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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/04/2021 TO: 15/04/2021

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | 2025 On 06-May-21 | | | Bond Future | 151.95 | 151.9915 | 151.9460 | 151.9915 | 5,664.00 |
| 15/04/2021 | 2025 On 05-August-21 | | | Bond Future | 152.04 | 152.0834 | 152.0368 | 152.0834 | 0.00 |
| 15/04/2021 | 2025 On 04-November-21 | | | Bond Future | 153.79 | 153.8334 | 153.7855 | 153.8334 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | 2025 On 03-February-22 | | | Bond Future | 154.02 | 154.0718 | 154.0230 | 154.0718 | 0.00 |
| 15/04/2021 | 2025 On 05-May-22 | | | Bond Future | 155.70 | 155.7519 | 155.7028 | 155.7519 | 0.00 |
| 15/04/2021 | 2029 On 06-May-21 | | | Bond Future | 110.63 | 110.6167 | 110.6267 | 110.6167 | 2,899.00 |
| 15/04/2021 | 2029 On 05-August-21 | | | Bond Future | 111.80 | 111.7942 | 111.8039 | 111.7942 | 0.00 |
| 15/04/2021 | 2029 On 04-November-21 | | | Bond Future | 111.94 | 111.9331 | 111.9422 | 111.9331 | 0.00 |
| 15/04/2021 | 2029 On 03-February-22 | | | Bond Future | 113.25 | 113.2367 | 113.2458 | 113.2367 | 0.00 |
| 15/04/2021 | 2029 On 05-May-22 | | | Bond Future | 113.31 | 113.3007 | 113.3101 | 113.3007 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | | | Bond Future | 9.13 | 94.7425 | 95.4682 | 94.7425 | 114,977.00 |
| 15/04/2021 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 13229 | 13 | 13 | 13 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 8.95 | Call | Bond Future | 871 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 8.36 | Call | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 8.86 | Call | Bond Future | 689 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 8.77 | Call | Bond Future | 535 | 0 | 1 | 0 | 300.00 |
| 15/04/2021 | 2030 On 06-May-21 | 9.22 | Call | Bond Future | 1593 | 1 | 2 | 1 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 10.74 | Call | Bond Future | 8562 | 8 | 9 | 8 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 13182 | 12 | 13 | 12 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 13136 | 12 | 13 | 12 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 8.90 | Call | Bond Future | 766 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 9.00 | Call | Bond Future | 985 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 9.25 | Call | Bond Future | 1689 | 1 | 2 | 1 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 9.35 | Call | Bond Future | 2032 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 9.27 | Call | Bond Future | 1755 | 1 | 2 | 1 | 300.00 |
| 15/04/2021 | 2030 On 06-May-21 | 10.95 | Call | Bond Future | 9599 | 9 | 10 | 9 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 9.92 | Call | Bond Future | 4491 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 7.97 | Call | Bond Future | 23 | 0 | 0 | 0 | 700.00 |
| 15/04/2021 | 2030 On 06-May-21 | 10.04 | Call | Bond Future | 5075 | 4 | 5 | 4 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 9.15 | Call | Bond Future | 1380 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 10.04 | Put | Bond Future | 118 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 9.15 | Put | Bond Future | 1290 | 2 | 1 | 2 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 10.95 | Put | Bond Future | 3 | 0 | 0 | 0 | 300.00 |
| 15/04/2021 | 2030 On 06-May-21 | 9.27 | Put | Bond Future | 989 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | 2030 On 06-May-21 | 9.25 | Put | Bond Future | 1035 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 9.00 | Put | Bond Future | 1749 | 2 | 2 | 2 | 5,000.00 |
| 15/04/2021 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 10.74 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 9.22 | Put | Bond Future | 1107 | 2 | 1 | 2 | 700.00 |
| 15/04/2021 | 2030 On 06-May-21 | 7.97 | Put | Bond Future | 6932 | 8 | 7 | 8 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 9.92 | Put | Bond Future | 172 | 0 | 0 | 0 | 700.00 |
| 15/04/2021 | 2030 On 06-May-21 | 8.90 | Put | Bond Future | 2105 | 3 | 2 | 3 | 2,500.00 |
| 15/04/2021 | 2030 On 06-May-21 | 9.35 | Put | Bond Future | 819 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 8.77 | Put | Bond Future | 2628 | 3 | 3 | 3 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 8.86 | Put | Bond Future | 2259 | 3 | 2 | 3 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 8.95 | Put | Bond Future | 1922 | 2 | 2 | 2 | 2,500.00 |
| 15/04/2021 | 2030 On 06-May-21 | 8.36 | Put | Bond Future | 4653 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2030 On 05-August-21 | | | Bond Future | 9.35 | 91.7224 | 92.4552 | 91.7224 | 0.00 |
| 15/04/2021 | 2030 On 05-August-21 | 9.75 | Call | Bond Future | 4113 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | 2030 On 05-August-21 | 10.30 | Call | Bond Future | 6140 | 6 | 6 | 6 | 0.00 |
| 15/04/2021 | 2030 On 05-August-21 | 7.70 | Call | Bond Future | 331 | 0 | 0 | 0 | 200.00 |
| 15/04/2021 | 2030 On 05-August-21 | 8.95 | Call | Bond Future | 1903 | 2 | 2 | 2 | 600.00 |
| 15/04/2021 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 6660 | 6 | 7 | 6 | 0.00 |
| 15/04/2021 | 2030 On 05-August-21 | 8.83 | Call | Bond Future | 1654 | 1 | 2 | 1 | 479.00 |
| 15/04/2021 | 2030 On 05-August-21 | 10.15 | Call | Bond Future | 5557 | 5 | 6 | 5 | 0.00 |
| 15/04/2021 | 2030 On 05-August-21 | 8.78 | Call | Bond Future | 1557 | 1 | 2 | 1 | 200.00 |
| 15/04/2021 | 2030 On 05-August-21 | 9.45 | Call | Bond Future | 3176 | 3 | 3 | 3 | 600.00 |
| 15/04/2021 | 2030 On 05-August-21 | 12.10 | Call | Bond Future | 13666 | 13 | 14 | 13 | 0.00 |
| 15/04/2021 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 6580 | 6 | 7 | 6 | 0.00 |
| 15/04/2021 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 6620 | 6 | 7 | 6 | 0.00 |
| 15/04/2021 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 998 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 1008 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2030 On 05-August-21 | 12.10 | Put | Bond Future | 86 | 0 | 0 | 0 | 600.00 |
| 15/04/2021 | 2030 On 05-August-21 | 7.70 | Put | Bond Future | 9953 | 11 | 10 | 11 | 0.00 |
| 15/04/2021 | 2030 On 05-August-21 | 10.30 | Put | Bond Future | 1126 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | 2030 On 05-August-21 | 8.78 | Put | Bond Future | 4742 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 988 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2030 On 05-August-21 | 9.45 | Put | Bond Future | 2630 | 3 | 3 | 3 | 0.00 |
| 15/04/2021 | 2030 On 05-August-21 | 8.95 | Put | Bond Future | 4123 | 5 | 4 | 5 | 0.00 |
| 15/04/2021 | 2030 On 05-August-21 | 9.75 | Put | Bond Future | 1957 | 2 | 2 | 2 | 479.00 |
| 15/04/2021 | 2030 On 05-August-21 | 8.83 | Put | Bond Future | 4554 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2030 On 05-August-21 | 10.15 | Put | Bond Future | 1311 | 2 | 1 | 2 | 479.00 |
| 15/04/2021 | 2030 On 04-November-21 | | | Bond Future | 9.55 | 92.7575 | 93.4980 | 92.7575 | 0.00 |
| 15/04/2021 | 2030 On 04-November-21 | 9.90 | Call | Bond Future | 4647 | 4 | 5 | 4 | 1,102.00 |
| 15/04/2021 | 2030 On 04-November-21 | 8.77 | Call | Bond Future | 1865 | 2 | 2 | 2 | 300.00 |
| 15/04/2021 | 2030 On 04-November-21 | 11.44 | Call | Bond Future | 10131 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | 2030 On 04-November-21 | 10.61 | Call | Bond Future | 7076 | 7 | 7 | 7 | 0.00 |
| 15/04/2021 | 2030 On 04-November-21 | 10.59 | Call | Bond Future | 7002 | 7 | 7 | 7 | 0.00 |
| 15/04/2021 | 2030 On 04-November-21 | 9.20 | Call | Bond Future | 2757 | 3 | 3 | 3 | 1,102.00 |
| 15/04/2021 | 2030 On 04-November-21 | 11.26 | Call | Bond Future | 9450 | 9 | 9 | 9 | 0.00 |
| 15/04/2021 | 2030 On 04-November-21 | 10.60 | Call | Bond Future | 7039 | 7 | 7 | 7 | 0.00 |
| 15/04/2021 | 2030 On 04-November-21 | 8.27 | Call | Bond Future | 1143 | 1 | 1 | 1 | 300.00 |
| 15/04/2021 | 2030 On 04-November-21 | 8.77 | Put | Bond Future | 6095 | 7 | 6 | 7 | 0.00 |
| 15/04/2021 | 2030 On 04-November-21 | 11.44 | Put | Bond Future | 774 | 1 | 1 | 1 | 300.00 |
| 15/04/2021 | 2030 On 04-November-21 | 10.60 | Put | Bond Future | 1671 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | 2030 On 04-November-21 | 10.59 | Put | Bond Future | 1683 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | 2030 On 04-November-21 | 8.27 | Put | Bond Future | 8232 | 9 | 8 | 9 | 0.00 |
| 15/04/2021 | 2030 On 04-November-21 | 10.61 | Put | Bond Future | 1659 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | 2030 On 04-November-21 | 9.20 | Put | Bond Future | 4613 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2030 On 04-November-21 | 11.26 | Put | Bond Future | 927 | 1 | 1 | 1 | 1,102.00 |
| 15/04/2021 | 2030 On 04-November-21 | 9.90 | Put | Bond Future | 2797 | 3 | 3 | 3 | 0.00 |
| 15/04/2021 | 2030 On 03-February-22 | | | Bond Future | 9.76 | 89.8124 | 90.5612 | 89.8124 | 0.00 |
| 15/04/2021 | 2030 On 03-February-22 | 9.78 | Call | Bond Future | 3758 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | 2030 On 03-February-22 | 9.44 | Call | Bond Future | 2903 | 3 | 3 | 3 | 0.00 |
| 15/04/2021 | 2030 On 03-February-22 | 9.43 | Call | Bond Future | 2880 | 3 | 3 | 3 | 0.00 |
| 15/04/2021 | 2030 On 03-February-22 | 8.39 | Call | Bond Future | 1118 | 1 | 1 | 1 | 101.00 |
| 15/04/2021 | 2030 On 03-February-22 | 9.35 | Call | Bond Future | 2695 | 3 | 3 | 3 | 0.00 |
