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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/03/2021 TO: 23/03/2021

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | 2025 On 06-May-21 | | | Bond Future | 150.88 | 150.4084 | 150.8808 | 150.4084 | 8,205.00 |
| 23/03/2021 | 2025 On 05-August-21 | | | Bond Future | 150.99 | 150.5494 | 150.9872 | 150.5494 | 0.00 |
| 23/03/2021 | 2025 On 04-November-21 | | | Bond Future | 152.68 | 152.2717 | 152.6807 | 152.2717 | 0.00 |
| 23/03/2021 | 2025 On 03-February-22 | | | Bond Future | 152.87 | 152.4990 | 152.8658 | 152.4990 | 0.00 |
| 23/03/2021 | 2029 On 06-May-21 | | | Bond Future | 107.71 | 107.5635 | 107.7061 | 107.5635 | 3,018.00 |
| 23/03/2021 | 2029 On 05-August-21 | | | Bond Future | 108.87 | 108.7588 | 108.8745 | 108.7588 | 0.00 |
| 23/03/2021 | 2029 On 04-November-21 | | | Bond Future | 108.95 | 108.8525 | 108.9452 | 108.8525 | 0.00 |
| 23/03/2021 | 2029 On 03-February-22 | | | Bond Future | 110.19 | 110.1284 | 110.1887 | 110.1284 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | | | Bond Future | 9.46 | 93.8007 | 93.6562 | 93.8007 | 115,348.00 |
| 23/03/2021 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 11420 | 12 | 11 | 12 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 8.95 | Call | Bond Future | 528 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 8.36 | Call | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 8.86 | Call | Bond Future | 414 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 8.77 | Call | Bond Future | 320 | 0 | 0 | 0 | 300.00 |
| 23/03/2021 | 2030 On 06-May-21 | 9.22 | Call | Bond Future | 994 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 10.74 | Call | Bond Future | 6831 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 11373 | 12 | 11 | 12 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 11327 | 11 | 11 | 11 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 8.90 | Call | Bond Future | 462 | 1 | 0 | 1 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 9.00 | Call | Bond Future | 599 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 9.25 | Call | Bond Future | 1059 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 9.35 | Call | Bond Future | 1294 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 9.92 | Call | Bond Future | 3180 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 7.97 | Call | Bond Future | 16 | 0 | 0 | 0 | 700.00 |
| 23/03/2021 | 2030 On 06-May-21 | 10.04 | Call | Bond Future | 3672 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 9.15 | Call | Bond Future | 854 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 9.27 | Call | Bond Future | 1103 | 1 | 1 | 1 | 300.00 |
| 23/03/2021 | 2030 On 06-May-21 | 10.95 | Call | Bond Future | 7830 | 8 | 8 | 8 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 10.95 | Put | Bond Future | 46 | 0 | 0 | 0 | 300.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | 2030 On 06-May-21 | 10.04 | Put | Bond Future | 528 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 9.15 | Put | Bond Future | 2576 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 9.27 | Put | Bond Future | 2149 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 9.25 | Put | Bond Future | 2217 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 9.00 | Put | Bond Future | 3175 | 3 | 3 | 3 | 5,000.00 |
| 23/03/2021 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 10.74 | Put | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 9.22 | Put | Bond Future | 2321 | 2 | 2 | 2 | 700.00 |
| 23/03/2021 | 2030 On 06-May-21 | 7.97 | Put | Bond Future | 8736 | 9 | 9 | 9 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 9.92 | Put | Bond Future | 672 | 1 | 1 | 1 | 700.00 |
| 23/03/2021 | 2030 On 06-May-21 | 8.90 | Put | Bond Future | 3613 | 4 | 4 | 4 | 2,500.00 |
| 23/03/2021 | 2030 On 06-May-21 | 9.35 | Put | Bond Future | 1893 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 8.77 | Put | Bond Future | 4225 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 8.86 | Put | Bond Future | 3796 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 8.95 | Put | Bond Future | 3390 | 3 | 3 | 3 | 2,500.00 |
| 23/03/2021 | 2030 On 06-May-21 | 8.36 | Put | Bond Future | 6414 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | 2030 On 05-August-21 | | | Bond Future | 9.69 | 90.8146 | 90.6439 | 90.8146 | 0.00 |
| 23/03/2021 | 2030 On 05-August-21 | 9.75 | Call | Bond Future | 2845 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | 2030 On 05-August-21 | 10.30 | Call | Bond Future | 4649 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | 2030 On 05-August-21 | 7.70 | Call | Bond Future | 117 | 0 | 0 | 0 | 200.00 |
| 23/03/2021 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 5128 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | 2030 On 05-August-21 | 8.95 | Call | Bond Future | 1083 | 1 | 1 | 1 | 600.00 |
| 23/03/2021 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 5091 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | 2030 On 05-August-21 | 8.83 | Call | Bond Future | 905 | 1 | 1 | 1 | 479.00 |
| 23/03/2021 | 2030 On 05-August-21 | 10.15 | Call | Bond Future | 4118 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | 2030 On 05-August-21 | 8.78 | Call | Bond Future | 837 | 1 | 1 | 1 | 200.00 |
| 23/03/2021 | 2030 On 05-August-21 | 9.45 | Call | Bond Future | 2066 | 2 | 2 | 2 | 600.00 |
| 23/03/2021 | 2030 On 05-August-21 | 12.10 | Call | Bond Future | 11875 | 12 | 12 | 12 | 0.00 |
| 23/03/2021 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 5054 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 1293 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | 2030 On 05-August-21 | 12.10 | Put | Bond Future | 107 | 0 | 0 | 0 | 600.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | 2030 On 05-August-21 | 7.70 | Put | Bond Future | 11550 | 11 | 12 | 11 | 0.00 |
| 23/03/2021 | 2030 On 05-August-21 | 10.30 | Put | Bond Future | 1446 | 1 | 1 | 1 | 200.00 |
| 23/03/2021 | 2030 On 05-August-21 | 8.78 | Put | Bond Future | 5834 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 1280 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | 2030 On 05-August-21 | 9.45 | Put | Bond Future | 3331 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 1267 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | 2030 On 05-August-21 | 8.95 | Put | Bond Future | 5115 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | 2030 On 05-August-21 | 9.75 | Put | Bond Future | 2500 | 2 | 2 | 2 | 479.00 |
| 23/03/2021 | 2030 On 05-August-21 | 8.83 | Put | Bond Future | 5617 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | 2030 On 05-August-21 | 10.15 | Put | Bond Future | 1683 | 2 | 2 | 2 | 479.00 |
| 23/03/2021 | 2030 On 04-November-21 | | | Bond Future | 9.90 | 91.8330 | 91.6401 | 91.8330 | 0.00 |
| 23/03/2021 | 2030 On 04-November-21 | 9.90 | Call | Bond Future | 3377 | 4 | 3 | 4 | 1,102.00 |
| 23/03/2021 | 2030 On 04-November-21 | 8.77 | Call | Bond Future | 1103 | 1 | 1 | 1 | 300.00 |
| 23/03/2021 | 2030 On 04-November-21 | 11.44 | Call | Bond Future | 8433 | 9 | 8 | 9 | 0.00 |
| 23/03/2021 | 2030 On 04-November-21 | 10.61 | Call | Bond Future | 5565 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | 2030 On 04-November-21 | 10.59 | Call | Bond Future | 5496 | 6 | 5 | 6 | 0.00 |
| 23/03/2021 | 2030 On 04-November-21 | 8.27 | Call | Bond Future | 607 | 1 | 1 | 1 | 300.00 |
| 23/03/2021 | 2030 On 04-November-21 | 9.20 | Call | Bond Future | 1792 | 2 | 2 | 2 | 1,102.00 |
| 23/03/2021 | 2030 On 04-November-21 | 11.26 | Call | Bond Future | 7785 | 8 | 8 | 8 | 0.00 |
| 23/03/2021 | 2030 On 04-November-21 | 10.60 | Call | Bond Future | 5530 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | 2030 On 04-November-21 | 10.60 | Put | Bond Future | 2020 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2030 On 04-November-21 | 10.59 | Put | Bond Future | 2035 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2030 On 04-November-21 | 8.27 | Put | Bond Future | 9554 | 9 | 10 | 9 | 0.00 |
| 23/03/2021 | 2030 On 04-November-21 | 8.77 | Put | Bond Future | 7191 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2030 On 04-November-21 | 11.44 | Put | Bond Future | 934 | 1 | 1 | 1 | 300.00 |
