On 04-November-21 | | | Bond Future | 11.21 | 64.8986 | 64.3292 | 64.8986 | 0.00 |
| 25/02/2021 | R214 On 04-November-21 | 12.48 | Call | Bond Future | 8007 | 8 | 8 | 8 | 0.00 |
| 25/02/2021 | R214 On 04-November-21 | 12.47 | Call | Bond Future | 7974 | 8 | 8 | 8 | 0.00 |
| 25/02/2021 | R214 On 04-November-21 | 12.46 | Call | Bond Future | 7941 | 8 | 8 | 8 | 0.00 |
| 25/02/2021 | R214 On 04-November-21 | 12.46 | Put | Bond Future | 1650 | 2 | 2 | 2 | 0.00 |
| 25/02/2021 | R214 On 04-November-21 | 12.48 | Put | Bond Future | 1623 | 1 | 2 | 1 | 0.00 |
| 25/02/2021 | R214 On 04-November-21 | 12.47 | Put | Bond Future | 1636 | 2 | 2 | 2 | 0.00 |
| 25/02/2021 | R214 On 03-February-22 | | | Bond Future | 11.41 | 65.6288 | 65.0529 | 65.6288 | 0.00 |
| 25/02/2021 | R214 On 03-February-22 | 11.40 | Call | Bond Future | 4332 | 5 | 4 | 5 | 0.00 |
| 25/02/2021 | R214 On 03-February-22 | 11.39 | Call | Bond Future | 4305 | 5 | 4 | 5 | 0.00 |
| 25/02/2021 | R214 On 03-February-22 | 11.41 | Call | Bond Future | 4359 | 5 | 4 | 5 | 0.00 |
| 25/02/2021 | R214 On 03-February-22 | 11.39 | Put | Bond Future | 4402 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R214 On 03-February-22 | 11.40 | Put | Bond Future | 4376 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R214 On 03-February-22 | 11.41 | Put | Bond Future | 4350 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R248 On 06-May-21 | | | Bond Future | 10.89 | 83.9467 | 83.2085 | 83.9467 | 132,447.00 |
| 25/02/2021 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 9744 | 10 | 10 | 10 | 0.00 |
| 25/02/2021 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 9690 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/02/2021 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 9797 | 10 | 10 | 10 | 0.00 |
| 25/02/2021 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 235 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 245 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 240 | 0 | 0 | 0 | 0.00 |
| 25/02/2021 | R248 On 05-August-21 | | | Bond Future | 11.07 | 84.8458 | 84.0995 | 84.8458 | 0.00 |
| 25/02/2021 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 9952 | 11 | 10 | 11 | 0.00 |
| 25/02/2021 | R248 On 05-August-21 | 10.00 | Call | Bond Future | 853 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 9998 | 11 | 10 | 11 | 0.00 |
| 25/02/2021 | R248 On 05-August-21 | 10.30 | Call | Bond Future | 1444 | 2 | 1 | 2 | 1,300.00 |
| 25/02/2021 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 10043 | 11 | 10 | 11 | 0.00 |
| 25/02/2021 | R248 On 05-August-21 | 10.90 | Call | Bond Future | 3145 | 4 | 3 | 4 | 1,300.00 |
| 25/02/2021 | R248 On 05-August-21 | 10.60 | Call | Bond Future | 2216 | 3 | 2 | 3 | 0.00 |
| 25/02/2021 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 927 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R248 On 05-August-21 | 10.60 | Put | Bond Future | 5676 | 5 | 6 | 5 | 0.00 |
| 25/02/2021 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 938 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R248 On 05-August-21 | 10.90 | Put | Bond Future | 4387 | 4 | 4 | 4 | 0.00 |
| 25/02/2021 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 916 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R248 On 05-August-21 | 10.30 | Put | Bond Future | 7230 | 7 | 7 | 7 | 0.00 |
| 25/02/2021 | R248 On 05-August-21 | 10.00 | Put | Bond Future | 9080 | 8 | 9 | 8 | 0.00 |
| 25/02/2021 | R248 On 04-November-21 | | | Bond Future | 11.26 | 81.3643 | 80.6096 | 81.3643 | 0.00 |
| 25/02/2021 | R248 On 04-November-21 | 12.84 | Call | Bond Future | 10871 | 12 | 11 | 12 | 0.00 |
| 25/02/2021 | R248 On 04-November-21 | 12.83 | Call | Bond Future | 10829 | 11 | 11 | 11 | 0.00 |
| 25/02/2021 | R248 On 04-November-21 | 12.85 | Call | Bond Future | 10913 | 12 | 11 | 12 | 0.00 |
| 25/02/2021 | R248 On 04-November-21 | 12.85 | Put | Bond Future | 1262 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R248 On 04-November-21 | 12.83 | Put | Bond Future | 1286 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R248 On 04-November-21 | 12.84 | Put | Bond Future | 1274 | 1 | 1 | 1 | 0.00 |
| 25/02/2021 | R248 On 03-February-22 | | | Bond Future | 11.46 | 82.2798 | 81.5165 | 82.2798 | 0.00 |
| 25/02/2021 | R248 On 03-February-22 | 11.49 | Call | Bond Future | 5159 | 6 | 5 | 6 | 0.00 |
| 25/02/2021 | R248 On 03-February-22 | 11.48 | Call | Bond Future | 5125 | 6 | 5 | 6 | 0.00 |
| 25/02/2021 | R248 On 03-February-22 | 11.47 | Call | Bond Future | 5091 | 6 | 5 | 6 | 0.00 |
| 25/02/2021 | R248 On 03-February-22 | 11.49 | Put | Bond Future | 4973 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | R248 On 03-February-22 | 11.47 | Put | Bond Future | 5037 | 5 | 5 | 5 | 0.00 |
| 25/02/2021 | R248 On 03-February-22 | 11.48 | Put | Bond Future | 5005 | 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 |
|------|------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
|------|------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|