| 15/04/2021 | 2030 On 03-February-22 | 9.45 | Call | Bond Future | 2927 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | 2030 On 03-February-22 | 9.45 | Put | Bond Future | 4540 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2030 On 03-February-22 | 9.35 | Put | Bond Future | 4833 | 5 | 5 | 5 | 101.00 |
| 15/04/2021 | 2030 On 03-February-22 | 8.39 | Put | Bond Future | 8495 | 9 | 8 | 9 | 0.00 |
| 15/04/2021 | 2030 On 03-February-22 | 9.43 | Put | Bond Future | 4598 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2030 On 03-February-22 | 9.44 | Put | Bond Future | 4569 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2030 On 03-February-22 | 9.78 | Put | Bond Future | 3666 | 4 | 4 | 4 | 101.00 |
| 15/04/2021 | 2030 On 05-May-22 | | | Bond Future | 10.01 | 90.7693 | 91.5263 | 90.7693 | 0.00 |
| 15/04/2021 | 2030 On 05-May-22 | 10.19 | Call | Bond Future | 883 | 0 | 1 | 0 | 0.00 |
| 15/04/2021 | 2030 On 05-May-22 | 10.20 | Call | Bond Future | 932 | 0 | 1 | 0 | 0.00 |
| 15/04/2021 | 2030 On 05-May-22 | 10.21 | Call | Bond Future | 980 | 0 | 1 | 0 | 0.00 |
| 15/04/2021 | 2030 On 05-May-22 | 10.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2030 On 05-May-22 | 10.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2030 On 05-May-22 | 10.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2032 On 06-May-21 | | | Bond Future | 9.93 | 89.2315 | 89.8857 | 89.2315 | 137,394.00 |
| 15/04/2021 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 11997 | 11 | 12 | 11 | 0.00 |
| 15/04/2021 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 11947 | 11 | 12 | 11 | 0.00 |
| 15/04/2021 | 2032 On 06-May-21 | 10.33 | Call | Bond Future | 3005 | 3 | 3 | 3 | 736.00 |
| 15/04/2021 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 12047 | 11 | 12 | 11 | 0.00 |
| 15/04/2021 | 2032 On 06-May-21 | 12.57 | Call | Bond Future | 14237 | 14 | 14 | 14 | 0.00 |
| 15/04/2021 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2032 On 06-May-21 | 12.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 736.00 |
| 15/04/2021 | 2032 On 06-May-21 | 10.33 | Put | Bond Future | 615 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2032 On 05-August-21 | | | Bond Future | 10.14 | 90.1591 | 90.8196 | 90.1591 | 0.00 |
| 15/04/2021 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 7773 | 7 | 8 | 7 | 0.00 |
| 15/04/2021 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 7813 | 7 | 8 | 7 | 0.00 |
| 15/04/2021 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 7854 | 7 | 8 | 7 | 0.00 |
| 15/04/2021 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 1033 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 1045 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 1057 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2032 On 04-November-21 | | | Bond Future | 10.35 | 87.0298 | 87.6973 | 87.0298 | 21.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | 2032 On 04-November-21 | 12.81 | Call | Bond Future | 13176 | 13 | 13 | 13 | 0.00 |
| 15/04/2021 | 2032 On 04-November-21 | 9.33 | Call | Bond Future | 1741 | 2 | 2 | 2 | 700.00 |
| 15/04/2021 | 2032 On 04-November-21 | 11.71 | Call | Bond Future | 8885 | 9 | 9 | 9 | 0.00 |
| 15/04/2021 | 2032 On 04-November-21 | 11.69 | Call | Bond Future | 8811 | 8 | 9 | 8 | 0.00 |
| 15/04/2021 | 2032 On 04-November-21 | 11.70 | Call | Bond Future | 8848 | 8 | 9 | 8 | 0.00 |
| 15/04/2021 | 2032 On 04-November-21 | 9.83 | Call | Bond Future | 2746 | 3 | 3 | 3 | 700.00 |
| 15/04/2021 | 2032 On 04-November-21 | 11.71 | Put | Bond Future | 1584 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | 2032 On 04-November-21 | 11.69 | Put | Bond Future | 1612 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | 2032 On 04-November-21 | 9.33 | Put | Bond Future | 7847 | 8 | 8 | 8 | 0.00 |
| 15/04/2021 | 2032 On 04-November-21 | 11.70 | Put | Bond Future | 1598 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | 2032 On 04-November-21 | 12.81 | Put | Bond Future | 564 | 1 | 1 | 1 | 700.00 |
| 15/04/2021 | 2032 On 04-November-21 | 9.83 | Put | Bond Future | 5796 | 6 | 6 | 6 | 0.00 |
| 15/04/2021 | 2032 On 03-February-22 | | | Bond Future | 10.57 | 88.0237 | 88.6987 | 88.0237 | 0.00 |
| 15/04/2021 | 2032 On 03-February-22 | 10.14 | Call | Bond Future | 3090 | 3 | 3 | 3 | 0.00 |
| 15/04/2021 | 2032 On 03-February-22 | 9.14 | Call | Bond Future | 1292 | 1 | 1 | 1 | 97.00 |
| 15/04/2021 | 2032 On 03-February-22 | 8.91 | Call | Bond Future | 1029 | 1 | 1 | 1 | 198.00 |
| 15/04/2021 | 2032 On 03-February-22 | 10.44 | Call | Bond Future | 3869 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | 2032 On 03-February-22 | 10.45 | Call | Bond Future | 3896 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | 2032 On 03-February-22 | 9.81 | Call | Bond Future | 2341 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | 2032 On 03-February-22 | 10.66 | Call | Bond Future | 4493 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | 2032 On 03-February-22 | 10.42 | Call | Bond Future | 3814 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | 2032 On 03-February-22 | 10.43 | Call | Bond Future | 3842 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | 2032 On 03-February-22 | 10.43 | Put | Bond Future | 4644 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2032 On 03-February-22 | 10.42 | Put | Bond Future | 4673 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2032 On 03-February-22 | 10.45 | Put | Bond Future | 4587 | 5 | 5 | 5 | 198.00 |
| 15/04/2021 | 2032 On 03-February-22 | 10.66 | Put | Bond Future | 4021 | 5 | 4 | 5 | 97.00 |
| 15/04/2021 | 2032 On 03-February-22 | 9.81 | Put | Bond Future | 6711 | 7 | 7 | 7 | 198.00 |
| 15/04/2021 | 2032 On 03-February-22 | 8.91 | Put | Bond Future | 10935 | 12 | 11 | 12 | 0.00 |
| 15/04/2021 | 2032 On 03-February-22 | 10.44 | Put | Bond Future | 4616 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2032 On 03-February-22 | 10.14 | Put | Bond Future | 5537 | 6 | 6 | 6 | 97.00 |
| 15/04/2021 | 2032 On 03-February-22 | 9.14 | Put | Bond Future | 9740 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | 2032 On 05-May-22 | | | Bond Future | 10.82 | 84.8176 | 85.4999 | 84.8176 | 0.00 |
| 15/04/2021 | 2032 On 05-May-22 | 11.04 | Call | Bond Future | 1158 | 0 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | 2032 On 05-May-22 | 11.02 | Call | Bond Future | 1053 | 0 | 1 | 0 | 0.00 |
| 15/04/2021 | 2032 On 05-May-22 | 11.03 | Call | Bond Future | 1106 | 0 | 1 | 0 | 0.00 |
| 15/04/2021 | 2032 On 05-May-22 | 11.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2032 On 05-May-22 | 11.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2032 On 05-May-22 | 11.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2033 On 06-May-21 | | | Bond Future | 105.14 | 105.1291 | 105.1405 | 105.1291 | 9,985.00 |
| 15/04/2021 | 2033 On 05-August-21 | | | Bond Future | 106.26 | 106.2482 | 106.2593 | 106.2482 | 0.00 |
| 15/04/2021 | 2033 On 04-November-21 | | | Bond Future | 106.26 | 106.2492 | 106.2598 | 106.2492 | 0.00 |
| 15/04/2021 | 2033 On 03-February-22 | | | Bond Future | 107.50 | 107.4866 | 107.4972 | 107.4866 | 0.00 |
| 15/04/2021 | 2033 On 05-May-22 | | | Bond Future | 107.42 | 107.4079 | 107.4189 | 107.4079 | 0.00 |
| 15/04/2021 | 2037 On 06-May-21 | | | Bond Future | 10.70 | 85.0162 | 85.7576 | 85.0162 | 128,448.00 |
| 15/04/2021 | 2037 On 06-May-21 | 12.44 | Call | Bond Future | 10377 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | 2037 On 06-May-21 | 12.43 | Call | Bond Future | 10324 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | 2037 On 06-May-21 | 12.42 | Call | Bond Future | 10271 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | 2037 On 06-May-21 | 12.44 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2037 On 06-May-21 | 12.42 | Put | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2037 On 06-May-21 | 12.43 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2037 On 05-August-21 | | | Bond Future | 10.92 | 81.6446 | 82.3934 | 81.6446 | 0.00 |
| 15/04/2021 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 9034 | 9 | 9 | 9 | 0.00 |
| 15/04/2021 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 9119 | 9 | 9 | 9 | 0.00 |
| 15/04/2021 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 9077 | 9 | 9 | 9 | 0.00 |
| 15/04/2021 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 1074 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 1086 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 1062 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2037 On 04-November-21 | | | Bond Future | 11.11 | 82.5663 | 83.3232 | 82.5663 | 0.00 |
| 15/04/2021 | 2037 On 04-November-21 | 12.82 | Call | Bond Future | 11065 | 11 | 11 | 11 | 0.00 |
| 15/04/2021 | 2037 On 04-November-21 | 12.81 | Call | Bond Future | 11025 | 11 | 11 | 11 | 0.00 |
| 15/04/2021 | 2037 On 04-November-21 | 12.30 | Call | Bond Future | 9069 | 9 | 9 | 9 | 0.00 |
| 15/04/2021 | 2037 On 04-November-21 | 11.49 | Call | Bond Future | 5937 | 6 | 6 | 6 | 600.00 |
| 15/04/2021 | 2037 On 04-November-21 | 12.83 | Call | Bond Future | 11104 | 11 | 11 | 11 | 0.00 |
| 15/04/2021 | 2037 On 04-November-21 | 12.82 | Put | Bond Future | 1425 | 2 | 1 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | 2037 On 04-November-21 | 12.30 | Put | Bond Future | 2171 | 2 | 2 | 2 | 600.00 |
| 15/04/2021 | 2037 On 04-November-21 | 11.49 | Put | Bond Future | 3644 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | 2037 On 04-November-21 | 12.81 | Put | Bond Future | 1437 | 2 | 1 | 2 | 0.00 |
| 15/04/2021 | 2037 On 04-November-21 | 12.83 | Put | Bond Future | 1413 | 2 | 1 | 2 | 0.00 |