| 23/03/2021 | 2030 On 04-November-21 | 10.61 | Put | Bond Future | 2006 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2030 On 04-November-21 | 9.20 | Put | Bond Future | 5506 | 5 | 6 | 5 | 0.00 |
| 23/03/2021 | 2030 On 04-November-21 | 11.26 | Put | Bond Future | 1120 | 1 | 1 | 1 | 1,102.00 |
| 23/03/2021 | 2030 On 04-November-21 | 9.90 | Put | Bond Future | 3385 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | 2030 On 03-February-22 | | | Bond Future | 10.14 | 88.8843 | 88.6610 | 88.8843 | 0.00 |
| 23/03/2021 | 2030 On 03-February-22 | 9.78 | Call | Bond Future | 3147 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | 2030 On 03-February-22 | 9.44 | Call | Bond Future | 2426 | 3 | 2 | 3 | 0.00 |
| 23/03/2021 | 2030 On 03-February-22 | 9.43 | Call | Bond Future | 2406 | 3 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | 2030 On 03-February-22 | 9.45 | Call | Bond Future | 2446 | 3 | 2 | 3 | 0.00 |
| 23/03/2021 | 2030 On 03-February-22 | 8.39 | Call | Bond Future | 951 | 1 | 1 | 1 | 101.00 |
| 23/03/2021 | 2030 On 03-February-22 | 9.35 | Call | Bond Future | 2252 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2030 On 03-February-22 | 9.35 | Put | Bond Future | 6290 | 6 | 6 | 6 | 101.00 |
| 23/03/2021 | 2030 On 03-February-22 | 9.45 | Put | Bond Future | 5959 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | 2030 On 03-February-22 | 8.39 | Put | Bond Future | 10228 | 10 | 10 | 10 | 0.00 |
| 23/03/2021 | 2030 On 03-February-22 | 9.43 | Put | Bond Future | 6024 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | 2030 On 03-February-22 | 9.44 | Put | Bond Future | 5992 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | 2030 On 03-February-22 | 9.78 | Put | Bond Future | 4955 | 5 | 5 | 5 | 101.00 |
| 23/03/2021 | 2032 On 06-May-21 | | | Bond Future | 10.31 | 87.8653 | 87.5946 | 87.8653 | 137,539.00 |
| 23/03/2021 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 9732 | 10 | 10 | 10 | 0.00 |
| 23/03/2021 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 9683 | 10 | 10 | 10 | 0.00 |
| 23/03/2021 | 2032 On 06-May-21 | 10.33 | Call | Bond Future | 1843 | 2 | 2 | 2 | 736.00 |
| 23/03/2021 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 9781 | 10 | 10 | 10 | 0.00 |
| 23/03/2021 | 2032 On 06-May-21 | 12.57 | Call | Bond Future | 11951 | 12 | 12 | 12 | 0.00 |
| 23/03/2021 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | 2032 On 06-May-21 | 12.57 | Put | Bond Future | 5 | 0 | 0 | 0 | 736.00 |
| 23/03/2021 | 2032 On 06-May-21 | 10.33 | Put | Bond Future | 1744 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | 2032 On 05-August-21 | | | Bond Future | 10.54 | 88.8199 | 88.5230 | 88.8199 | 0.00 |
| 23/03/2021 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 5853 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 5890 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 5927 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 1402 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 1418 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 1434 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | 2032 On 04-November-21 | | | Bond Future | 10.77 | 85.6697 | 85.3501 | 85.6697 | 0.00 |
| 23/03/2021 | 2032 On 04-November-21 | 12.81 | Call | Bond Future | 10966 | 11 | 11 | 11 | 0.00 |
| 23/03/2021 | 2032 On 04-November-21 | 9.33 | Call | Bond Future | 947 | 1 | 1 | 1 | 700.00 |
| 23/03/2021 | 2032 On 04-November-21 | 11.71 | Call | Bond Future | 6923 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2032 On 04-November-21 | 9.83 | Call | Bond Future | 1662 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | 2032 On 04-November-21 | 11.69 | Call | Bond Future | 6856 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2032 On 04-November-21 | 11.70 | Call | Bond Future | 6889 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2032 On 04-November-21 | 11.71 | Put | Bond Future | 1970 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2032 On 04-November-21 | 11.69 | Put | Bond Future | 2003 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2032 On 04-November-21 | 9.33 | Put | Bond Future | 9400 | 9 | 9 | 9 | 0.00 |
| 23/03/2021 | 2032 On 04-November-21 | 11.70 | Put | Bond Future | 1987 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2032 On 04-November-21 | 12.81 | Put | Bond Future | 701 | 1 | 1 | 1 | 700.00 |
| 23/03/2021 | 2032 On 04-November-21 | 9.83 | Put | Bond Future | 7059 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2032 On 03-February-22 | | | Bond Future | 11.02 | 86.6545 | 86.3049 | 86.6545 | 0.00 |
| 23/03/2021 | 2032 On 03-February-22 | 10.14 | Call | Bond Future | 2452 | 3 | 2 | 3 | 0.00 |
| 23/03/2021 | 2032 On 03-February-22 | 9.14 | Call | Bond Future | 1022 | 1 | 1 | 1 | 97.00 |
| 23/03/2021 | 2032 On 03-February-22 | 8.91 | Call | Bond Future | 818 | 1 | 1 | 1 | 198.00 |
| 23/03/2021 | 2032 On 03-February-22 | 10.44 | Call | Bond Future | 3091 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | 2032 On 03-February-22 | 10.45 | Call | Bond Future | 3114 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | 2032 On 03-February-22 | 9.81 | Call | Bond Future | 1848 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2032 On 03-February-22 | 10.66 | Call | Bond Future | 3610 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | 2032 On 03-February-22 | 10.43 | Call | Bond Future | 3069 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | 2032 On 03-February-22 | 10.42 | Call | Bond Future | 3046 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | 2032 On 03-February-22 | 10.42 | Put | Bond Future | 6299 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | 2032 On 03-February-22 | 10.45 | Put | Bond Future | 6199 | 6 | 6 | 6 | 198.00 |
| 23/03/2021 | 2032 On 03-February-22 | 10.43 | Put | Bond Future | 6265 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | 2032 On 03-February-22 | 10.66 | Put | Bond Future | 5532 | 5 | 6 | 5 | 97.00 |
| 23/03/2021 | 2032 On 03-February-22 | 9.81 | Put | Bond Future | 8612 | 8 | 9 | 8 | 198.00 |
| 23/03/2021 | 2032 On 03-February-22 | 8.91 | Put | Bond Future | 13117 | 13 | 13 | 13 | 0.00 |
| 23/03/2021 | 2032 On 03-February-22 | 10.44 | Put | Bond Future | 6232 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | 2032 On 03-February-22 | 10.14 | Put | Bond Future | 7293 | 7 | 7 | 7 | 97.00 |
| 23/03/2021 | 2032 On 03-February-22 | 9.14 | Put | Bond Future | 11865 | 12 | 12 | 12 | 0.00 |
| 23/03/2021 | 2033 On 06-May-21 | | | Bond Future | 102.43 | 102.6539 | 102.4297 | 102.6539 | 9,770.00 |
| 23/03/2021 | 2033 On 05-August-21 | | | Bond Future | 103.54 | 103.7947 | 103.5408 | 103.7947 | 0.00 |
| 23/03/2021 | 2033 On 04-November-21 | | | Bond Future | 103.48 | 103.7573 | 103.4774 | 103.7573 | 0.00 |
| 23/03/2021 | 2033 On 03-February-22 | | | Bond Future | 104.66 | 104.9734 | 104.6585 | 104.9734 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | 2037 On 06-May-21 | | | Bond Future | 11.26 | 81.8236 | 82.1697 | 81.8236 | 128,416.00 |
| 23/03/2021 | 2037 On 06-May-21 | 12.44 | Call | Bond Future | 7029 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2037 On 06-May-21 | 12.43 | Call | Bond Future | 6981 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2037 On 06-May-21 | 12.42 | Call | Bond Future | 6933 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2037 On 06-May-21 | 12.44 | Put | Bond Future | 252 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | 2037 On 06-May-21 | 12.42 | Put | Bond Future | 264 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | 2037 On 06-May-21 | 12.43 | Put | Bond Future | 258 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | 2037 On 05-August-21 | | | Bond Future | 11.50 | 78.4570 | 78.7852 | 78.4570 | 0.00 |
| 23/03/2021 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 6193 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 6229 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 6266 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 1853 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 1834 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 1816 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2037 On 04-November-21 | | | Bond Future | 11.72 | 79.3371 | 79.6514 | 79.3371 | 0.00 |
| 23/03/2021 | 2037 On 04-November-21 | 12.82 | Call | Bond Future | 8096 | 8 | 8 | 8 | 0.00 |
| 23/03/2021 | 2037 On 04-November-21 | 12.81 | Call | Bond Future | 8062 | 8 | 8 | 8 | 0.00 |
| 23/03/2021 | 2037 On 04-November-21 | 12.83 | Call | Bond Future | 8131 | 8 | 8 | 8 | 0.00 |
| 23/03/2021 | 2037 On 04-November-21 | 12.82 | Put | Bond Future | 2129 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2037 On 04-November-21 | 12.81 | Put | Bond Future | 2145 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2037 On 04-November-21 | 12.83 | Put | Bond Future | 2112 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2037 On 03-February-22 | | | Bond Future | 11.97 | 75.9947 | 76.2881 | 75.9947 | 0.00 |
| 23/03/2021 | 2037 On 03-February-22 | 11.47 | Call | Bond Future | 3807 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | 2037 On 03-February-22 | 11.45 | Call | Bond Future | 3757 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | 2037 On 03-February-22 | 11.46 | Call | Bond Future | 3782 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | 2037 On 03-February-22 | 11.47 | Put | Bond Future | 6680 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2037 On 03-February-22 | 11.45 | Put | Bond Future | 6749 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2037 On 03-February-22 | 11.46 | Put | Bond Future | 6714 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2038 On 06-May-21 | | | Bond Future | 115.75 | 115.4543 | 115.7477 | 115.4543 | 7,969.00 |
| 23/03/2021 | 2038 On 05-August-21 | | | Bond Future | 115.28 | 115.0157 | 115.2817 | 115.0157 | 0.00 |
| 23/03/2021 | 2038 On 04-November-21 | | | Bond Future | 116.57 | 116.3317 | 116.5749 | 116.3317 | 0.00 |
| 23/03/2021 | 2038 On 03-February-22 | | | Bond Future | 116.15 | 115.9431 | 116.1533 | 115.9431 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | 2040 On 06-May-21 | | | Bond Future | 11.33 | 83.8047 | 84.4743 | 83.8047 | 84,652.00 |
| 23/03/2021 | 2040 On 06-May-21 | 12.43 | Call | Bond Future | 7046 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2040 On 06-May-21 | 13.38 | Call | Bond Future | 11891 | 11 | 12 | 11 | 0.00 |
| 23/03/2021 | 2040 On 06-May-21 | 12.42 | Call | Bond Future | 6995 | 6 | 7 | 6 | 0.00 |
| 23/03/2021 | 2040 On 06-May-21 | 12.44 | Call | Bond Future | 7096 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2040 On 06-May-21 | 10.83 | Call | Bond Future | 781 | 1 | 1 | 1 | 300.00 |
| 23/03/2021 | 2040 On 06-May-21 | 11.58 | Call | Bond Future | 3024 | 3 | 3 | 3 | 300.00 |
| 23/03/2021 | 2040 On 06-May-21 | 11.58 | Put | Bond Future | 1432 | 2 | 1 | 2 | 0.00 |
| 23/03/2021 | 2040 On 06-May-21 | 12.44 | Put | Bond Future | 308 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | 2040 On 06-May-21 | 10.83 | Put | Bond Future | 4211 | 5 | 4 | 5 | 0.00 |
| 23/03/2021 | 2040 On 06-May-21 | 12.42 | Put | Bond Future | 322 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | 2040 On 06-May-21 | 13.38 | Put | Bond Future | 28 | 0 | 0 | 0 | 300.00 |
| 23/03/2021 | 2040 On 06-May-21 | 12.43 | Put | Bond Future | 315 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | 2040 On 05-August-21 | | | Bond Future | 11.56 | 80.2094 | 80.8640 | 80.2094 | 0.00 |
| 23/03/2021 | 2040 On 05-August-21 | 11.55 | Call | Bond Future | 3594 | 3 | 4 | 3 | 900.00 |
| 23/03/2021 | 2040 On 05-August-21 | 14.80 | Call | Bond Future | 17080 | 16 | 17 | 16 | 0.00 |
| 23/03/2021 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 7222 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2040 On 05-August-21 | 11.05 | Call | Bond Future | 2151 | 2 | 2 | 2 | 900.00 |
| 23/03/2021 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 7179 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 7136 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 1658 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2040 On 05-August-21 | 11.05 | Put | Bond Future | 5542 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 1686 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2040 On 05-August-21 | 14.80 | Put | Bond Future | 91 | 0 | 0 | 0 | 900.00 |
| 23/03/2021 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 1672 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2040 On 05-August-21 | 11.55 | Put | Bond Future | 3689 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | 2040 On 04-November-21 | | | Bond Future | 11.78 | 81.1092 | 81.7531 | 81.1092 | 0.00 |
| 23/03/2021 | 2040 On 04-November-21 | 12.91 | Call | Bond Future | 8697 | 8 | 9 | 8 | 0.00 |
| 23/03/2021 | 2040 On 04-November-21 | 12.90 | Call | Bond Future | 8660 | 8 | 9 | 8 | 0.00 |
| 23/03/2021 | 2040 On 04-November-21 | 12.89 | Call | Bond Future | 8623 | 8 | 9 | 8 | 0.00 |
| 23/03/2021 | 2040 On 04-November-21 | 12.89 | Put | Bond Future | 2224 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2040 On 04-November-21 | 12.90 | Put | Bond Future | 2207 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | 2040 On 04-November-21 | 12.91 | Put | Bond Future | 2190 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2040 On 03-February-22 | | | Bond Future | 12.02 | 77.5369 | 78.1630 | 77.5369 | 0.00 |
| 23/03/2021 | 2040 On 03-February-22 | 11.58 | Call | Bond Future | 4098 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | 2040 On 03-February-22 | 11.57 | Call | Bond Future | 4071 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | 2040 On 03-February-22 | 11.59 | Call | Bond Future | 4125 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | 2040 On 03-February-22 | 11.57 | Put | Bond Future | 6830 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2040 On 03-February-22 | 11.58 | Put | Bond Future | 6794 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2040 On 03-February-22 | 11.59 | Put | Bond Future | 6757 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2044 On 06-May-21 | | | Bond Future | 11.39 | 80.4396 | 81.0779 | 80.4396 | 62,159.00 |
| 23/03/2021 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 6853 | 6 | 7 | 6 | 0.00 |
| 23/03/2021 | 2044 On 06-May-21 | 10.70 | Call | Bond Future | 490 | 0 | 0 | 0 | 3,100.00 |
| 23/03/2021 | 2044 On 06-May-21 | 11.90 | Call | Bond Future | 4201 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | 2044 On 06-May-21 | 11.35 | Call | Bond Future | 1998 | 2 | 2 | 2 | 3,100.00 |
| 23/03/2021 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 6804 | 6 | 7 | 6 | 0.00 |
| 23/03/2021 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 6755 | 6 | 7 | 6 | 0.00 |
| 23/03/2021 | 2044 On 06-May-21 | 11.40 | Call | Bond Future | 2165 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2044 On 06-May-21 | 11.79 | Call | Bond Future | 3706 | 3 | 4 | 3 | 0.00 |
| 23/03/2021 | 2044 On 06-May-21 | 11.10 | Call | Bond Future | 1273 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | 2044 On 06-May-21 | 12.50 | Call | Bond Future | 7101 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2044 On 06-May-21 | 12.50 | Put | Bond Future | 315 | 0 | 0 | 0 | 3,100.00 |
| 23/03/2021 | 2044 On 06-May-21 | 11.79 | Put | Bond Future | 1138 | 1 | 1 | 1 | 3,100.00 |
| 23/03/2021 | 2044 On 06-May-21 | 11.40 | Put | Bond Future | 2100 | 3 | 2 | 3 | 3,100.00 |
| 23/03/2021 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 366 | 1 | 0 | 1 | 0.00 |
| 23/03/2021 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 359 | 1 | 0 | 1 | 0.00 |
| 23/03/2021 | 2044 On 06-May-21 | 11.90 | Put | Bond Future | 952 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | 2044 On 06-May-21 | 11.35 | Put | Bond Future | 2264 | 3 | 2 | 3 | 0.00 |
| 23/03/2021 | 2044 On 06-May-21 | 11.10 | Put | Bond Future | 3230 | 4 | 3 | 4 | 3,100.00 |
| 23/03/2021 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 351 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | 2044 On 06-May-21 | 10.70 | Put | Bond Future | 5283 | 6 | 5 | 6 | 0.00 |
| 23/03/2021 | 2044 On 05-August-21 | | | Bond Future | 11.61 | 76.9328 | 77.5568 | 76.9328 | 0.00 |
| 23/03/2021 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 7475 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 7436 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 7515 | 7 | 8 | 7 | 0.00 |