| 15/04/2021 | 2037 On 03-February-22 | | | Bond Future | 11.33 | 79.2547 | 80.0200 | 79.2547 | 0.00 |
| 15/04/2021 | 2037 On 03-February-22 | 11.47 | Call | Bond Future | 5254 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2037 On 03-February-22 | 11.46 | Call | Bond Future | 5222 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2037 On 03-February-22 | 11.45 | Call | Bond Future | 5191 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2037 On 03-February-22 | 11.47 | Put | Bond Future | 4396 | 5 | 4 | 5 | 0.00 |
| 15/04/2021 | 2037 On 03-February-22 | 11.45 | Put | Bond Future | 4451 | 5 | 4 | 5 | 0.00 |
| 15/04/2021 | 2037 On 03-February-22 | 11.46 | Put | Bond Future | 4423 | 5 | 4 | 5 | 0.00 |
| 15/04/2021 | 2037 On 05-May-22 | | | Bond Future | 11.56 | 80.0989 | 80.8724 | 80.0989 | 0.00 |
| 15/04/2021 | 2037 On 05-May-22 | 11.84 | Call | Bond Future | 1603 | 1 | 2 | 1 | 0.00 |
| 15/04/2021 | 2037 On 05-May-22 | 11.82 | Call | Bond Future | 1489 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2037 On 05-May-22 | 11.83 | Call | Bond Future | 1546 | 1 | 2 | 1 | 0.00 |
| 15/04/2021 | 2037 On 05-May-22 | 11.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2037 On 05-May-22 | 11.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2037 On 05-May-22 | 11.83 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2038 On 06-May-21 | | | Bond Future | 119.01 | 119.4691 | 119.0082 | 119.4691 | 8,039.00 |
| 15/04/2021 | 2038 On 05-August-21 | | | Bond Future | 118.56 | 119.0240 | 118.5578 | 119.0240 | 0.00 |
| 15/04/2021 | 2038 On 04-November-21 | | | Bond Future | 119.92 | 120.3939 | 119.9217 | 120.3939 | 0.00 |
| 15/04/2021 | 2038 On 03-February-22 | | | Bond Future | 119.57 | 120.0488 | 119.5708 | 120.0488 | 0.00 |
| 15/04/2021 | 2038 On 05-May-22 | | | Bond Future | 120.87 | 121.3576 | 120.8746 | 121.3576 | 0.00 |
| 15/04/2021 | 2040 On 06-May-21 | | | Bond Future | 10.84 | 87.3019 | 87.8469 | 87.3019 | 84,838.00 |
| 15/04/2021 | 2040 On 06-May-21 | 12.43 | Call | Bond Future | 10125 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | 2040 On 06-May-21 | 12.42 | Call | Bond Future | 10068 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | 2040 On 06-May-21 | 13.38 | Call | Bond Future | 15236 | 15 | 15 | 15 | 0.00 |
| 15/04/2021 | 2040 On 06-May-21 | 12.44 | Call | Bond Future | 10181 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | 2040 On 06-May-21 | 10.83 | Call | Bond Future | 1713 | 2 | 2 | 2 | 300.00 |
| 15/04/2021 | 2040 On 06-May-21 | 11.58 | Call | Bond Future | 5274 | 5 | 5 | 5 | 300.00 |
| 15/04/2021 | 2040 On 06-May-21 | 11.58 | Put | Bond Future | 310 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | 2040 On 06-May-21 | 12.44 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2040 On 06-May-21 | 10.83 | Put | Bond Future | 1770 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | 2040 On 06-May-21 | 13.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 300.00 |
| 15/04/2021 | 2040 On 06-May-21 | 12.42 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2040 On 06-May-21 | 12.43 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2040 On 05-August-21 | | | Bond Future | 11.05 | 83.7038 | 84.2541 | 83.7038 | 100.00 |
| 15/04/2021 | 2040 On 05-August-21 | 11.55 | Call | Bond Future | 5701 | 5 | 6 | 5 | 900.00 |
| 15/04/2021 | 2040 On 05-August-21 | 14.80 | Call | Bond Future | 20421 | 20 | 20 | 20 | 0.00 |
| 15/04/2021 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 9949 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 9904 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 9859 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | 2040 On 05-August-21 | 11.05 | Call | Bond Future | 3777 | 4 | 4 | 4 | 900.00 |
| 15/04/2021 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 996 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2040 On 05-August-21 | 11.05 | Put | Bond Future | 3778 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 1019 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2040 On 05-August-21 | 14.80 | Put | Bond Future | 42 | 0 | 0 | 0 | 900.00 |
| 15/04/2021 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 1007 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2040 On 05-August-21 | 11.55 | Put | Bond Future | 2406 | 3 | 2 | 3 | 0.00 |
| 15/04/2021 | 2040 On 04-November-21 | | | Bond Future | 11.24 | 84.6488 | 85.2049 | 84.6488 | 0.00 |
| 15/04/2021 | 2040 On 04-November-21 | 12.91 | Call | Bond Future | 11489 | 11 | 11 | 11 | 0.00 |
| 15/04/2021 | 2040 On 04-November-21 | 12.90 | Call | Bond Future | 11448 | 11 | 11 | 11 | 0.00 |
| 15/04/2021 | 2040 On 04-November-21 | 12.89 | Call | Bond Future | 11407 | 11 | 11 | 11 | 0.00 |
| 15/04/2021 | 2040 On 04-November-21 | 12.89 | Put | Bond Future | 1556 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | 2040 On 04-November-21 | 12.90 | Put | Bond Future | 1543 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | 2040 On 04-November-21 | 12.91 | Put | Bond Future | 1530 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | 2040 On 03-February-22 | | | Bond Future | 11.45 | 81.1108 | 81.6731 | 81.1108 | 0.00 |
| 15/04/2021 | 2040 On 03-February-22 | 11.58 | Call | Bond Future | 5481 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2040 On 03-February-22 | 11.57 | Call | Bond Future | 5447 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2040 On 03-February-22 | 11.59 | Call | Bond Future | 5514 | 5 | 6 | 5 | 0.00 |
| 15/04/2021 | 2040 On 03-February-22 | 11.57 | Put | Bond Future | 4695 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2040 On 03-February-22 | 11.58 | Put | Bond Future | 4666 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2040 On 03-February-22 | 11.59 | Put | Bond Future | 4636 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2040 On 05-May-22 | | | Bond Future | 11.68 | 81.9746 | 82.5430 | 81.9746 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | 2040 On 05-May-22 | 11.91 | Call | Bond Future | 1404 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2040 On 05-May-22 | 11.90 | Call | Bond Future | 1344 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2040 On 05-May-22 | 11.92 | Call | Bond Future | 1465 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2040 On 05-May-22 | 11.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2040 On 05-May-22 | 11.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2040 On 05-May-22 | 11.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2044 On 06-May-21 | | | Bond Future | 10.88 | 83.9798 | 84.5661 | 83.9798 | 61,307.00 |
| 15/04/2021 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 10015 | 9 | 10 | 9 | 0.00 |
| 15/04/2021 | 2044 On 06-May-21 | 10.70 | Call | Bond Future | 1178 | 1 | 1 | 1 | 3,100.00 |
| 15/04/2021 | 2044 On 06-May-21 | 11.90 | Call | Bond Future | 6892 | 6 | 7 | 6 | 0.00 |
| 15/04/2021 | 2044 On 06-May-21 | 11.35 | Call | Bond Future | 3848 | 3 | 4 | 3 | 3,100.00 |
| 15/04/2021 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 9959 | 9 | 10 | 9 | 0.00 |
| 15/04/2021 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 9903 | 9 | 10 | 9 | 0.00 |
| 15/04/2021 | 2044 On 06-May-21 | 11.40 | Call | Bond Future | 4108 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | 2044 On 06-May-21 | 11.79 | Call | Bond Future | 6263 | 6 | 6 | 6 | 0.00 |
| 15/04/2021 | 2044 On 06-May-21 | 11.10 | Call | Bond Future | 2647 | 2 | 3 | 2 | 0.00 |
| 15/04/2021 | 2044 On 06-May-21 | 12.50 | Call | Bond Future | 10295 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | 2044 On 06-May-21 | 12.50 | Put | Bond Future | 21 | 0 | 0 | 0 | 3,100.00 |
| 15/04/2021 | 2044 On 06-May-21 | 11.79 | Put | Bond Future | 207 | 0 | 0 | 0 | 3,100.00 |
| 15/04/2021 | 2044 On 06-May-21 | 11.40 | Put | Bond Future | 555 | 1 | 1 | 1 | 3,100.00 |
| 15/04/2021 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2044 On 06-May-21 | 11.90 | Put | Bond Future | 155 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2044 On 06-May-21 | 11.35 | Put | Bond Future | 626 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2044 On 06-May-21 | 11.10 | Put | Bond Future | 1116 | 1 | 1 | 1 | 3,100.00 |
| 15/04/2021 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 25 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2044 On 06-May-21 | 10.70 | Put | Bond Future | 2483 | 3 | 2 | 3 | 0.00 |
| 15/04/2021 | 2044 On 05-August-21 | | | Bond Future | 11.08 | 80.4723 | 81.0644 | 80.4723 | 0.00 |
| 15/04/2021 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 10331 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 10286 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 10376 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 916 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 927 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 938 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2044 On 04-November-21 | | | Bond Future | 11.27 | 81.3809 | 81.9792 | 81.3809 | 0.00 |
| 15/04/2021 | 2044 On 04-November-21 | 12.90 | Call | Bond Future | 11382 | 11 | 11 | 11 | 0.00 |
| 15/04/2021 | 2044 On 04-November-21 | 12.89 | Call | Bond Future | 11341 | 11 | 11 | 11 | 0.00 |
| 15/04/2021 | 2044 On 04-November-21 | 12.91 | Call | Bond Future | 11422 | 11 | 11 | 11 | 0.00 |
| 15/04/2021 | 2044 On 04-November-21 | 12.91 | Put | Bond Future | 1586 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | 2044 On 04-November-21 | 12.89 | Put | Bond Future | 1612 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | 2044 On 04-November-21 | 12.90 | Put | Bond Future | 1599 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | 2044 On 03-February-22 | | | Bond Future | 11.47 | 77.9308 | 78.5357 | 77.9308 | 0.00 |
| 15/04/2021 | 2044 On 03-February-22 | 11.61 | Call | Bond Future | 5582 | 6 | 6 | 6 | 0.00 |
| 15/04/2021 | 2044 On 03-February-22 | 11.59 | Call | Bond Future | 5514 | 5 | 6 | 5 | 0.00 |
| 15/04/2021 | 2044 On 03-February-22 | 11.60 | Call | Bond Future | 5548 | 6 | 6 | 6 | 0.00 |
| 15/04/2021 | 2044 On 03-February-22 | 11.60 | Put | Bond Future | 4692 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2044 On 03-February-22 | 11.59 | Put | Bond Future | 4722 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2044 On 03-February-22 | 11.61 | Put | Bond Future | 4663 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | 2044 On 05-May-22 | | | Bond Future | 11.69 | 78.7606 | 79.3722 | 78.7606 | 0.00 |
| 15/04/2021 | 2044 On 05-May-22 | 11.93 | Call | Bond Future | 1516 | 1 | 2 | 1 | 0.00 |
| 15/04/2021 | 2044 On 05-May-22 | 11.91 | Call | Bond Future | 1394 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2044 On 05-May-22 | 11.92 | Call | Bond Future | 1455 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | 2044 On 05-May-22 | 11.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2044 On 05-May-22 | 11.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2044 On 05-May-22 | 11.93 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | 2046 On 06-May-21 | | | Bond Future | 108.26 | 105.6823 | 108.2627 | 105.6823 | 15,133.00 |
| 15/04/2021 | 2046 On 05-August-21 | | | Bond Future | 109.41 | 106.8074 | 109.4148 | 106.8074 | 0.00 |
| 15/04/2021 | 2046 On 04-November-21 | | | Bond Future | 108.87 | 106.2337 | 108.8705 | 106.2337 | 0.00 |
| 15/04/2021 | 2046 On 03-February-22 | | | Bond Future | 110.14 | 107.4711 | 110.1385 | 107.4711 | 0.00 |
| 15/04/2021 | 2046 On 05-May-22 | | | Bond Future | 109.50 | 106.8030 | 109.4996 | 106.8030 | 0.00 |
| 15/04/2021 | 2050 On 06-May-21 | | | Bond Future | 111.34 | 109.8745 | 111.3417 | 109.8745 | 11,044.00 |
| 15/04/2021 | 2050 On 05-August-21 | | | Bond Future | 110.60 | 109.1223 | 110.6044 | 109.1223 | 0.00 |
| 15/04/2021 | 2050 On 04-November-21 | | | Bond Future | 111.88 | 110.3780 | 111.8766 | 110.3780 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | 2050 On 03-February-22 | | | Bond Future | 111.24 | 109.7213 | 111.2373 | 109.7213 | 0.00 |
| 15/04/2021 | 2050 On 05-May-22 | | | Bond Future | 112.45 | 110.9175 | 112.4500 | 110.9175 | 0.00 |
| 15/04/2021 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | AL37 On 06-May-21 | | | Index Future | 785.26 | 781.7170 | 785.2580 | 781.7170 | 0.00 |
| 15/04/2021 | AL37 On 05-August-21 | | | Index Future | 793.33 | 789.7550 | 793.3290 | 789.7550 | 0.00 |
| 15/04/2021 | AL37 On 04-November-21 | | | Index Future | 802.35 | 798.7370 | 802.3480 | 798.7370 | 0.00 |
| 15/04/2021 | AL37 On 03-February-22 | | | Index Future | 811.50 | 807.8480 | 811.4980 | 807.8480 | 0.00 |
| 15/04/2021 | AL37 On 05-May-22 | | | Index Future | 814.85 | 814.8500 | 814.8500 | 814.8500 | 0.00 |
| 15/04/2021 | AL7T On 06-May-21 | | | Index Future | 875.38 | 868.7270 | 875.3750 | 868.7270 | 0.00 |
| 15/04/2021 | AL7T On 05-August-21 | | | Index Future | 884.37 | 877.6590 | 884.3730 | 877.6590 | 0.00 |
| 15/04/2021 | AL7T On 04-November-21 | | | Index Future | 894.43 | 887.6410 | 894.4260 | 887.6410 | 0.00 |
| 15/04/2021 | AL7T On 03-February-22 | | | Index Future | 904.63 | 897.7660 | 904.6270 | 897.7660 | 0.00 |
| 15/04/2021 | AL7T On 05-May-22 | | | Index Future | 904.62 | 904.6200 | 904.6200 | 904.6200 | 0.00 |
| 15/04/2021 | ALBI On 06-May-21 | | | Index Future | 773.16 | 768.3180 | 773.1630 | 768.3180 | 299.00 |
| 15/04/2021 | ALBI On 05-August-21 | | | Index Future | 781.11 | 776.2190 | 781.1100 | 776.2190 | 0.00 |
| 15/04/2021 | ALBI On 04-November-21 | | | Index Future | 789.99 | 785.0470 | 789.9890 | 785.0470 | 0.00 |
| 15/04/2021 | ALBI On 03-February-22 | | | Index Future | 799.00 | 794.0020 | 798.9990 | 794.0020 | 0.00 |
| 15/04/2021 | ALBI On 05-May-22 | | | Index Future | 797.84 | 797.8400 | 797.8400 | 797.8400 | 0.00 |
| 15/04/2021 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C030 On 31-January-30 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 15/04/2021 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C303 On 28-February-33 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/04/2021 | ES33 On 06-May-21 | | | Bond Future | 11.40 | 75.0750 | 75.6239 | 75.0750 | 350.00 |
| 15/04/2021 | ES33 On 05-August-21 | | | Bond Future | 11.65 | 75.8742 | 76.4286 | 75.8742 | 0.00 |
| 15/04/2021 | ES33 On 04-November-21 | | | Bond Future | 11.90 | 72.9719 | 73.5322 | 72.9719 | 0.00 |
| 15/04/2021 | ES33 On 03-February-22 | | | Bond Future | 12.17 | 73.8225 | 74.3892 | 73.8225 | 0.00 |
| 15/04/2021 | ES33 On 05-May-22 | | | Bond Future | 12.46 | 70.8510 | 71.4240 | 70.8510 | 0.00 |
| 15/04/2021 | ES42 On 06-May-21 | | | Bond Future | 11.84 | 74.2274 | 74.6661 | 74.2274 | 4,779.00 |
| 15/04/2021 | ES42 On 05-August-21 | | | Bond Future | 12.08 | 75.0176 | 75.4607 | 75.0176 | 0.00 |
| 15/04/2021 | ES42 On 04-November-21 | | | Bond Future | 12.31 | 71.6227 | 72.0705 | 71.6227 | 0.00 |
| 15/04/2021 | ES42 On 03-February-22 | | | Bond Future | 12.55 | 72.4580 | 72.9108 | 72.4580 | 0.00 |
| 15/04/2021 | ES42 On 05-May-22 | | | Bond Future | 12.82 | 68.9894 | 69.4474 | 68.9894 | 0.00 |
| 15/04/2021 | GOVI On 06-May-21 | | | GOVI | 763.75 | 758.9550 | 763.7490 | 758.9550 | 988.00 |
| 15/04/2021 | GOVI On 06-May-21 | 678.69 | Call | GOVI | 850590 | 80 | 85 | 80 | 0.00 |
| 15/04/2021 | GOVI On 06-May-21 | 678.68 | Call | GOVI | 850690 | 80 | 85 | 80 | 0.00 |
| 15/04/2021 | GOVI On 06-May-21 | 678.67 | Call | GOVI | 850790 | 80 | 85 | 80 | 0.00 |
| 15/04/2021 | GOVI On 06-May-21 | 678.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | GOVI On 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | GOVI On 06-May-21 | 678.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | GOVI On 05-August-21 | | | GOVI | 771.60 | 766.7600 | 771.5990 | 766.7600 | 0.00 |
| 15/04/2021 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 524490 | 48 | 52 | 48 | 0.00 |
| 15/04/2021 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 524590 | 48 | 52 | 48 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 524690 | 48 | 52 | 48 | 0.00 |
| 15/04/2021 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | GOVI On 04-November-21 | | | GOVI | 780.37 | 775.4800 | 780.3700 | 775.4800 | 0.00 |
| 15/04/2021 | GOVI On 04-November-21 | 728.42 | Call | GOVI | 519500 | 47 | 52 | 47 | 0.00 |
| 15/04/2021 | GOVI On 04-November-21 | 728.41 | Call | GOVI | 519600 | 47 | 52 | 47 | 0.00 |
| 15/04/2021 | GOVI On 04-November-21 | 728.40 | Call | GOVI | 519700 | 47 | 52 | 47 | 0.00 |
| 15/04/2021 | GOVI On 04-November-21 | 728.40 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | GOVI On 04-November-21 | 728.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | GOVI On 04-November-21 | 728.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | GOVI On 03-February-22 | | | GOVI | 789.27 | 784.3260 | 789.2710 | 784.3260 | 0.00 |
| 15/04/2021 | GOVI On 03-February-22 | 792.75 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | GOVI On 03-February-22 | 792.74 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | GOVI On 03-February-22 | 792.76 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | GOVI On 03-February-22 | 792.76 | Put | GOVI | 34890 | 8 | 3 | 8 | 0.00 |
| 15/04/2021 | GOVI On 03-February-22 | 792.74 | Put | GOVI | 34690 | 8 | 3 | 8 | 0.00 |
| 15/04/2021 | GOVI On 03-February-22 | 792.75 | Put | GOVI | 34790 | 8 | 3 | 8 | 0.00 |
| 15/04/2021 | GOVI On 05-May-22 | | | GOVI | 788.24 | 788.2400 | 788.2400 | 788.2400 | 0.00 |
| 15/04/2021 | GOVI On 05-May-22 | 788.24 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | GOVI On 05-May-22 | 788.23 | Call | GOVI | 100 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | GOVI On 05-May-22 | 788.25 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | GOVI On 05-May-22 | 788.25 | Put | GOVI | 100 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | GOVI On 05-May-22 | 788.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | GOVI On 05-May-22 | 788.24 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 15/04/2021 | IGOV On 06-May-21 | | | Index Future | 286.59 | 285.5820 | 286.5860 | 285.5820 | 897.00 |
| 15/04/2021 | IGOV On 05-August-21 | | | Index Future | 289.60 | 288.5900 | 289.6030 | 288.5900 | 0.00 |
| 15/04/2021 | IGOV On 04-November-21 | | | Index Future | 292.97 | 291.9420 | 292.9660 | 291.9420 | 0.00 |
| 15/04/2021 | IGOV On 03-February-22 | | | Index Future | 296.38 | 295.3410 | 296.3760 | 295.3410 | 0.00 |
| 15/04/2021 | IGOV On 05-May-22 | | | Index Future | 293.11 | 293.1100 | 293.1100 | 293.1100 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.43 | 90.4300 | 90.4300 | 90.4300 | 0.00 |
| 15/04/2021 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.42 | 89.4200 | 89.4200 | 89.4200 | 0.00 |
| 15/04/2021 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.70 | 90.7100 | 90.7000 | 90.7100 | 51.00 |
| 15/04/2021 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.13 | 90.1600 | 90.1300 | 90.1600 | 0.00 |
| 15/04/2021 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.29 | 90.3300 | 90.2900 | 90.3300 | 0.00 |
| 15/04/2021 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.48 | 93.5300 | 93.4800 | 93.5300 | 0.00 |