| 23/03/2021 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 1563 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 1579 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 1595 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2044 On 04-November-21 | | | Bond Future | 11.82 | 77.7959 | 78.4096 | 77.7959 | 0.00 |
| 23/03/2021 | 2044 On 04-November-21 | 12.90 | Call | Bond Future | 8515 | 8 | 9 | 8 | 0.00 |
| 23/03/2021 | 2044 On 04-November-21 | 12.89 | Call | Bond Future | 8479 | 8 | 8 | 8 | 0.00 |
| 23/03/2021 | 2044 On 04-November-21 | 12.91 | Call | Bond Future | 8551 | 8 | 9 | 8 | 0.00 |
| 23/03/2021 | 2044 On 04-November-21 | 12.91 | Put | Bond Future | 2284 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | 2044 On 04-November-21 | 12.89 | Put | Bond Future | 2319 | 3 | 2 | 3 | 0.00 |
| 23/03/2021 | 2044 On 04-November-21 | 12.90 | Put | Bond Future | 2301 | 3 | 2 | 3 | 0.00 |
| 23/03/2021 | 2044 On 03-February-22 | | | Bond Future | 12.05 | 74.3108 | 74.9073 | 74.3108 | 0.00 |
| 23/03/2021 | 2044 On 03-February-22 | 11.61 | Call | Bond Future | 4128 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | 2044 On 03-February-22 | 11.59 | Call | Bond Future | 4074 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | 2044 On 03-February-22 | 11.60 | Call | Bond Future | 4101 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | 2044 On 03-February-22 | 11.60 | Put | Bond Future | 6874 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2044 On 03-February-22 | 11.59 | Put | Bond Future | 6911 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2044 On 03-February-22 | 11.61 | Put | Bond Future | 6837 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | 2046 On 06-May-21 | | | Bond Future | 103.37 | 103.3816 | 103.3697 | 103.3816 | 15,053.00 |
| 23/03/2021 | 2046 On 05-August-21 | | | Bond Future | 104.49 | 104.5305 | 104.4910 | 104.5305 | 0.00 |
| 23/03/2021 | 2046 On 04-November-21 | | | Bond Future | 103.86 | 103.9186 | 103.8554 | 103.9186 | 0.00 |
| 23/03/2021 | 2046 On 03-February-22 | | | Bond Future | 105.04 | 105.1368 | 105.0409 | 105.1368 | 0.00 |
| 23/03/2021 | 2050 On 06-May-21 | | | Bond Future | 107.37 | 107.3821 | 107.3696 | 107.3821 | 10,954.00 |
| 23/03/2021 | 2050 On 05-August-21 | | | Bond Future | 106.61 | 106.6476 | 106.6069 | 106.6476 | 0.00 |
| 23/03/2021 | 2050 On 04-November-21 | | | Bond Future | 107.80 | 107.8677 | 107.8027 | 107.8677 | 0.00 |
| 23/03/2021 | 2050 On 03-February-22 | | | Bond Future | 107.09 | 107.1845 | 107.0856 | 107.1845 | 0.00 |
| 23/03/2021 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | AL37 On 06-May-21 | | | Index Future | 777.40 | 780.0690 | 777.4040 | 780.0690 | 0.00 |
| 23/03/2021 | AL37 On 05-August-21 | | | Index Future | 785.55 | 788.4550 | 785.5500 | 788.4550 | 0.00 |
| 23/03/2021 | AL37 On 04-November-21 | | | Index Future | 794.25 | 797.3780 | 794.2540 | 797.3780 | 0.00 |
| 23/03/2021 | AL37 On 03-February-22 | | | Index Future | 803.13 | 806.5360 | 803.1280 | 806.5360 | 0.00 |
| 23/03/2021 | AL7T On 06-May-21 | | | Index Future | 856.68 | 858.1770 | 856.6770 | 858.1770 | 0.00 |
| 23/03/2021 | AL7T On 05-August-21 | | | Index Future | 865.65 | 867.4040 | 865.6530 | 867.4040 | 0.00 |
| 23/03/2021 | AL7T On 04-November-21 | | | Index Future | 875.25 | 877.2200 | 875.2450 | 877.2200 | 0.00 |
| 23/03/2021 | AL7T On 03-February-22 | | | Index Future | 885.02 | 887.2950 | 885.0240 | 887.2950 | 0.00 |
| 23/03/2021 | ALBI On 06-May-21 | | | Index Future | 752.46 | 750.9710 | 752.4580 | 750.9710 | 299.00 |
| 23/03/2021 | ALBI On 05-August-21 | | | Index Future | 760.34 | 759.0450 | 760.3420 | 759.0450 | 0.00 |
| 23/03/2021 | ALBI On 04-November-21 | | | Index Future | 768.77 | 767.6350 | 768.7670 | 767.6350 | 0.00 |
| 23/03/2021 | ALBI On 03-February-22 | | | Index Future | 777.36 | 776.4510 | 777.3560 | 776.4510 | 0.00 |
| 23/03/2021 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C048 On 28-February-48 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 23/03/2021 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | CS23 On 25-January-23 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2021 | ES33 On 06-May-21 | | | Bond Future | 11.93 | 72.6521 | 72.9112 | 72.6521 | 350.00 |
| 23/03/2021 | ES33 On 05-August-21 | | | Bond Future | 12.20 | 73.4414 | 73.6840 | 73.4414 | 0.00 |
| 23/03/2021 | ES33 On 04-November-21 | | | Bond Future | 12.48 | 70.4890 | 70.7184 | 70.4890 | 0.00 |
| 23/03/2021 | ES33 On 03-February-22 | | | Bond Future | 12.78 | 71.2993 | 71.5095 | 71.2993 | 0.00 |
| 23/03/2021 | ES42 On 06-May-21 | | | Bond Future | 12.40 | 70.9030 | 71.4177 | 70.9030 | 4,779.00 |
| 23/03/2021 | ES42 On 05-August-21 | | | Bond Future | 12.67 | 71.6738 | 72.1752 | 71.6738 | 0.00 |
| 23/03/2021 | ES42 On 04-November-21 | | | Bond Future | 12.93 | 68.2191 | 68.7101 | 68.2191 | 0.00 |
| 23/03/2021 | ES42 On 03-February-22 | | | Bond Future | 13.21 | 69.0039 | 69.4792 | 69.0039 | 0.00 |
| 23/03/2021 | GOVI On 06-May-21 | | | GOVI | 743.72 | 742.3960 | 743.7160 | 742.3960 | 987.00 |
| 23/03/2021 | GOVI On 06-May-21 | 678.69 | Call | GOVI | 650260 | 64 | 65 | 64 | 0.00 |
| 23/03/2021 | GOVI On 06-May-21 | 678.68 | Call | GOVI | 650360 | 64 | 65 | 64 | 0.00 |
| 23/03/2021 | GOVI On 06-May-21 | 678.67 | Call | GOVI | 650460 | 64 | 65 | 64 | 0.00 |
| 23/03/2021 | GOVI On 06-May-21 | 678.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | GOVI On 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | GOVI On 06-May-21 | 678.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | GOVI On 05-August-21 | | | GOVI | 751.51 | 750.3780 | 751.5080 | 750.3780 | 0.00 |
| 23/03/2021 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 323580 | 31 | 32 | 31 | 0.00 |
| 23/03/2021 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 323680 | 31 | 32 | 31 | 0.00 |
| 23/03/2021 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 323780 | 31 | 32 | 31 | 0.00 |
| 23/03/2021 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | GOVI On 04-November-21 | | | GOVI | 759.84 | 758.8700 | 759.8350 | 758.8700 | 0.00 |
| 23/03/2021 | GOVI On 04-November-21 | 728.42 | Call | GOVI | 314150 | 30 | 31 | 30 | 0.00 |
| 23/03/2021 | GOVI On 04-November-21 | 728.41 | Call | GOVI | 314250 | 30 | 31 | 30 | 0.00 |
| 23/03/2021 | GOVI On 04-November-21 | 728.40 | Call | GOVI | 314350 | 30 | 31 | 30 | 0.00 |
| 23/03/2021 | GOVI On 04-November-21 | 728.40 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | GOVI On 04-November-21 | 728.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | GOVI On 04-November-21 | 728.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | GOVI On 03-February-22 | | | GOVI | 768.33 | 767.5860 | 768.3250 | 767.5860 | 0.00 |
| 23/03/2021 | GOVI On 03-February-22 | 792.75 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | GOVI On 03-February-22 | 792.74 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | GOVI On 03-February-22 | 792.76 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | GOVI On 03-February-22 | 792.76 | Put | GOVI | 244350 | 25 | 24 | 25 | 0.00 |
| 23/03/2021 | GOVI On 03-February-22 | 792.74 | Put | GOVI | 244150 | 25 | 24 | 25 | 0.00 |
| 23/03/2021 | GOVI On 03-February-22 | 792.75 | Put | GOVI | 244250 | 25 | 24 | 25 | 0.00 |
| 23/03/2021 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 23/03/2021 | IGOV On 06-May-21 | | | Index Future | 280.23 | 279.8600 | 280.2300 | 279.8600 | 897.00 |
| 23/03/2021 | IGOV On 05-August-21 | | | Index Future | 283.24 | 282.9380 | 283.2350 | 282.9380 | 0.00 |
| 23/03/2021 | IGOV On 04-November-21 | | | Index Future | 286.44 | 286.2080 | 286.4420 | 286.2080 | 0.00 |
| 23/03/2021 | IGOV On 03-February-22 | | | Index Future | 289.71 | 289.5630 | 289.7100 | 289.5630 | 0.00 |
| 23/03/2021 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.43 | 90.4300 | 90.4300 | 90.4300 | 0.00 |
| 23/03/2021 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.48 | 89.4700 | 89.4800 | 89.4700 | 0.00 |
| 23/03/2021 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.86 | 90.8300 | 90.8600 | 90.8300 | 51.00 |
| 23/03/2021 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.43 | 90.3600 | 90.4300 | 90.3600 | 0.00 |
| 23/03/2021 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.74 | 90.6400 | 90.7400 | 90.6400 | 0.00 |
| 23/03/2021 | IS05 On 20-September-22 | | | Interest Rate Swap | 94.06 | 93.9100 | 94.0600 | 93.9100 | 0.00 |