| 15/04/2021 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.04 | 94.1100 | 94.0400 | 94.1100 | 0.00 |
| 15/04/2021 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.49 | 86.5800 | 86.4900 | 86.5800 | 0.00 |
| 15/04/2021 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.07 | 92.2000 | 92.0700 | 92.2000 | 0.00 |
| 15/04/2021 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 15/04/2021 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.29 | 80.8100 | 80.2900 | 80.8100 | 0.00 |
| 15/04/2021 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.87 | 77.4300 | 76.8700 | 77.4300 | 0.00 |
| 15/04/2021 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.35 | 75.9400 | 75.3500 | 75.9400 | 0.00 |
| 15/04/2021 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.44 | 78.0600 | 77.4400 | 78.0600 | 0.00 |
| 15/04/2021 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.53 | 82.1500 | 81.5300 | 82.1500 | 0.00 |
| 15/04/2021 | IS10 On 15-March-27 | | | Interest Rate Swap | 80.10 | 80.7300 | 80.1000 | 80.7300 | 0.00 |
| 15/04/2021 | IS10 On 21-June-27 | | | Interest Rate Swap | 82.26 | 82.8900 | 82.2600 | 82.8900 | 0.00 |
| 15/04/2021 | IS10 On 20-September-27 | | | Interest Rate Swap | 88.14 | 88.7700 | 88.1400 | 88.7700 | 0.00 |
| 15/04/2021 | IS10 On 20-December-27 | | | Interest Rate Swap | 88.63 | 89.2500 | 88.6300 | 89.2500 | 0.00 |
| 15/04/2021 | IS10 On 22-March-28 | | | Interest Rate Swap | 81.73 | 82.3700 | 81.7300 | 82.3700 | 0.00 |
| 15/04/2021 | IS10 On 20-June-28 | | | Interest Rate Swap | 89.62 | 90.2700 | 89.6200 | 90.2700 | 0.00 |
| 15/04/2021 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 15/04/2021 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 15/04/2021 | JBAF On 21-April-21 | | | Jibar Tradeable Future | 3.68 | 96.3450 | 96.3250 | 96.3450 | 0.00 |
| 15/04/2021 | JBAF On 19-May-21 | | | Jibar Tradeable Future | 3.69 | 96.3100 | 96.3100 | 96.3100 | 0.00 |
| 15/04/2021 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.72 | 96.2950 | 96.2850 | 96.2950 | 0.00 |
| 15/04/2021 | JBAF On 21-July-21 | | | Jibar Tradeable Future | 3.74 | 96.2700 | 96.2600 | 96.2700 | 0.00 |
| 15/04/2021 | JBAF On 18-August-21 | | | Jibar Tradeable Future | 3.77 | 96.2200 | 96.2300 | 96.2200 | 0.00 |
| 15/04/2021 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.80 | 96.1850 | 96.2050 | 96.1850 | 30,000.00 |
| 15/04/2021 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 4.00 | 95.9600 | 96.0000 | 95.9600 | 0.00 |
| 15/04/2021 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 4.15 | 95.8250 | 95.8550 | 95.8250 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.53 | 95.4000 | 95.4700 | 95.4000 | 471.00 |
| 15/04/2021 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 4.68 | 95.2800 | 95.3250 | 95.2800 | 0.00 |
| 15/04/2021 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 5.04 | 94.9050 | 94.9650 | 94.9050 | 0.00 |
| 15/04/2021 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 5.16 | 94.7950 | 94.8400 | 94.7950 | 0.00 |
| 15/04/2021 | R023 On 06-May-21 | | | Bond Future | 4.99 | 106.0931 | 106.2052 | 106.0931 | 33,788.00 |
| 15/04/2021 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 4408 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 4391 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 4424 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R023 On 05-August-21 | | | Bond Future | 5.13 | 107.1958 | 107.3087 | 107.1958 | 0.00 |
| 15/04/2021 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 567 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 557 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 548 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 313 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 307 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 302 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R023 On 04-November-21 | | | Bond Future | 5.25 | 104.4959 | 104.6094 | 104.4959 | 0.00 |
| 15/04/2021 | R023 On 04-November-21 | 4.92 | Call | Bond Future | 288 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R023 On 04-November-21 | 4.91 | Call | Bond Future | 282 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R023 On 04-November-21 | 4.90 | Call | Bond Future | 276 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R023 On 04-November-21 | 4.90 | Put | Bond Future | 719 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R023 On 04-November-21 | 4.91 | Put | Bond Future | 712 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R023 On 04-November-21 | 4.92 | Put | Bond Future | 705 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R023 On 03-February-22 | | | Bond Future | 5.42 | 105.6887 | 105.8034 | 105.6887 | 0.00 |
| 15/04/2021 | R023 On 03-February-22 | 5.07 | Call | Bond Future | 313 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R023 On 03-February-22 | 5.06 | Call | Bond Future | 309 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R023 On 03-February-22 | 5.08 | Call | Bond Future | 318 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R023 On 03-February-22 | 5.08 | Put | Bond Future | 666 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R023 On 03-February-22 | 5.06 | Put | Bond Future | 678 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R023 On 03-February-22 | 5.07 | Put | Bond Future | 672 | 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 |
|------------|-------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | R023 On 05-May-22 | | | Bond Future | 5.77 | 102.9081 | 103.0241 | 102.9081 | 0.00 |
| 15/04/2021 | R023 On 05-May-22 | 6.30 | Call | Bond Future | 419 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R023 On 05-May-22 | 6.29 | Call | Bond Future | 411 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R023 On 05-May-22 | 6.31 | Call | Bond Future | 427 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R023 On 05-May-22 | 6.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R023 On 05-May-22 | 6.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R023 On 05-May-22 | 6.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R035 On 06-May-21 | | | Bond Future | 10.51 | 89.3000 | 89.9099 | 89.3000 | 98,278.00 |
| 15/04/2021 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 11023 | 10 | 11 | 10 | 0.00 |
| 15/04/2021 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 10969 | 10 | 11 | 10 | 0.00 |
| 15/04/2021 | R035 On 06-May-21 | 11.05 | Call | Bond Future | 3936 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | R035 On 06-May-21 | 10.40 | Call | Bond Future | 1310 | 1 | 1 | 1 | 600.00 |
| 15/04/2021 | R035 On 06-May-21 | 11.15 | Call | Bond Future | 4443 | 4 | 4 | 4 | 600.00 |
| 15/04/2021 | R035 On 06-May-21 | 12.91 | Call | Bond Future | 13904 | 13 | 14 | 13 | 0.00 |
| 15/04/2021 | R035 On 06-May-21 | 11.32 | Call | Bond Future | 5337 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | R035 On 06-May-21 | 10.81 | Call | Bond Future | 2809 | 2 | 3 | 2 | 1,650.00 |
| 15/04/2021 | R035 On 06-May-21 | 12.02 | Call | Bond Future | 9172 | 9 | 9 | 9 | 0.00 |
| 15/04/2021 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 11076 | 10 | 11 | 10 | 0.00 |
| 15/04/2021 | R035 On 06-May-21 | 10.55 | Call | Bond Future | 1787 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R035 On 06-May-21 | 10.05 | Call | Bond Future | 527 | 0 | 1 | 0 | 500.00 |
| 15/04/2021 | R035 On 06-May-21 | 11.55 | Call | Bond Future | 6585 | 6 | 7 | 6 | 0.00 |
| 15/04/2021 | R035 On 06-May-21 | 12.77 | Call | Bond Future | 13185 | 13 | 13 | 13 | 0.00 |
| 15/04/2021 | R035 On 06-May-21 | 10.24 | Call | Bond Future | 897 | 1 | 1 | 1 | 223.00 |
| 15/04/2021 | R035 On 06-May-21 | 12.77 | Put | Bond Future | 1 | 0 | 0 | 0 | 1,650.00 |
| 15/04/2021 | R035 On 06-May-21 | 10.24 | Put | Bond Future | 2725 | 3 | 3 | 3 | 0.00 |
| 15/04/2021 | R035 On 06-May-21 | 11.55 | Put | Bond Future | 137 | 0 | 0 | 0 | 1,650.00 |
| 15/04/2021 | R035 On 06-May-21 | 10.40 | Put | Bond Future | 2064 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R035 On 06-May-21 | 12.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 600.00 |
| 15/04/2021 | R035 On 06-May-21 | 10.55 | Put | Bond Future | 1550 | 2 | 2 | 2 | 500.00 |
| 15/04/2021 | R035 On 06-May-21 | 10.05 | Put | Bond Future | 3656 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | R035 On 06-May-21 | 12.02 | Put | Bond Future | 26 | 0 | 0 | 0 | 223.00 |
| 15/04/2021 | R035 On 06-May-21 | 11.32 | Put | Bond Future | 259 | 0 | 0 | 0 | 223.00 |
| 15/04/2021 | R035 On 06-May-21 | 10.81 | Put | Bond Future | 893 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R035 On 06-May-21 | 11.15 | Put | Bond Future | 400 | 1 | 0 | 1 | 0.00 |
| 15/04/2021 | R035 On 06-May-21 | 11.05 | Put | Bond Future | 511 | 1 | 1 | 1 | 500.00 |
| 15/04/2021 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R035 On 05-August-21 | | | Bond Future | 10.73 | 90.2282 | 90.8441 | 90.2282 | 3,500.00 |
| 15/04/2021 | R035 On 05-August-21 | 10.77 | Call | Bond Future | 3740 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | R035 On 05-August-21 | 10.02 | Call | Bond Future | 1656 | 2 | 2 | 2 | 100.00 |
| 15/04/2021 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R035 On 05-August-21 | 11.37 | Call | Bond Future | 6004 | 6 | 6 | 6 | 0.00 |
| 15/04/2021 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 47247 | 48 | 47 | 48 | 0.00 |
| 15/04/2021 | R035 On 05-August-21 | 11.37 | Put | Bond Future | 2061 | 2 | 2 | 2 | 100.00 |
| 15/04/2021 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 47480 | 48 | 47 | 48 | 0.00 |
| 15/04/2021 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 47363 | 48 | 47 | 48 | 0.00 |
| 15/04/2021 | R035 On 05-August-21 | 10.77 | Put | Bond Future | 3490 | 4 | 3 | 4 | 100.00 |
| 15/04/2021 | R035 On 05-August-21 | 10.02 | Put | Bond Future | 6366 | 7 | 6 | 7 | 0.00 |
| 15/04/2021 | R035 On 04-November-21 | | | Bond Future | 10.94 | 86.7700 | 87.3923 | 86.7700 | 0.00 |
| 15/04/2021 | R035 On 04-November-21 | 13.82 | Call | Bond Future | 15901 | 15 | 16 | 15 | 0.00 |
| 15/04/2021 | R035 On 04-November-21 | 11.75 | Call | Bond Future | 7528 | 7 | 8 | 7 | 0.00 |
| 15/04/2021 | R035 On 04-November-21 | 10.23 | Call | Bond Future | 2607 | 3 | 3 | 3 | 782.00 |
| 15/04/2021 | R035 On 04-November-21 | 12.52 | Call | Bond Future | 10552 | 10 | 11 | 10 | 0.00 |
| 15/04/2021 | R035 On 04-November-21 | 12.51 | Call | Bond Future | 10512 | 10 | 11 | 10 | 0.00 |
| 15/04/2021 | R035 On 04-November-21 | 10.12 | Call | Bond Future | 2348 | 2 | 2 | 2 | 400.00 |
| 15/04/2021 | R035 On 04-November-21 | 10.62 | Call | Bond Future | 3641 | 3 | 4 | 3 | 400.00 |
| 15/04/2021 | R035 On 04-November-21 | 11.08 | Call | Bond Future | 5064 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | R035 On 04-November-21 | 12.53 | Call | Bond Future | 10592 | 10 | 11 | 10 | 0.00 |
| 15/04/2021 | R035 On 04-November-21 | 12.53 | Put | Bond Future | 1503 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R035 On 04-November-21 | 11.08 | Put | Bond Future | 4198 | 5 | 4 | 5 | 782.00 |
| 15/04/2021 | R035 On 04-November-21 | 10.23 | Put | Bond Future | 7171 | 8 | 7 | 8 | 0.00 |
| 15/04/2021 | R035 On 04-November-21 | 11.75 | Put | Bond Future | 2709 | 3 | 3 | 3 | 782.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | R035 On 04-November-21 | 10.62 | Put | Bond Future | 5653 | 6 | 6 | 6 | 0.00 |
| 15/04/2021 | R035 On 04-November-21 | 10.12 | Put | Bond Future | 7651 | 8 | 8 | 8 | 0.00 |
| 15/04/2021 | R035 On 04-November-21 | 12.51 | Put | Bond Future | 1529 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R035 On 04-November-21 | 12.52 | Put | Bond Future | 1516 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R035 On 04-November-21 | 13.82 | Put | Bond Future | 453 | 1 | 0 | 1 | 400.00 |
| 15/04/2021 | R035 On 03-February-22 | | | Bond Future | 11.17 | 87.7608 | 88.3900 | 87.7608 | 0.00 |
| 15/04/2021 | R035 On 03-February-22 | 9.70 | Call | Bond Future | 1435 | 2 | 1 | 2 | 683.00 |
| 15/04/2021 | R035 On 03-February-22 | 11.24 | Call | Bond Future | 4970 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | R035 On 03-February-22 | 11.39 | Call | Bond Future | 5452 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | R035 On 03-February-22 | 11.22 | Call | Bond Future | 4907 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | R035 On 03-February-22 | 10.65 | Call | Bond Future | 3274 | 3 | 3 | 3 | 0.00 |
| 15/04/2021 | R035 On 03-February-22 | 11.23 | Call | Bond Future | 4938 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | R035 On 03-February-22 | 11.23 | Put | Bond Future | 4549 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | R035 On 03-February-22 | 11.22 | Put | Bond Future | 4578 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | R035 On 03-February-22 | 11.39 | Put | Bond Future | 4115 | 5 | 4 | 5 | 683.00 |
| 15/04/2021 | R035 On 03-February-22 | 11.24 | Put | Bond Future | 4521 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | R035 On 03-February-22 | 10.65 | Put | Bond Future | 6454 | 7 | 6 | 7 | 683.00 |
| 15/04/2021 | R035 On 03-February-22 | 9.70 | Put | Bond Future | 10947 | 12 | 11 | 12 | 0.00 |
| 15/04/2021 | R035 On 05-May-22 | | | Bond Future | 11.41 | 84.2214 | 84.8574 | 84.2214 | 0.00 |
| 15/04/2021 | R035 On 05-May-22 | 11.65 | Call | Bond Future | 1408 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R035 On 05-May-22 | 11.64 | Call | Bond Future | 1351 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R035 On 05-May-22 | 11.63 | Call | Bond Future | 1294 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R035 On 05-May-22 | 11.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R035 On 05-May-22 | 11.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R035 On 05-May-22 | 11.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R186 On 06-May-21 | | | Bond Future | 7.29 | 118.0635 | 118.5992 | 118.0635 | 107,282.00 |
| 15/04/2021 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 15713 | 15 | 16 | 15 | 0.00 |
| 15/04/2021 | R186 On 06-May-21 | 7.30 | Call | Bond Future | 977 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 15672 | 15 | 16 | 15 | 0.00 |
| 15/04/2021 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 15631 | 15 | 16 | 15 | 0.00 |
| 15/04/2021 | R186 On 06-May-21 | 7.60 | Call | Bond Future | 1895 | 2 | 2 | 2 | 5,000.00 |
| 15/04/2021 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | R186 On 06-May-21 | 7.60 | Put | Bond Future | 398 | 1 | 0 | 1 | 5,000.00 |
| 15/04/2021 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R186 On 06-May-21 | 7.30 | Put | Bond Future | 951 | 1 | 1 | 1 | 15,177.00 |
| 15/04/2021 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R186 On 05-August-21 | | | Bond Future | 7.49 | 114.0107 | 114.5515 | 114.0107 | 110.00 |
| 15/04/2021 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 5721 | 5 | 6 | 5 | 0.00 |
| 15/04/2021 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 5685 | 5 | 6 | 5 | 0.00 |
| 15/04/2021 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 5648 | 5 | 6 | 5 | 0.00 |
| 15/04/2021 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 519 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 511 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 503 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R186 On 04-November-21 | | | Bond Future | 7.66 | 115.2964 | 115.8426 | 115.2964 | 0.00 |
| 15/04/2021 | R186 On 04-November-21 | 8.11 | Call | Bond Future | 3727 | 3 | 4 | 3 | 0.00 |
| 15/04/2021 | R186 On 04-November-21 | 8.10 | Call | Bond Future | 3699 | 3 | 4 | 3 | 0.00 |
| 15/04/2021 | R186 On 04-November-21 | 8.09 | Call | Bond Future | 3671 | 3 | 4 | 3 | 0.00 |
| 15/04/2021 | R186 On 04-November-21 | 8.09 | Put | Bond Future | 1788 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R186 On 04-November-21 | 8.10 | Put | Bond Future | 1772 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R186 On 04-November-21 | 8.11 | Put | Bond Future | 1757 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R186 On 03-February-22 | | | Bond Future | 7.86 | 111.3308 | 111.8831 | 111.3308 | 0.00 |
| 15/04/2021 | R186 On 03-February-22 | 7.28 | Call | Bond Future | 1484 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R186 On 03-February-22 | 7.29 | Call | Bond Future | 1501 | 1 | 2 | 1 | 0.00 |
| 15/04/2021 | R186 On 03-February-22 | 7.30 | Call | Bond Future | 1517 | 1 | 2 | 1 | 0.00 |
| 15/04/2021 | R186 On 03-February-22 | 7.30 | Put | Bond Future | 3938 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | R186 On 03-February-22 | 7.29 | Put | Bond Future | 3966 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | R186 On 03-February-22 | 7.28 | Put | Bond Future | 3993 | 5 | 4 | 5 | 0.00 |
| 15/04/2021 | R186 On 05-May-22 | | | Bond Future | 8.11 | 112.5175 | 113.0758 | 112.5175 | 0.00 |
| 15/04/2021 | R186 On 05-May-22 | 8.30 | Call | Bond Future | 761 | 0 | 1 | 0 | 0.00 |
| 15/04/2021 | R186 On 05-May-22 | 8.31 | Call | Bond Future | 801 | 0 | 1 | 0 | 0.00 |
| 15/04/2021 | R186 On 05-May-22 | 8.32 | Call | Bond Future | 841 | 0 | 1 | 0 | 0.00 |
| 15/04/2021 | R186 On 05-May-22 | 8.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R186 On 05-May-22 | 8.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R186 On 05-May-22 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | R197 On 06-May-21 | | | Bond Future | 321.78 | 321.8072 | 321.7821 | 321.8072 | 2,983.00 |
| 15/04/2021 | R197 On 05-August-21 | | | Bond Future | 317.23 | 317.2535 | 317.2268 | 317.2535 | 13.00 |
| 15/04/2021 | R197 On 04-November-21 | | | Bond Future | 320.88 | 320.9043 | 320.8757 | 320.9043 | 0.00 |
| 15/04/2021 | R197 On 03-February-22 | | | Bond Future | 316.54 | 316.5651 | 316.5356 | 316.5651 | 0.00 |
| 15/04/2021 | R197 On 05-May-22 | | | Bond Future | 319.99 | 320.0156 | 319.9863 | 320.0156 | 0.00 |
| 15/04/2021 | R202 On 06-May-21 | | | Bond Future | 235.30 | 235.2694 | 235.2950 | 235.2694 | 9,281.00 |
| 15/04/2021 | R202 On 05-August-21 | | | Bond Future | 233.56 | 233.5356 | 233.5606 | 233.5356 | 0.00 |
| 15/04/2021 | R202 On 04-November-21 | | | Bond Future | 236.25 | 236.2227 | 236.2468 | 236.2227 | 0.00 |
| 15/04/2021 | R202 On 03-February-22 | | | Bond Future | 234.71 | 234.6837 | 234.7078 | 234.6837 | 0.00 |
| 15/04/2021 | R202 On 05-May-22 | | | Bond Future | 237.27 | 237.2424 | 237.2669 | 237.2424 | 0.00 |
| 15/04/2021 | R209 On 06-May-21 | | | Bond Future | 10.44 | 68.7974 | 69.3830 | 68.7974 | 25,993.00 |
| 15/04/2021 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 9301 | 9 | 9 | 9 | 0.00 |
| 15/04/2021 | R209 On 06-May-21 | 10.60 | Call | Bond Future | 2034 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R209 On 06-May-21 | 11.60 | Call | Bond Future | 6311 | 6 | 6 | 6 | 0.00 |
| 15/04/2021 | R209 On 06-May-21 | 10.25 | Call | Bond Future | 1047 | 1 | 1 | 1 | 5,325.00 |
| 15/04/2021 | R209 On 06-May-21 | 11.25 | Call | Bond Future | 4684 | 4 | 5 | 4 | 0.00 |