| 23/03/2021 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.76 | 94.5500 | 94.7600 | 94.5500 | 0.00 |
| 23/03/2021 | IS05 On 22-March-23 | | | Interest Rate Swap | 87.37 | 87.1200 | 87.3700 | 87.1200 | 0.00 |
| 23/03/2021 | IS05 On 20-June-23 | | | Interest Rate Swap | 93.08 | 92.7900 | 93.0800 | 92.7900 | 0.00 |
| 23/03/2021 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 23/03/2021 | IS10 On 17-December-25 | | | Interest Rate Swap | 82.50 | 81.7700 | 82.5000 | 81.7700 | 0.00 |
| 23/03/2021 | IS10 On 16-March-26 | | | Interest Rate Swap | 79.19 | 78.4300 | 79.1900 | 78.4300 | 0.00 |
| 23/03/2021 | IS10 On 15-June-26 | | | Interest Rate Swap | 77.75 | 76.9700 | 77.7500 | 76.9700 | 0.00 |
| 23/03/2021 | IS10 On 21-September-26 | | | Interest Rate Swap | 79.88 | 79.1000 | 79.8800 | 79.1000 | 0.00 |
| 23/03/2021 | IS10 On 21-December-26 | | | Interest Rate Swap | 83.97 | 83.2000 | 83.9700 | 83.2000 | 0.00 |
| 23/03/2021 | IS10 On 15-March-27 | | | Interest Rate Swap | 82.60 | 81.8100 | 82.6000 | 81.8100 | 0.00 |
| 23/03/2021 | IS10 On 21-June-27 | | | Interest Rate Swap | 84.80 | 83.9800 | 84.8000 | 83.9800 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | IS10 On 20-September-27 | | | Interest Rate Swap | 90.70 | 89.8500 | 90.7000 | 89.8500 | 0.00 |
| 23/03/2021 | IS10 On 20-December-27 | | | Interest Rate Swap | 91.24 | 90.3500 | 91.2400 | 90.3500 | 0.00 |
| 23/03/2021 | IS10 On 22-March-28 | | | Interest Rate Swap | 84.47 | 83.5200 | 84.4700 | 83.5200 | 0.00 |
| 23/03/2021 | IS10 On 20-June-28 | | | Interest Rate Swap | 92.37 | 91.4000 | 92.3700 | 91.4000 | 0.00 |
| 23/03/2021 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 23/03/2021 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 23/03/2021 | JBAF On 21-April-21 | | | Jibar Tradeable Future | 3.82 | 96.2050 | 96.1850 | 96.2050 | 0.00 |
| 23/03/2021 | JBAF On 19-May-21 | | | Jibar Tradeable Future | 3.86 | 96.1700 | 96.1400 | 96.1700 | 0.00 |
| 23/03/2021 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.95 | 96.1150 | 96.0550 | 96.1150 | 0.00 |
| 23/03/2021 | JBAF On 21-July-21 | | | Jibar Tradeable Future | 4.00 | 96.0500 | 96.0000 | 96.0500 | 0.00 |
| 23/03/2021 | JBAF On 18-August-21 | | | Jibar Tradeable Future | 4.14 | 95.9400 | 95.8600 | 95.9400 | 0.00 |
| 23/03/2021 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 4.21 | 95.9050 | 95.7950 | 95.9050 | 30,000.00 |
| 23/03/2021 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 4.57 | 95.5600 | 95.4300 | 95.5600 | 0.00 |
| 23/03/2021 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 4.76 | 95.4250 | 95.2400 | 95.4250 | 0.00 |
| 23/03/2021 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 5.12 | 95.0800 | 94.8800 | 95.0800 | 471.00 |
| 23/03/2021 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 5.33 | 94.8700 | 94.6750 | 94.8700 | 0.00 |
| 23/03/2021 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 5.60 | 94.6050 | 94.4050 | 94.6050 | 0.00 |
| 23/03/2021 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 5.77 | 94.4750 | 94.2300 | 94.4750 | 0.00 |
| 23/03/2021 | R023 On 06-May-21 | | | Bond Future | 5.53 | 105.3265 | 105.2650 | 105.3265 | 40,647.00 |
| 23/03/2021 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 3468 | 4 | 3 | 4 | 0.00 |
| 23/03/2021 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 3451 | 4 | 3 | 4 | 0.00 |
| 23/03/2021 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 3484 | 4 | 3 | 4 | 0.00 |
| 23/03/2021 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R023 On 05-August-21 | | | Bond Future | 5.75 | 106.4707 | 106.3807 | 106.4707 | 0.00 |
| 23/03/2021 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 219 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 214 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 209 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 902 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 892 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 881 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R023 On 04-November-21 | | | Bond Future | 6.01 | 103.7554 | 103.6413 | 103.7554 | 0.00 |
| 23/03/2021 | R023 On 04-November-21 | 4.92 | Call | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R023 On 04-November-21 | 4.91 | Call | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R023 On 04-November-21 | 4.90 | Call | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R023 On 04-November-21 | 4.90 | Put | Bond Future | 1496 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R023 On 04-November-21 | 4.91 | Put | Bond Future | 1486 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R023 On 04-November-21 | 4.92 | Put | Bond Future | 1475 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R023 On 03-February-22 | | | Bond Future | 6.40 | 104.9477 | 104.8002 | 104.9477 | 0.00 |
| 23/03/2021 | R023 On 03-February-22 | 5.07 | Call | Bond Future | 119 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R023 On 03-February-22 | 5.06 | Call | Bond Future | 117 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R023 On 03-February-22 | 5.08 | Call | Bond Future | 121 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R023 On 03-February-22 | 5.08 | Put | Bond Future | 1473 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R023 On 03-February-22 | 5.06 | Put | Bond Future | 1489 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R023 On 03-February-22 | 5.07 | Put | Bond Future | 1481 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R035 On 06-May-21 | | | Bond Future | 10.99 | 86.5706 | 86.8571 | 86.5706 | 98,315.00 |
| 23/03/2021 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 8107 | 8 | 8 | 8 | 0.00 |
| 23/03/2021 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 8056 | 8 | 8 | 8 | 0.00 |
| 23/03/2021 | R035 On 06-May-21 | 11.05 | Call | Bond Future | 2202 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R035 On 06-May-21 | 10.40 | Call | Bond Future | 615 | 1 | 1 | 1 | 600.00 |
| 23/03/2021 | R035 On 06-May-21 | 11.15 | Call | Bond Future | 2557 | 2 | 3 | 2 | 600.00 |
| 23/03/2021 | R035 On 06-May-21 | 12.91 | Call | Bond Future | 10882 | 11 | 11 | 11 | 0.00 |
| 23/03/2021 | R035 On 06-May-21 | 10.81 | Call | Bond Future | 1473 | 1 | 1 | 1 | 1,650.00 |
| 23/03/2021 | R035 On 06-May-21 | 12.02 | Call | Bond Future | 6417 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R035 On 06-May-21 | 11.32 | Call | Bond Future | 3218 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 8157 | 8 | 8 | 8 | 0.00 |
| 23/03/2021 | R035 On 06-May-21 | 10.55 | Call | Bond Future | 875 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R035 On 06-May-21 | 10.05 | Call | Bond Future | 223 | 0 | 0 | 0 | 500.00 |
| 23/03/2021 | R035 On 06-May-21 | 11.55 | Call | Bond Future | 4210 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | R035 On 06-May-21 | 12.77 | Call | Bond Future | 10179 | 10 | 10 | 10 | 0.00 |
| 23/03/2021 | R035 On 06-May-21 | 10.24 | Call | Bond Future | 402 | 0 | 0 | 0 | 223.00 |
| 23/03/2021 | R035 On 06-May-21 | 12.77 | Put | Bond Future | 47 | 0 | 0 | 0 | 1,650.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | R035 On 06-May-21 | 10.24 | Put | Bond Future | 5283 | 6 | 5 | 6 | 0.00 |
| 23/03/2021 | R035 On 06-May-21 | 11.55 | Put | Bond Future | 815 | 1 | 1 | 1 | 1,650.00 |
| 23/03/2021 | R035 On 06-May-21 | 10.40 | Put | Bond Future | 4422 | 5 | 4 | 5 | 0.00 |
| 23/03/2021 | R035 On 06-May-21 | 12.91 | Put | Bond Future | 31 | 0 | 0 | 0 | 600.00 |
| 23/03/2021 | R035 On 06-May-21 | 10.55 | Put | Bond Future | 3691 | 4 | 4 | 4 | 500.00 |
| 23/03/2021 | R035 On 06-May-21 | 10.05 | Put | Bond Future | 6405 | 7 | 6 | 7 | 0.00 |
| 23/03/2021 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 147 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 143 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R035 On 06-May-21 | 11.32 | Put | Bond Future | 1193 | 1 | 1 | 1 | 223.00 |
| 23/03/2021 | R035 On 06-May-21 | 12.02 | Put | Bond Future | 324 | 0 | 0 | 0 | 223.00 |
| 23/03/2021 | R035 On 06-May-21 | 10.81 | Put | Bond Future | 2609 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | R035 On 06-May-21 | 11.15 | Put | Bond Future | 1567 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R035 On 06-May-21 | 11.05 | Put | Bond Future | 1829 | 2 | 2 | 2 | 500.00 |
| 23/03/2021 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 140 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R035 On 05-August-21 | | | Bond Future | 11.22 | 87.5110 | 87.7777 | 87.5110 | 0.00 |
| 23/03/2021 | R035 On 05-August-21 | 10.77 | Call | Bond Future | 2171 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R035 On 05-August-21 | 10.02 | Call | Bond Future | 773 | 1 | 1 | 1 | 100.00 |
| 23/03/2021 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R035 On 05-August-21 | 11.37 | Call | Bond Future | 3910 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 50313 | 51 | 50 | 51 | 0.00 |
| 23/03/2021 | R035 On 05-August-21 | 11.37 | Put | Bond Future | 3034 | 3 | 3 | 3 | 100.00 |
| 23/03/2021 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 50430 | 51 | 50 | 51 | 0.00 |
| 23/03/2021 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 50546 | 51 | 51 | 51 | 0.00 |
| 23/03/2021 | R035 On 05-August-21 | 10.77 | Put | Bond Future | 4987 | 5 | 5 | 5 | 100.00 |
| 23/03/2021 | R035 On 05-August-21 | 10.02 | Put | Bond Future | 8549 | 9 | 9 | 9 | 0.00 |
| 23/03/2021 | R035 On 04-November-21 | | | Bond Future | 11.46 | 84.0162 | 84.2671 | 84.0162 | 0.00 |
| 23/03/2021 | R035 On 04-November-21 | 13.82 | Call | Bond Future | 12991 | 13 | 13 | 13 | 0.00 |
| 23/03/2021 | R035 On 04-November-21 | 11.75 | Call | Bond Future | 5280 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R035 On 04-November-21 | 10.23 | Call | Bond Future | 1451 | 1 | 1 | 1 | 782.00 |
| 23/03/2021 | R035 On 04-November-21 | 12.52 | Call | Bond Future | 8028 | 8 | 8 | 8 | 0.00 |
| 23/03/2021 | R035 On 04-November-21 | 12.51 | Call | Bond Future | 7993 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | R035 On 04-November-21 | 10.12 | Call | Bond Future | 1298 | 1 | 1 | 1 | 400.00 |
| 23/03/2021 | R035 On 04-November-21 | 10.62 | Call | Bond Future | 2178 | 2 | 2 | 2 | 400.00 |
| 23/03/2021 | R035 On 04-November-21 | 12.53 | Call | Bond Future | 8064 | 8 | 8 | 8 | 0.00 |
| 23/03/2021 | R035 On 04-November-21 | 11.08 | Call | Bond Future | 3272 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | R035 On 04-November-21 | 11.08 | Put | Bond Future | 5531 | 6 | 6 | 6 | 782.00 |
| 23/03/2021 | R035 On 04-November-21 | 10.23 | Put | Bond Future | 9140 | 9 | 9 | 9 | 0.00 |
| 23/03/2021 | R035 On 04-November-21 | 12.53 | Put | Bond Future | 2100 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R035 On 04-November-21 | 11.75 | Put | Bond Future | 3586 | 4 | 4 | 4 | 782.00 |
| 23/03/2021 | R035 On 04-November-21 | 10.62 | Put | Bond Future | 7315 | 8 | 7 | 8 | 0.00 |
| 23/03/2021 | R035 On 04-November-21 | 10.12 | Put | Bond Future | 9726 | 10 | 10 | 10 | 0.00 |
| 23/03/2021 | R035 On 04-November-21 | 12.51 | Put | Bond Future | 2134 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R035 On 04-November-21 | 12.52 | Put | Bond Future | 2117 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R035 On 04-November-21 | 13.82 | Put | Bond Future | 669 | 1 | 1 | 1 | 400.00 |
| 23/03/2021 | R035 On 03-February-22 | | | Bond Future | 11.71 | 84.9819 | 85.2096 | 84.9819 | 0.00 |
| 23/03/2021 | R035 On 03-February-22 | 9.70 | Call | Bond Future | 1111 | 1 | 1 | 1 | 683.00 |
| 23/03/2021 | R035 On 03-February-22 | 11.24 | Call | Bond Future | 3810 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | R035 On 03-February-22 | 11.39 | Call | Bond Future | 4203 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | R035 On 03-February-22 | 10.65 | Call | Bond Future | 2463 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R035 On 03-February-22 | 11.23 | Call | Bond Future | 3785 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | R035 On 03-February-22 | 11.22 | Call | Bond Future | 3759 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | R035 On 03-February-22 | 11.22 | Put | Bond Future | 6610 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | R035 On 03-February-22 | 11.23 | Put | Bond Future | 6576 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | R035 On 03-February-22 | 11.39 | Put | Bond Future | 6047 | 6 | 6 | 6 | 683.00 |
| 23/03/2021 | R035 On 03-February-22 | 11.24 | Put | Bond Future | 6542 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | R035 On 03-February-22 | 10.65 | Put | Bond Future | 8823 | 9 | 9 | 9 | 683.00 |
| 23/03/2021 | R035 On 03-February-22 | 9.70 | Put | Bond Future | 13803 | 14 | 14 | 14 | 0.00 |
| 23/03/2021 | R186 On 06-May-21 | | | Bond Future | 7.53 | 117.8684 | 117.4297 | 117.8684 | 107,380.00 |
| 23/03/2021 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 14543 | 15 | 15 | 15 | 0.00 |
| 23/03/2021 | R186 On 06-May-21 | 7.30 | Call | Bond Future | 654 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 14502 | 15 | 15 | 15 | 0.00 |
| 23/03/2021 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 14461 | 15 | 14 | 15 | 0.00 |
| 23/03/2021 | R186 On 06-May-21 | 7.60 | Call | Bond Future | 1314 | 2 | 1 | 2 | 5,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R186 On 06-May-21 | 7.60 | Put | Bond Future | 987 | 1 | 1 | 1 | 5,000.00 |
| 23/03/2021 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R186 On 06-May-21 | 7.30 | Put | Bond Future | 1797 | 2 | 2 | 2 | 15,177.00 |
| 23/03/2021 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R186 On 05-August-21 | | | Bond Future | 7.73 | 113.8678 | 113.3940 | 113.8678 | 0.00 |
| 23/03/2021 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 4668 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 4633 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 4599 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 627 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 617 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 607 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R186 On 04-November-21 | | | Bond Future | 7.94 | 115.1442 | 114.6397 | 115.1442 | 0.00 |
| 23/03/2021 | R186 On 04-November-21 | 8.11 | Call | Bond Future | 2875 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | R186 On 04-November-21 | 8.10 | Call | Bond Future | 2849 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | R186 On 04-November-21 | 8.09 | Call | Bond Future | 2824 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | R186 On 04-November-21 | 8.09 | Put | Bond Future | 2144 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R186 On 04-November-21 | 8.10 | Put | Bond Future | 2126 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R186 On 04-November-21 | 8.11 | Put | Bond Future | 2107 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R186 On 03-February-22 | | | Bond Future | 8.16 | 111.1855 | 110.6406 | 111.1855 | 0.00 |
| 23/03/2021 | R186 On 03-February-22 | 7.28 | Call | Bond Future | 1332 | 2 | 1 | 2 | 0.00 |
| 23/03/2021 | R186 On 03-February-22 | 7.29 | Call | Bond Future | 1346 | 2 | 1 | 2 | 0.00 |
| 23/03/2021 | R186 On 03-February-22 | 7.30 | Call | Bond Future | 1359 | 2 | 1 | 2 | 0.00 |
| 23/03/2021 | R186 On 03-February-22 | 7.30 | Put | Bond Future | 5023 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R186 On 03-February-22 | 7.29 | Put | Bond Future | 5053 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R186 On 03-February-22 | 7.28 | Put | Bond Future | 5083 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R197 On 06-May-21 | | | Bond Future | 320.27 | 320.1697 | 320.2694 | 320.1697 | 2,993.00 |
| 23/03/2021 | R197 On 05-August-21 | | | Bond Future | 315.74 | 315.7234 | 315.7413 | 315.7234 | 0.00 |
| 23/03/2021 | R197 On 04-November-21 | | | Bond Future | 319.28 | 319.3360 | 319.2832 | 319.3360 | 0.00 |
| 23/03/2021 | R197 On 03-February-22 | | | Bond Future | 314.83 | 314.9792 | 314.8290 | 314.9792 | 0.00 |
| 23/03/2021 | R202 On 06-May-21 | | | Bond Future | 228.72 | 228.2889 | 228.7172 | 228.2889 | 9,289.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | R202 On 05-August-21 | | | Bond Future | 226.95 | 226.5744 | 226.9479 | 226.5744 | 0.00 |
| 23/03/2021 | R202 On 04-November-21 | | | Bond Future | 229.49 | 229.1667 | 229.4934 | 229.1667 | 0.00 |
| 23/03/2021 | R202 On 03-February-22 | | | Bond Future | 227.81 | 227.5505 | 227.8112 | 227.5505 | 0.00 |
| 23/03/2021 | R209 On 06-May-21 | | | Bond Future | 10.90 | 66.5250 | 66.8004 | 66.5250 | 26,715.00 |
| 23/03/2021 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 6862 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | R209 On 06-May-21 | 10.60 | Call | Bond Future | 1081 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R209 On 06-May-21 | 10.25 | Call | Bond Future | 516 | 1 | 1 | 1 | 5,325.00 |
| 23/03/2021 | R209 On 06-May-21 | 11.25 | Call | Bond Future | 2896 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | R209 On 06-May-21 | 11.60 | Call | Bond Future | 4219 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 6820 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 6777 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | R209 On 06-May-21 | 9.50 | Call | Bond Future | 58 | 0 | 0 | 0 | 2,150.00 |
| 23/03/2021 | R209 On 06-May-21 | 10.35 | Call | Bond Future | 650 | 1 | 1 | 1 | 500.00 |
| 23/03/2021 | R209 On 06-May-21 | 9.75 | Call | Bond Future | 129 | 0 | 0 | 0 | 4,050.00 |
| 23/03/2021 | R209 On 06-May-21 | 11.00 | Call | Bond Future | 2080 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R209 On 06-May-21 | 10.00 | Call | Bond Future | 271 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R209 On 06-May-21 | 12.25 | Call | Bond Future | 6905 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | R209 On 06-May-21 | 12.25 | Put | Bond Future | 151 | 0 | 0 | 0 | 8,350.00 |
| 23/03/2021 | R209 On 06-May-21 | 11.00 | Put | Bond Future | 1552 | 2 | 2 | 2 | 3,500.00 |
| 23/03/2021 | R209 On 06-May-21 | 10.00 | Put | Bond Future | 5429 | 6 | 5 | 6 | 0.00 |
| 23/03/2021 | R209 On 06-May-21 | 9.75 | Put | Bond Future | 6819 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 162 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R209 On 06-May-21 | 9.50 | Put | Bond Future | 8326 | 9 | 8 | 9 | 0.00 |
| 23/03/2021 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 158 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R209 On 06-May-21 | 11.60 | Put | Bond Future | 589 | 1 | 1 | 1 | 3,750.00 |
| 23/03/2021 | R209 On 06-May-21 | 10.25 | Put | Bond Future | 4189 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | R209 On 06-May-21 | 11.25 | Put | Bond Future | 1049 | 1 | 1 | 1 | 9,150.00 |
| 23/03/2021 | R209 On 06-May-21 | 10.60 | Put | Bond Future | 2747 | 3 | 3 | 3 | 5,250.00 |
| 23/03/2021 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 155 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R209 On 06-May-21 | 10.35 | Put | Bond Future | 3740 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | R209 On 05-August-21 | | | Bond Future | 11.11 | 67.2476 | 67.5084 | 67.2476 | 0.00 |
| 23/03/2021 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 5187 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 5152 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 5221 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 1666 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 1695 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 1680 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R209 On 04-November-21 | | | Bond Future | 11.31 | 64.8607 | 65.1095 | 64.8607 | 2,255.00 |
| 23/03/2021 | R209 On 04-November-21 | 9.50 | Call | Bond Future | 742 | 1 | 1 | 1 | 4,750.00 |
| 23/03/2021 | R209 On 04-November-21 | 12.18 | Call | Bond Future | 6456 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R209 On 04-November-21 | 10.50 | Call | Bond Future | 2020 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R209 On 04-November-21 | 12.00 | Call | Bond Future | 5870 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R209 On 04-November-21 | 12.19 | Call | Bond Future | 6489 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R209 On 04-November-21 | 12.17 | Call | Bond Future | 6424 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R209 On 04-November-21 | 12.19 | Put | Bond Future | 2200 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R209 On 04-November-21 | 12.00 | Put | Bond Future | 2472 | 3 | 2 | 3 | 6,500.00 |
| 23/03/2021 | R209 On 04-November-21 | 12.18 | Put | Bond Future | 2213 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R209 On 04-November-21 | 12.17 | Put | Bond Future | 2227 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R209 On 04-November-21 | 10.50 | Put | Bond Future | 6389 | 7 | 6 | 7 | 6,500.00 |
| 23/03/2021 | R209 On 04-November-21 | 9.50 | Put | Bond Future | 11094 | 11 | 11 | 11 | 0.00 |
| 23/03/2021 | R209 On 03-February-22 | | | Bond Future | 11.53 | 65.6063 | 65.8379 | 65.6063 | 0.00 |
| 23/03/2021 | R209 On 03-February-22 | 11.04 | Call | Bond Future | 3467 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | R209 On 03-February-22 | 11.03 | Call | Bond Future | 3445 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | R209 On 03-February-22 | 11.02 | Call | Bond Future | 3422 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | R209 On 03-February-22 | 11.02 | Put | Bond Future | 6029 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R209 On 03-February-22 | 11.03 | Put | Bond Future | 5999 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R209 On 03-February-22 | 11.04 | Put | Bond Future | 5968 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R210 On 06-May-21 | | | Bond Future | 199.68 | 199.1408 | 199.6813 | 199.1408 | 1,557.00 |
| 23/03/2021 | R210 On 05-August-21 | | | Bond Future | 201.85 | 201.3538 | 201.8475 | 201.3538 | 0.00 |
| 23/03/2021 | R210 On 04-November-21 | | | Bond Future | 201.37 | 200.9169 | 201.3712 | 200.9169 | 0.00 |
| 23/03/2021 | R210 On 03-February-22 | | | Bond Future | 203.67 | 203.2722 | 203.6697 | 203.2722 | 0.00 |
| 23/03/2021 | R212 On 06-May-21 | | | Bond Future | 171.71 | 171.4302 | 171.7050 | 171.4302 | 2,930.00 |
| 23/03/2021 | R212 On 05-August-21 | | | Bond Future | 171.24 | 171.0033 | 171.2359 | 171.0033 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | R212 On 04-November-21 | | | Bond Future | 173.16 | 172.9599 | 173.1567 | 172.9599 | 0.00 |
| 23/03/2021 | R213 On 06-May-21 | | | Bond Future | 9.91 | 83.5980 | 83.3737 | 83.5980 | 9,143.00 |
| 23/03/2021 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 9959 | 10 | 10 | 10 | 0.00 |
| 23/03/2021 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 9913 | 10 | 10 | 10 | 0.00 |
| 23/03/2021 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 10004 | 10 | 10 | 10 | 0.00 |
| 23/03/2021 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R213 On 05-August-21 | | | Bond Future | 10.13 | 84.5062 | 84.2574 | 84.5062 | 0.00 |
| 23/03/2021 | R213 On 05-August-21 | 10.78 | Call | Bond Future | 4812 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R213 On 05-August-21 | 10.14 | Call | Bond Future | 2774 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 5100 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R213 On 05-August-21 | 9.34 | Call | Bond Future | 1075 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 5064 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 5027 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 1376 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 1363 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R213 On 05-August-21 | 10.14 | Put | Bond Future | 2697 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | R213 On 05-August-21 | 9.34 | Put | Bond Future | 5349 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 1350 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R213 On 05-August-21 | 10.78 | Put | Bond Future | 1459 | 1 | 1 | 1 | 0.00 |
| 23/03/2021 | R213 On 04-November-21 | | | Bond Future | 10.34 | 81.9231 | 81.6532 | 81.9231 | 0.00 |
| 23/03/2021 | R213 On 04-November-21 | 11.10 | Call | Bond Future | 5813 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R213 On 04-November-21 | 11.09 | Call | Bond Future | 5782 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R213 On 04-November-21 | 11.11 | Call | Bond Future | 5844 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R213 On 04-November-21 | 11.09 | Put | Bond Future | 2087 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R213 On 04-November-21 | 11.10 | Put | Bond Future | 2069 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R213 On 04-November-21 | 11.11 | Put | Bond Future | 2052 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R213 On 03-February-22 | | | Bond Future | 10.58 | 82.8646 | 82.5664 | 82.8646 | 0.00 |