| 15/04/2021 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 9209 | 9 | 9 | 9 | 0.00 |
| 15/04/2021 | R209 On 06-May-21 | 9.50 | Call | Bond Future | 116 | 0 | 0 | 0 | 2,150.00 |
| 15/04/2021 | R209 On 06-May-21 | 10.35 | Call | Bond Future | 1290 | 1 | 1 | 1 | 500.00 |
| 15/04/2021 | R209 On 06-May-21 | 9.75 | Call | Bond Future | 275 | 0 | 0 | 0 | 4,050.00 |
| 15/04/2021 | R209 On 06-May-21 | 11.00 | Call | Bond Future | 3575 | 3 | 4 | 3 | 0.00 |
| 15/04/2021 | R209 On 06-May-21 | 10.00 | Call | Bond Future | 572 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R209 On 06-May-21 | 12.25 | Call | Bond Future | 9346 | 9 | 9 | 9 | 0.00 |
| 15/04/2021 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 9255 | 9 | 9 | 9 | 0.00 |
| 15/04/2021 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R209 On 06-May-21 | 12.25 | Put | Bond Future | 10 | 0 | 0 | 0 | 8,350.00 |
| 15/04/2021 | R209 On 06-May-21 | 11.00 | Put | Bond Future | 465 | 1 | 0 | 1 | 3,500.00 |
| 15/04/2021 | R209 On 06-May-21 | 10.00 | Put | Bond Future | 3147 | 4 | 3 | 4 | 0.00 |
| 15/04/2021 | R209 On 06-May-21 | 9.75 | Put | Bond Future | 4382 | 5 | 4 | 5 | 0.00 |
| 15/04/2021 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R209 On 06-May-21 | 9.50 | Put | Bond Future | 5802 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | R209 On 06-May-21 | 11.25 | Put | Bond Future | 254 | 0 | 0 | 0 | 9,150.00 |
| 15/04/2021 | R209 On 06-May-21 | 11.60 | Put | Bond Future | 99 | 0 | 0 | 0 | 3,750.00 |
| 15/04/2021 | R209 On 06-May-21 | 10.25 | Put | Bond Future | 2137 | 3 | 2 | 3 | 0.00 |
| 15/04/2021 | R209 On 06-May-21 | 10.60 | Put | Bond Future | 1117 | 1 | 1 | 1 | 5,250.00 |
| 15/04/2021 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R209 On 06-May-21 | 10.35 | Put | Bond Future | 1798 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R209 On 05-August-21 | | | Bond Future | 10.63 | 69.5125 | 70.1039 | 69.5125 | 0.00 |
| 15/04/2021 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 7307 | 7 | 7 | 7 | 0.00 |
| 15/04/2021 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 7271 | 7 | 7 | 7 | 0.00 |
| 15/04/2021 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 7343 | 7 | 7 | 7 | 0.00 |
| 15/04/2021 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 1192 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 1218 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 1205 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R209 On 04-November-21 | | | Bond Future | 10.81 | 67.1555 | 67.7532 | 67.1555 | 2,255.00 |
| 15/04/2021 | R209 On 04-November-21 | 9.50 | Call | Bond Future | 1455 | 1 | 1 | 1 | 4,750.00 |
| 15/04/2021 | R209 On 04-November-21 | 12.18 | Call | Bond Future | 8567 | 8 | 9 | 8 | 0.00 |
| 15/04/2021 | R209 On 04-November-21 | 10.50 | Call | Bond Future | 3350 | 3 | 3 | 3 | 0.00 |
| 15/04/2021 | R209 On 04-November-21 | 12.00 | Call | Bond Future | 7977 | 8 | 8 | 8 | 0.00 |
| 15/04/2021 | R209 On 04-November-21 | 12.19 | Call | Bond Future | 8601 | 8 | 9 | 8 | 0.00 |
| 15/04/2021 | R209 On 04-November-21 | 12.17 | Call | Bond Future | 8534 | 8 | 9 | 8 | 0.00 |
| 15/04/2021 | R209 On 04-November-21 | 12.19 | Put | Bond Future | 1667 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R209 On 04-November-21 | 12.00 | Put | Bond Future | 1936 | 2 | 2 | 2 | 6,500.00 |
| 15/04/2021 | R209 On 04-November-21 | 12.18 | Put | Bond Future | 1681 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R209 On 04-November-21 | 12.17 | Put | Bond Future | 1694 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R209 On 04-November-21 | 10.50 | Put | Bond Future | 5076 | 6 | 5 | 6 | 6,500.00 |
| 15/04/2021 | R209 On 04-November-21 | 9.50 | Put | Bond Future | 9163 | 10 | 9 | 10 | 0.00 |
| 15/04/2021 | R209 On 03-February-22 | | | Bond Future | 11.00 | 67.9224 | 68.5268 | 67.9224 | 0.00 |
| 15/04/2021 | R209 On 03-February-22 | 11.04 | Call | Bond Future | 4419 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | R209 On 03-February-22 | 11.03 | Call | Bond Future | 4392 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | R209 On 03-February-22 | 11.02 | Call | Bond Future | 4364 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | R209 On 03-February-22 | 11.02 | Put | Bond Future | 4282 | 5 | 4 | 5 | 0.00 |
| 15/04/2021 | R209 On 03-February-22 | 11.03 | Put | Bond Future | 4256 | 5 | 4 | 5 | 0.00 |
| 15/04/2021 | R209 On 03-February-22 | 11.04 | Put | Bond Future | 4231 | 5 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | R209 On 05-May-22 | | | Bond Future | 11.22 | 65.5068 | 66.1177 | 65.5068 | 0.00 |
| 15/04/2021 | R209 On 05-May-22 | 11.45 | Call | Bond Future | 1192 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R209 On 05-May-22 | 11.43 | Call | Bond Future | 1092 | 0 | 1 | 0 | 0.00 |
| 15/04/2021 | R209 On 05-May-22 | 11.44 | Call | Bond Future | 1142 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R209 On 05-May-22 | 11.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R209 On 05-May-22 | 11.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R209 On 05-May-22 | 11.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R210 On 06-May-21 | | | Bond Future | 203.36 | 203.7297 | 203.3631 | 203.7297 | 1,487.00 |
| 15/04/2021 | R210 On 05-August-21 | | | Bond Future | 205.53 | 205.8984 | 205.5272 | 205.8984 | 0.00 |
| 15/04/2021 | R210 On 04-November-21 | | | Bond Future | 205.16 | 205.5347 | 205.1581 | 205.5347 | 0.00 |
| 15/04/2021 | R210 On 03-February-22 | | | Bond Future | 207.55 | 207.9285 | 207.5473 | 207.9285 | 0.00 |
| 15/04/2021 | R210 On 05-May-22 | | | Bond Future | 207.02 | 207.4068 | 207.0216 | 207.4068 | 0.00 |
| 15/04/2021 | R212 On 06-May-21 | | | Bond Future | 171.95 | 171.9469 | 171.9507 | 171.9469 | 3,405.00 |
| 15/04/2021 | R212 On 05-August-21 | | | Bond Future | 171.46 | 171.4521 | 171.4552 | 171.4521 | 0.00 |
| 15/04/2021 | R212 On 04-November-21 | | | Bond Future | 173.43 | 173.4252 | 173.4275 | 173.4252 | 0.00 |
| 15/04/2021 | R213 On 06-May-21 | | | Bond Future | 9.58 | 84.5105 | 85.1967 | 84.5105 | 9,521.00 |
| 15/04/2021 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 11771 | 11 | 12 | 11 | 0.00 |
| 15/04/2021 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 11725 | 11 | 12 | 11 | 0.00 |
| 15/04/2021 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 11817 | 11 | 12 | 11 | 0.00 |
| 15/04/2021 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R213 On 05-August-21 | | | Bond Future | 9.78 | 85.3890 | 86.0819 | 85.3890 | 200.00 |
| 15/04/2021 | R213 On 05-August-21 | 10.78 | Call | Bond Future | 6341 | 6 | 6 | 6 | 0.00 |
| 15/04/2021 | R213 On 05-August-21 | 10.14 | Call | Bond Future | 4052 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 6653 | 6 | 7 | 6 | 0.00 |
| 15/04/2021 | R213 On 05-August-21 | 9.34 | Call | Bond Future | 1916 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 6614 | 6 | 7 | 6 | 0.00 |
| 15/04/2021 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 6575 | 6 | 7 | 6 | 0.00 |
| 15/04/2021 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 1099 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 1089 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | R213 On 05-August-21 | 10.14 | Put | Bond Future | 2150 | 3 | 2 | 3 | 0.00 |
| 15/04/2021 | R213 On 05-August-21 | 9.34 | Put | Bond Future | 4366 | 5 | 4 | 5 | 0.00 |
| 15/04/2021 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 1078 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R213 On 05-August-21 | 10.78 | Put | Bond Future | 1164 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R213 On 04-November-21 | | | Bond Future | 9.98 | 82.8216 | 83.5219 | 82.8216 | 0.00 |
| 15/04/2021 | R213 On 04-November-21 | 11.10 | Call | Bond Future | 7365 | 7 | 7 | 7 | 0.00 |
| 15/04/2021 | R213 On 04-November-21 | 11.09 | Call | Bond Future | 7332 | 7 | 7 | 7 | 0.00 |
| 15/04/2021 | R213 On 04-November-21 | 11.11 | Call | Bond Future | 7398 | 7 | 7 | 7 | 0.00 |
| 15/04/2021 | R213 On 04-November-21 | 11.09 | Put | Bond Future | 1767 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R213 On 04-November-21 | 11.10 | Put | Bond Future | 1753 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R213 On 04-November-21 | 11.11 | Put | Bond Future | 1738 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R213 On 03-February-22 | | | Bond Future | 10.20 | 83.7671 | 84.4752 | 83.7671 | 0.00 |
| 15/04/2021 | R213 On 03-February-22 | 10.25 | Call | Bond Future | 4028 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | R213 On 03-February-22 | 9.76 | Call | Bond Future | 2822 | 3 | 3 | 3 | 0.00 |
| 15/04/2021 | R213 On 03-February-22 | 10.15 | Call | Bond Future | 3764 | 4 | 4 | 4 | 0.00 |
| 15/04/2021 | R213 On 03-February-22 | 9.96 | Call | Bond Future | 3288 | 3 | 3 | 3 | 0.00 |
| 15/04/2021 | R213 On 03-February-22 | 9.58 | Call | Bond Future | 2431 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R213 On 03-February-22 | 9.97 | Call | Bond Future | 3312 | 3 | 3 | 3 | 0.00 |
| 15/04/2021 | R213 On 03-February-22 | 8.80 | Call | Bond Future | 1199 | 1 | 1 | 1 | 102.00 |
| 15/04/2021 | R213 On 03-February-22 | 8.63 | Call | Bond Future | 1015 | 1 | 1 | 1 | 200.00 |
| 15/04/2021 | R213 On 03-February-22 | 9.98 | Call | Bond Future | 3336 | 3 | 3 | 3 | 0.00 |
| 15/04/2021 | R213 On 03-February-22 | 9.98 | Put | Bond Future | 4468 | 5 | 4 | 5 | 0.00 |
| 15/04/2021 | R213 On 03-February-22 | 9.58 | Put | Bond Future | 5671 | 6 | 6 | 6 | 200.00 |