| 23/03/2021 | R213 On 03-February-22 | 10.25 | Call | Bond Future | 3382 | 4 | 3 | 4 | 0.00 |
| 23/03/2021 | R213 On 03-February-22 | 9.76 | Call | Bond Future | 2355 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R213 On 03-February-22 | 10.15 | Call | Bond Future | 3156 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | R213 On 03-February-22 | 9.58 | Call | Bond Future | 2030 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R213 On 03-February-22 | 9.97 | Call | Bond Future | 2771 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | R213 On 03-February-22 | 9.96 | Call | Bond Future | 2750 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | R213 On 03-February-22 | 8.80 | Call | Bond Future | 1012 | 1 | 1 | 1 | 102.00 |
| 23/03/2021 | R213 On 03-February-22 | 8.63 | Call | Bond Future | 861 | 1 | 1 | 1 | 200.00 |
| 23/03/2021 | R213 On 03-February-22 | 9.98 | Call | Bond Future | 2791 | 3 | 3 | 3 | 0.00 |
| 23/03/2021 | R213 On 03-February-22 | 9.98 | Put | Bond Future | 5832 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R213 On 03-February-22 | 9.58 | Put | Bond Future | 7179 | 7 | 7 | 7 | 200.00 |
| 23/03/2021 | R213 On 03-February-22 | 8.63 | Put | Bond Future | 11301 | 11 | 11 | 11 | 0.00 |
| 23/03/2021 | R213 On 03-February-22 | 8.80 | Put | Bond Future | 10475 | 10 | 10 | 10 | 0.00 |
| 23/03/2021 | R213 On 03-February-22 | 9.96 | Put | Bond Future | 5894 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R213 On 03-February-22 | 9.97 | Put | Bond Future | 5863 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R213 On 03-February-22 | 10.15 | Put | Bond Future | 5322 | 5 | 5 | 5 | 200.00 |
| 23/03/2021 | R213 On 03-February-22 | 9.76 | Put | Bond Future | 6547 | 6 | 7 | 6 | 102.00 |
| 23/03/2021 | R213 On 03-February-22 | 10.25 | Put | Bond Future | 5038 | 5 | 5 | 5 | 102.00 |
| 23/03/2021 | R214 On 06-May-21 | | | Bond Future | 11.26 | 63.3042 | 63.8017 | 63.3042 | 14,688.00 |
| 23/03/2021 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 5502 | 5 | 6 | 5 | 0.00 |
| 23/03/2021 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 5462 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 5422 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 386 | 1 | 0 | 1 | 0.00 |
| 23/03/2021 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 379 | 1 | 0 | 1 | 0.00 |
| 23/03/2021 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 371 | 1 | 0 | 1 | 0.00 |
| 23/03/2021 | R214 On 05-August-21 | | | Bond Future | 11.46 | 63.9919 | 64.4779 | 63.9919 | 0.00 |
| 23/03/2021 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 4861 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 4894 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 4828 | 5 | 5 | 5 | 0.00 |
| 23/03/2021 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 2017 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 2049 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 2033 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R214 On 04-November-21 | | | Bond Future | 11.67 | 61.4312 | 61.9088 | 61.4312 | 0.00 |
| 23/03/2021 | R214 On 04-November-21 | 12.48 | Call | Bond Future | 6430 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R214 On 04-November-21 | 12.47 | Call | Bond Future | 6398 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | R214 On 04-November-21 | 12.46 | Call | Bond Future | 6366 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R214 On 04-November-21 | 12.46 | Put | Bond Future | 2495 | 3 | 2 | 3 | 0.00 |
| 23/03/2021 | R214 On 04-November-21 | 12.48 | Put | Bond Future | 2466 | 3 | 2 | 3 | 0.00 |
| 23/03/2021 | R214 On 04-November-21 | 12.47 | Put | Bond Future | 2481 | 3 | 2 | 3 | 0.00 |
| 23/03/2021 | R214 On 03-February-22 | | | Bond Future | 11.88 | 62.1374 | 62.6012 | 62.1374 | 0.00 |
| 23/03/2021 | R214 On 03-February-22 | 11.40 | Call | Bond Future | 3603 | 3 | 4 | 3 | 0.00 |
| 23/03/2021 | R214 On 03-February-22 | 11.39 | Call | Bond Future | 3580 | 3 | 4 | 3 | 0.00 |
| 23/03/2021 | R214 On 03-February-22 | 11.41 | Call | Bond Future | 3625 | 3 | 4 | 3 | 0.00 |
| 23/03/2021 | R214 On 03-February-22 | 11.39 | Put | Bond Future | 6129 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R214 On 03-February-22 | 11.40 | Put | Bond Future | 6098 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R214 On 03-February-22 | 11.41 | Put | Bond Future | 6068 | 6 | 6 | 6 | 0.00 |
| 23/03/2021 | R248 On 06-May-21 | | | Bond Future | 11.30 | 79.5634 | 80.2870 | 79.5634 | 137,361.00 |
| 23/03/2021 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 6935 | 6 | 7 | 6 | 0.00 |
| 23/03/2021 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 6885 | 6 | 7 | 6 | 0.00 |
| 23/03/2021 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 6985 | 6 | 7 | 6 | 0.00 |
| 23/03/2021 | R248 On 06-May-21 | 10.20 | Call | Bond Future | 102 | 0 | 0 | 0 | 1,200.00 |
| 23/03/2021 | R248 On 06-May-21 | 10.80 | Call | Bond Future | 767 | 1 | 1 | 1 | 1,200.00 |
| 23/03/2021 | R248 On 06-May-21 | 10.80 | Put | Bond Future | 4316 | 5 | 4 | 5 | 0.00 |
| 23/03/2021 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 345 | 0 | 0 | 0 | 0.00 |
| 23/03/2021 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 361 | 1 | 0 | 1 | 0.00 |
| 23/03/2021 | R248 On 06-May-21 | 10.20 | Put | Bond Future | 8273 | 9 | 8 | 9 | 0.00 |
| 23/03/2021 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 353 | 1 | 0 | 1 | 0.00 |
| 23/03/2021 | R248 On 05-August-21 | | | Bond Future | 11.51 | 80.4278 | 81.1380 | 80.4278 | 0.00 |
| 23/03/2021 | R248 On 05-August-21 | 10.00 | Call | Bond Future | 484 | 0 | 0 | 0 | 1,300.00 |
| 23/03/2021 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 7675 | 7 | 8 | 7 | 0.00 |
| 23/03/2021 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 7635 | 7 | 8 | 7 | 0.00 |
| 23/03/2021 | R248 On 05-August-21 | 10.30 | Call | Bond Future | 790 | 1 | 1 | 1 | 1,300.00 |
| 23/03/2021 | R248 On 05-August-21 | 10.90 | Call | Bond Future | 1911 | 2 | 2 | 2 | 1,300.00 |
| 23/03/2021 | R248 On 05-August-21 | 10.60 | Call | Bond Future | 1246 | 1 | 1 | 1 | 1,300.00 |
| 23/03/2021 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 7716 | 7 | 8 | 7 | 0.00 |
| 23/03/2021 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 1582 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 1566 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2021 | R248 On 05-August-21 | 10.60 | Put | Bond Future | 7667 | 8 | 8 | 8 | 0.00 |
| 23/03/2021 | R248 On 05-August-21 | 10.90 | Put | Bond Future | 6114 | 7 | 6 | 7 | 0.00 |
| 23/03/2021 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 1550 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R248 On 05-August-21 | 10.30 | Put | Bond Future | 9537 | 10 | 10 | 10 | 0.00 |
| 23/03/2021 | R248 On 05-August-21 | 10.00 | Put | Bond Future | 11672 | 12 | 12 | 12 | 0.00 |
| 23/03/2021 | R248 On 04-November-21 | | | Bond Future | 11.72 | 76.9167 | 77.6175 | 76.9167 | 0.00 |
| 23/03/2021 | R248 On 04-November-21 | 12.84 | Call | Bond Future | 8824 | 8 | 9 | 8 | 0.00 |
| 23/03/2021 | R248 On 04-November-21 | 12.83 | Call | Bond Future | 8787 | 8 | 9 | 8 | 0.00 |
| 23/03/2021 | R248 On 04-November-21 | 12.85 | Call | Bond Future | 8861 | 8 | 9 | 8 | 0.00 |
| 23/03/2021 | R248 On 04-November-21 | 12.85 | Put | Bond Future | 2201 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R248 On 04-November-21 | 12.83 | Put | Bond Future | 2236 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R248 On 04-November-21 | 12.84 | Put | Bond Future | 2219 | 2 | 2 | 2 | 0.00 |
| 23/03/2021 | R248 On 03-February-22 | | | Bond Future | 11.94 | 77.8009 | 78.4857 | 77.8009 | 0.00 |
| 23/03/2021 | R248 On 03-February-22 | 11.49 | Call | Bond Future | 4146 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | R248 On 03-February-22 | 11.48 | Call | Bond Future | 4118 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | R248 On 03-February-22 | 11.47 | Call | Bond Future | 4091 | 4 | 4 | 4 | 0.00 |
| 23/03/2021 | R248 On 03-February-22 | 11.49 | Put | Bond Future | 6991 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | R248 On 03-February-22 | 11.47 | Put | Bond Future | 7068 | 7 | 7 | 7 | 0.00 |
| 23/03/2021 | R248 On 03-February-22 | 11.48 | Put | Bond Future | 7029 | 7 | 7 | 7 | 0.00 |