| 15/04/2021 | R213 On 03-February-22 | 8.63 | Put | Bond Future | 9546 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | R213 On 03-February-22 | 8.80 | Put | Bond Future | 8753 | 9 | 9 | 9 | 0.00 |
| 15/04/2021 | R213 On 03-February-22 | 9.97 | Put | Bond Future | 4496 | 5 | 4 | 5 | 0.00 |
| 15/04/2021 | R213 On 03-February-22 | 9.96 | Put | Bond Future | 4523 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | R213 On 03-February-22 | 10.15 | Put | Bond Future | 4020 | 5 | 4 | 5 | 200.00 |
| 15/04/2021 | R213 On 03-February-22 | 9.76 | Put | Bond Future | 5105 | 6 | 5 | 6 | 102.00 |
| 15/04/2021 | R213 On 03-February-22 | 10.25 | Put | Bond Future | 3775 | 4 | 4 | 4 | 102.00 |
| 15/04/2021 | R213 On 05-May-22 | | | Bond Future | 10.44 | 81.1307 | 81.8465 | 81.1307 | 0.00 |
| 15/04/2021 | R213 On 05-May-22 | 10.64 | Call | Bond Future | 999 | 0 | 1 | 0 | 0.00 |
| 15/04/2021 | R213 On 05-May-22 | 10.65 | Call | Bond Future | 1047 | 0 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | R213 On 05-May-22 | 10.63 | Call | Bond Future | 950 | 0 | 1 | 0 | 0.00 |
| 15/04/2021 | R213 On 05-May-22 | 10.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R213 On 05-May-22 | 10.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R213 On 05-May-22 | 10.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R214 On 06-May-21 | | | Bond Future | 10.76 | 66.1923 | 66.6145 | 66.1923 | 15,544.00 |
| 15/04/2021 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 7982 | 8 | 8 | 8 | 0.00 |
| 15/04/2021 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 7936 | 8 | 8 | 8 | 0.00 |
| 15/04/2021 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 7890 | 8 | 8 | 8 | 0.00 |
| 15/04/2021 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R214 On 05-August-21 | | | Bond Future | 10.95 | 66.8803 | 67.3067 | 66.8803 | 0.00 |
| 15/04/2021 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 7086 | 7 | 7 | 7 | 0.00 |
| 15/04/2021 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 7121 | 7 | 7 | 7 | 0.00 |
| 15/04/2021 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 7051 | 7 | 7 | 7 | 0.00 |
| 15/04/2021 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 1414 | 2 | 1 | 2 | 0.00 |
| 15/04/2021 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 1442 | 2 | 1 | 2 | 0.00 |
| 15/04/2021 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 1428 | 2 | 1 | 2 | 0.00 |
| 15/04/2021 | R214 On 04-November-21 | | | Bond Future | 11.13 | 64.3565 | 64.7874 | 64.3565 | 0.00 |
| 15/04/2021 | R214 On 04-November-21 | 12.48 | Call | Bond Future | 8663 | 8 | 9 | 8 | 0.00 |
| 15/04/2021 | R214 On 04-November-21 | 12.47 | Call | Bond Future | 8631 | 8 | 9 | 8 | 0.00 |
| 15/04/2021 | R214 On 04-November-21 | 12.46 | Call | Bond Future | 8598 | 8 | 9 | 8 | 0.00 |
| 15/04/2021 | R214 On 04-November-21 | 12.46 | Put | Bond Future | 1849 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R214 On 04-November-21 | 12.48 | Put | Bond Future | 1821 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R214 On 04-November-21 | 12.47 | Put | Bond Future | 1835 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R214 On 03-February-22 | | | Bond Future | 11.32 | 65.0914 | 65.5270 | 65.0914 | 0.00 |
| 15/04/2021 | R214 On 03-February-22 | 11.40 | Call | Bond Future | 4663 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | R214 On 03-February-22 | 11.39 | Call | Bond Future | 4635 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | R214 On 03-February-22 | 11.41 | Call | Bond Future | 4691 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | R214 On 03-February-22 | 11.39 | Put | Bond Future | 4258 | 5 | 4 | 5 | 0.00 |
| 15/04/2021 | R214 On 03-February-22 | 11.40 | Put | Bond Future | 4233 | 5 | 4 | 5 | 0.00 |
| 15/04/2021 | R214 On 03-February-22 | 11.41 | Put | Bond Future | 4208 | 5 | 4 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | R214 On 05-May-22 | | | Bond Future | 11.52 | 62.5078 | 62.9482 | 62.5078 | 0.00 |
| 15/04/2021 | R214 On 05-May-22 | 11.74 | Call | Bond Future | 1128 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R214 On 05-May-22 | 11.73 | Call | Bond Future | 1077 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R214 On 05-May-22 | 11.75 | Call | Bond Future | 1178 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R214 On 05-May-22 | 11.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R214 On 05-May-22 | 11.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R214 On 05-May-22 | 11.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R248 On 06-May-21 | | | Bond Future | 10.79 | 83.3583 | 83.9270 | 83.3583 | 135,246.00 |
| 15/04/2021 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 10245 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 10188 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | R248 On 06-May-21 | 11.40 | Call | Bond Future | 4748 | 4 | 5 | 4 | 1,030.00 |
| 15/04/2021 | R248 On 06-May-21 | 10.90 | Call | Bond Future | 2247 | 2 | 2 | 2 | 1,030.00 |
| 15/04/2021 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 10302 | 10 | 10 | 10 | 0.00 |
| 15/04/2021 | R248 On 06-May-21 | 10.20 | Call | Bond Future | 347 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R248 On 06-May-21 | 10.80 | Call | Bond Future | 1849 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R248 On 06-May-21 | 10.80 | Put | Bond Future | 1757 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R248 On 06-May-21 | 11.40 | Put | Bond Future | 449 | 1 | 0 | 1 | 0.00 |
| 15/04/2021 | R248 On 06-May-21 | 10.20 | Put | Bond Future | 4878 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R248 On 06-May-21 | 10.90 | Put | Bond Future | 1427 | 2 | 1 | 2 | 0.00 |
| 15/04/2021 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R248 On 05-August-21 | | | Bond Future | 10.98 | 84.2248 | 84.7990 | 84.2248 | 33,140.00 |
| 15/04/2021 | R248 On 05-August-21 | 10.50 | Call | Bond Future | 2314 | 2 | 2 | 2 | 1,000.00 |
| 15/04/2021 | R248 On 05-August-21 | 10.00 | Call | Bond Future | 1085 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 10616 | 10 | 11 | 10 | 0.00 |
| 15/04/2021 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 10662 | 10 | 11 | 10 | 0.00 |
| 15/04/2021 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 10708 | 10 | 11 | 10 | 0.00 |
| 15/04/2021 | R248 On 05-August-21 | 11.20 | Call | Bond Future | 4747 | 5 | 5 | 5 | 1,000.00 |
| 15/04/2021 | R248 On 05-August-21 | 10.30 | Call | Bond Future | 1760 | 2 | 2 | 2 | 1,300.00 |
| 15/04/2021 | R248 On 05-August-21 | 10.90 | Call | Bond Future | 3614 | 3 | 4 | 3 | 1,300.00 |
| 15/04/2021 | R248 On 05-August-21 | 10.60 | Call | Bond Future | 2614 | 2 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2021 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 892 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R248 On 05-August-21 | 10.60 | Put | Bond Future | 5374 | 6 | 5 | 6 | 0.00 |
| 15/04/2021 | R248 On 05-August-21 | 10.90 | Put | Bond Future | 4156 | 5 | 4 | 5 | 0.00 |
| 15/04/2021 | R248 On 05-August-21 | 10.50 | Put | Bond Future | 5837 | 6 | 6 | 6 | 0.00 |
| 15/04/2021 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 902 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R248 On 05-August-21 | 11.20 | Put | Bond Future | 3172 | 4 | 3 | 4 | 0.00 |
| 15/04/2021 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 882 | 1 | 1 | 1 | 0.00 |
| 15/04/2021 | R248 On 05-August-21 | 10.30 | Put | Bond Future | 6847 | 7 | 7 | 7 | 0.00 |
| 15/04/2021 | R248 On 05-August-21 | 10.00 | Put | Bond Future | 8611 | 9 | 9 | 9 | 0.00 |
| 15/04/2021 | R248 On 04-November-21 | | | Bond Future | 11.16 | 80.7620 | 81.3423 | 80.7620 | 0.00 |
| 15/04/2021 | R248 On 04-November-21 | 12.84 | Call | Bond Future | 11836 | 12 | 12 | 12 | 0.00 |
| 15/04/2021 | R248 On 04-November-21 | 12.83 | Call | Bond Future | 11795 | 12 | 12 | 12 | 0.00 |
| 15/04/2021 | R248 On 04-November-21 | 12.85 | Call | Bond Future | 11878 | 12 | 12 | 12 | 0.00 |
| 15/04/2021 | R248 On 04-November-21 | 12.85 | Put | Bond Future | 1494 | 2 | 1 | 2 | 0.00 |
| 15/04/2021 | R248 On 04-November-21 | 12.83 | Put | Bond Future | 1519 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R248 On 04-November-21 | 12.84 | Put | Bond Future | 1506 | 2 | 2 | 2 | 0.00 |
| 15/04/2021 | R248 On 03-February-22 | | | Bond Future | 11.35 | 81.6842 | 82.2709 | 81.6842 | 0.00 |
| 15/04/2021 | R248 On 03-February-22 | 11.49 | Call | Bond Future | 5605 | 6 | 6 | 6 | 0.00 |
| 15/04/2021 | R248 On 03-February-22 | 11.48 | Call | Bond Future | 5570 | 6 | 6 | 6 | 0.00 |
| 15/04/2021 | R248 On 03-February-22 | 11.47 | Call | Bond Future | 5535 | 6 | 6 | 6 | 0.00 |
| 15/04/2021 | R248 On 03-February-22 | 11.49 | Put | Bond Future | 4664 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | R248 On 03-February-22 | 11.47 | Put | Bond Future | 4726 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | R248 On 03-February-22 | 11.48 | Put | Bond Future | 4695 | 5 | 5 | 5 | 0.00 |
| 15/04/2021 | R248 On 05-May-22 | | | Bond Future | 11.55 | 78.1429 | 78.7360 | 78.1429 | 0.00 |
| 15/04/2021 | R248 On 05-May-22 | 11.81 | Call | Bond Future | 1647 | 1 | 2 | 1 | 0.00 |
| 15/04/2021 | R248 On 05-May-22 | 11.79 | Call | Bond Future | 1521 | 1 | 2 | 1 | 0.00 |
| 15/04/2021 | R248 On 05-May-22 | 11.80 | Call | Bond Future | 1584 | 1 | 2 | 1 | 0.00 |
| 15/04/2021 | R248 On 05-May-22 | 11.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R248 On 05-May-22 | 11.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/04/2021 | R248 On 05-May-22 | 11.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |