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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/06/2021 TO: 04/06/2021

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | 2025 On 05-August-21 | | | Bond Future | 153.50 | 153.4777 | 153.5030 | 153.4777 | 5,354.00 |
| 04/06/2021 | 2025 On 04-November-21 | | | Bond Future | 155.22 | 155.1948 | 155.2200 | 155.1948 | 0.00 |
| 04/06/2021 | 2025 On 03-February-22 | | | Bond Future | 155.48 | 155.4597 | 155.4848 | 155.4597 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | 2025 On 05-May-22 | | | Bond Future | 157.36 | 157.3350 | 157.3602 | 157.3350 | 0.00 |
| 04/06/2021 | 2029 On 05-August-21 | | | Bond Future | 114.48 | 114.2090 | 114.4755 | 114.2090 | 3,031.00 |
| 04/06/2021 | 2029 On 04-November-21 | | | Bond Future | 114.61 | 114.3359 | 114.6051 | 114.3359 | 0.00 |
| 04/06/2021 | 2029 On 03-February-22 | | | Bond Future | 115.95 | 115.6792 | 115.9513 | 115.6792 | 0.00 |
| 04/06/2021 | 2029 On 05-May-22 | | | Bond Future | 116.17 | 115.8992 | 116.1744 | 115.8992 | 0.00 |
| 04/06/2021 | 2030 On 05-August-21 | | | Bond Future | 8.90 | 94.5230 | 94.9721 | 94.5230 | 100,940.00 |
| 04/06/2021 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 8330 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | 2030 On 05-August-21 | 8.50 | Call | Bond Future | 1092 | 1 | 1 | 1 | 5,000.00 |
| 04/06/2021 | 2030 On 05-August-21 | 9.50 | Call | Bond Future | 4158 | 4 | 4 | 4 | 0.00 |
| 04/06/2021 | 2030 On 05-August-21 | 9.75 | Call | Bond Future | 5221 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | 2030 On 05-August-21 | 8.95 | Call | Bond Future | 2197 | 2 | 2 | 2 | 600.00 |
| 04/06/2021 | 2030 On 05-August-21 | 10.30 | Call | Bond Future | 7721 | 7 | 8 | 7 | 0.00 |
| 04/06/2021 | 2030 On 05-August-21 | 7.70 | Call | Bond Future | 194 | 0 | 0 | 0 | 200.00 |
| 04/06/2021 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 8283 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 8236 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | 2030 On 05-August-21 | 10.15 | Call | Bond Future | 7026 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | 2030 On 05-August-21 | 8.83 | Call | Bond Future | 1857 | 2 | 2 | 2 | 479.00 |
| 04/06/2021 | 2030 On 05-August-21 | 9.45 | Call | Bond Future | 3956 | 4 | 4 | 4 | 600.00 |
| 04/06/2021 | 2030 On 05-August-21 | 12.10 | Call | Bond Future | 16098 | 16 | 16 | 16 | 0.00 |
| 04/06/2021 | 2030 On 05-August-21 | 8.78 | Call | Bond Future | 1725 | 2 | 2 | 2 | 200.00 |
| 04/06/2021 | 2030 On 05-August-21 | 7.70 | Put | Bond Future | 7298 | 8 | 7 | 8 | 0.00 |
| 04/06/2021 | 2030 On 05-August-21 | 12.10 | Put | Bond Future | 1 | 0 | 0 | 0 | 600.00 |
| 04/06/2021 | 2030 On 05-August-21 | 10.30 | Put | Bond Future | 189 | 0 | 0 | 0 | 200.00 |
| 04/06/2021 | 2030 On 05-August-21 | 8.78 | Put | Bond Future | 2394 | 3 | 2 | 3 | 0.00 |
| 04/06/2021 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 148 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | 2030 On 05-August-21 | 8.50 | Put | Bond Future | 3378 | 4 | 3 | 4 | 0.00 |
| 04/06/2021 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | 2030 On 05-August-21 | 8.95 | Put | Bond Future | 1901 | 2 | 2 | 2 | 0.00 |
| 04/06/2021 | 2030 On 05-August-21 | 9.45 | Put | Bond Future | 893 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | 2030 On 05-August-21 | 9.75 | Put | Bond Future | 548 | 1 | 1 | 1 | 479.00 |
| 04/06/2021 | 2030 On 05-August-21 | 8.83 | Put | Bond Future | 2241 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | 2030 On 05-August-21 | 9.50 | Put | Bond Future | 824 | 1 | 1 | 1 | 5,000.00 |
| 04/06/2021 | 2030 On 05-August-21 | 10.15 | Put | Bond Future | 263 | 0 | 0 | 0 | 479.00 |
| 04/06/2021 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | 2030 On 04-November-21 | | | Bond Future | 9.08 | 95.5581 | 96.0118 | 95.5581 | 0.00 |
| 04/06/2021 | 2030 On 04-November-21 | 8.77 | Call | Bond Future | 2158 | 2 | 2 | 2 | 300.00 |
| 04/06/2021 | 2030 On 04-November-21 | 11.44 | Call | Bond Future | 12054 | 12 | 12 | 12 | 0.00 |
| 04/06/2021 | 2030 On 04-November-21 | 10.61 | Call | Bond Future | 8532 | 8 | 9 | 8 | 0.00 |
| 04/06/2021 | 2030 On 04-November-21 | 9.90 | Call | Bond Future | 5698 | 5 | 6 | 5 | 29.00 |
| 04/06/2021 | 2030 On 04-November-21 | 10.59 | Call | Bond Future | 8450 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | 2030 On 04-November-21 | 11.26 | Call | Bond Future | 11278 | 11 | 11 | 11 | 0.00 |
| 04/06/2021 | 2030 On 04-November-21 | 9.20 | Call | Bond Future | 3299 | 3 | 3 | 3 | 29.00 |
| 04/06/2021 | 2030 On 04-November-21 | 8.27 | Call | Bond Future | 1184 | 1 | 1 | 1 | 300.00 |
| 04/06/2021 | 2030 On 04-November-21 | 10.60 | Call | Bond Future | 8491 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | 2030 On 04-November-21 | 10.60 | Put | Bond Future | 609 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | 2030 On 04-November-21 | 10.59 | Put | Bond Future | 617 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | 2030 On 04-November-21 | 8.77 | Put | Bond Future | 3875 | 4 | 4 | 4 | 0.00 |
| 04/06/2021 | 2030 On 04-November-21 | 11.44 | Put | Bond Future | 183 | 0 | 0 | 0 | 300.00 |
| 04/06/2021 | 2030 On 04-November-21 | 8.27 | Put | Bond Future | 5759 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | 2030 On 04-November-21 | 9.20 | Put | Bond Future | 2641 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2030 On 04-November-21 | 10.61 | Put | Bond Future | 601 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | 2030 On 04-November-21 | 11.26 | Put | Bond Future | 241 | 0 | 0 | 0 | 29.00 |
| 04/06/2021 | 2030 On 04-November-21 | 9.90 | Put | Bond Future | 1335 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | 2030 On 03-February-22 | | | Bond Future | 9.27 | 92.6541 | 93.1128 | 92.6541 | 0.00 |
| 04/06/2021 | 2030 On 03-February-22 | 9.60 | Call | Bond Future | 4360 | 4 | 4 | 4 | 1,000.00 |
| 04/06/2021 | 2030 On 03-February-22 | 10.85 | Call | Bond Future | 8817 | 8 | 9 | 8 | 0.00 |
| 04/06/2021 | 2030 On 03-February-22 | 9.78 | Call | Bond Future | 4931 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | 2030 On 03-February-22 | 9.43 | Call | Bond Future | 3852 | 4 | 4 | 4 | 0.00 |
| 04/06/2021 | 2030 On 03-February-22 | 9.44 | Call | Bond Future | 3881 | 4 | 4 | 4 | 0.00 |
| 04/06/2021 | 2030 On 03-February-22 | 8.85 | Call | Bond Future | 2362 | 2 | 2 | 2 | 1,000.00 |
| 04/06/2021 | 2030 On 03-February-22 | 9.35 | Call | Bond Future | 3624 | 3 | 4 | 3 | 0.00 |
| 04/06/2021 | 2030 On 03-February-22 | 8.39 | Call | Bond Future | 1487 | 1 | 1 | 1 | 101.00 |
| 04/06/2021 | 2030 On 03-February-22 | 9.45 | Call | Bond Future | 3910 | 4 | 4 | 4 | 0.00 |
| 04/06/2021 | 2030 On 03-February-22 | 9.45 | Put | Bond Future | 2971 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | 2030 On 03-February-22 | 9.35 | Put | Bond Future | 3210 | 3 | 3 | 3 | 101.00 |
| 04/06/2021 | 2030 On 03-February-22 | 8.39 | Put | Bond Future | 6312 | 7 | 6 | 7 | 0.00 |
| 04/06/2021 | 2030 On 03-February-22 | 8.85 | Put | Bond Future | 4631 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | 2030 On 03-February-22 | 9.44 | Put | Bond Future | 2994 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2030 On 03-February-22 | 9.43 | Put | Bond Future | 3018 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2030 On 03-February-22 | 9.78 | Put | Bond Future | 2287 | 2 | 2 | 2 | 101.00 |
| 04/06/2021 | 2030 On 03-February-22 | 10.85 | Put | Bond Future | 916 | 1 | 1 | 1 | 1,000.00 |
| 04/06/2021 | 2030 On 03-February-22 | 9.60 | Put | Bond Future | 2641 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2030 On 05-May-22 | | | Bond Future | 9.47 | 93.7514 | 94.2154 | 93.7514 | 0.00 |
| 04/06/2021 | 2030 On 05-May-22 | 8.89 | Call | Bond Future | 2310 | 2 | 2 | 2 | 1,800.00 |
| 04/06/2021 | 2030 On 05-May-22 | 11.04 | Call | Bond Future | 8803 | 8 | 9 | 8 | 0.00 |
| 04/06/2021 | 2030 On 05-May-22 | 9.35 | Call | Bond Future | 3377 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2030 On 05-May-22 | 10.20 | Call | Bond Future | 5874 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | 2030 On 05-May-22 | 10.19 | Call | Bond Future | 5841 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | 2030 On 05-May-22 | 8.14 | Call | Bond Future | 1155 | 1 | 1 | 1 | 1,800.00 |
| 04/06/2021 | 2030 On 05-May-22 | 9.95 | Call | Bond Future | 5071 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | 2030 On 05-May-22 | 10.21 | Call | Bond Future | 5907 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | 2030 On 05-May-22 | 8.47 | Call | Bond Future | 1584 | 1 | 2 | 1 | 1,073.00 |
| 04/06/2021 | 2030 On 05-May-22 | 8.14 | Put | Bond Future | 8316 | 9 | 8 | 9 | 0.00 |
| 04/06/2021 | 2030 On 05-May-22 | 10.21 | Put | Bond Future | 2238 | 2 | 2 | 2 | 0.00 |
| 04/06/2021 | 2030 On 05-May-22 | 8.89 | Put | Bond Future | 5361 | 6 | 5 | 6 | 0.00 |
| 04/06/2021 | 2030 On 05-May-22 | 10.19 | Put | Bond Future | 2268 | 2 | 2 | 2 | 0.00 |
| 04/06/2021 | 2030 On 05-May-22 | 10.20 | Put | Bond Future | 2253 | 2 | 2 | 2 | 0.00 |
| 04/06/2021 | 2030 On 05-May-22 | 9.35 | Put | Bond Future | 4015 | 4 | 4 | 4 | 1,073.00 |
| 04/06/2021 | 2030 On 05-May-22 | 8.47 | Put | Bond Future | 6910 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | 2030 On 05-May-22 | 9.95 | Put | Bond Future | 2677 | 3 | 3 | 3 | 1,073.00 |
| 04/06/2021 | 2030 On 05-May-22 | 11.04 | Put | Bond Future | 1216 | 1 | 1 | 1 | 1,800.00 |
| 04/06/2021 | 2032 On 05-August-21 | | | Bond Future | 9.60 | 93.6021 | 94.0900 | 93.6021 | 118,592.00 |
| 04/06/2021 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 10158 | 10 | 10 | 10 | 0.00 |
| 04/06/2021 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 10108 | 10 | 10 | 10 | 0.00 |
| 04/06/2021 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 10208 | 10 | 10 | 10 | 0.00 |
| 04/06/2021 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 116 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 121 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 118 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | 2032 On 04-November-21 | | | Bond Future | 9.79 | 90.4817 | 90.9747 | 90.4817 | 21.00 |
| 04/06/2021 | 2032 On 04-November-21 | 9.33 | Call | Bond Future | 2140 | 2 | 2 | 2 | 700.00 |
| 04/06/2021 | 2032 On 04-November-21 | 12.81 | Call | Bond Future | 15987 | 16 | 16 | 16 | 0.00 |
| 04/06/2021 | 2032 On 04-November-21 | 11.71 | Call | Bond Future | 11056 | 11 | 11 | 11 | 0.00 |
| 04/06/2021 | 2032 On 04-November-21 | 9.83 | Call | Bond Future | 3516 | 3 | 4 | 3 | 700.00 |
| 04/06/2021 | 2032 On 04-November-21 | 11.70 | Call | Bond Future | 11011 | 11 | 11 | 11 | 0.00 |
| 04/06/2021 | 2032 On 04-November-21 | 11.69 | Call | Bond Future | 10967 | 11 | 11 | 11 | 0.00 |
| 04/06/2021 | 2032 On 04-November-21 | 11.71 | Put | Bond Future | 478 | 1 | 0 | 1 | 0.00 |
| 04/06/2021 | 2032 On 04-November-21 | 11.69 | Put | Bond Future | 490 | 1 | 0 | 1 | 0.00 |
| 04/06/2021 | 2032 On 04-November-21 | 12.81 | Put | Bond Future | 98 | 0 | 0 | 0 | 700.00 |
| 04/06/2021 | 2032 On 04-November-21 | 11.70 | Put | Bond Future | 484 | 1 | 0 | 1 | 0.00 |
| 04/06/2021 | 2032 On 04-November-21 | 9.83 | Put | Bond Future | 3289 | 4 | 3 | 4 | 0.00 |
| 04/06/2021 | 2032 On 04-November-21 | 9.33 | Put | Bond Future | 4968 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | 2032 On 03-February-22 | | | Bond Future | 9.99 | 91.5238 | 92.0223 | 91.5238 | 0.00 |
| 04/06/2021 | 2032 On 03-February-22 | 10.35 | Call | Bond Future | 5084 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | 2032 On 03-February-22 | 9.62 | Call | Bond Future | 2907 | 3 | 3 | 3 | 210.00 |
| 04/06/2021 | 2032 On 03-February-22 | 10.95 | Call | Bond Future | 7293 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | 2032 On 03-February-22 | 9.14 | Call | Bond Future | 1843 | 2 | 2 | 2 | 97.00 |
| 04/06/2021 | 2032 On 03-February-22 | 10.45 | Call | Bond Future | 5425 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | 2032 On 03-February-22 | 8.91 | Call | Bond Future | 1467 | 1 | 1 | 1 | 198.00 |
| 04/06/2021 | 2032 On 03-February-22 | 10.44 | Call | Bond Future | 5390 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | 2032 On 03-February-22 | 10.14 | Call | Bond Future | 4399 | 4 | 4 | 4 | 0.00 |
| 04/06/2021 | 2032 On 03-February-22 | 11.13 | Call | Bond Future | 8015 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | 2032 On 03-February-22 | 10.53 | Call | Bond Future | 5706 | 5 | 6 | 5 | 0.00 |
| 04/06/2021 | 2032 On 03-February-22 | 9.58 | Call | Bond Future | 2805 | 3 | 3 | 3 | 400.00 |
| 04/06/2021 | 2032 On 03-February-22 | 10.66 | Call | Bond Future | 6180 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | 2032 On 03-February-22 | 9.81 | Call | Bond Future | 3416 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2032 On 03-February-22 | 10.43 | Call | Bond Future | 5356 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | 2032 On 03-February-22 | 10.42 | Call | Bond Future | 5321 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | 2032 On 03-February-22 | 10.42 | Put | Bond Future | 2857 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2032 On 03-February-22 | 10.43 | Put | Bond Future | 2835 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | 2032 On 03-February-22 | 9.81 | Put | Bond Future | 4463 | 5 | 4 | 5 | 198.00 |
| 04/06/2021 | 2032 On 03-February-22 | 8.91 | Put | Bond Future | 8049 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | 2032 On 03-February-22 | 10.66 | Put | Bond Future | 2385 | 3 | 2 | 3 | 97.00 |
| 04/06/2021 | 2032 On 03-February-22 | 10.45 | Put | Bond Future | 2792 | 3 | 3 | 3 | 198.00 |
| 04/06/2021 | 2032 On 03-February-22 | 10.53 | Put | Bond Future | 2628 | 3 | 3 | 3 | 210.00 |
| 04/06/2021 | 2032 On 03-February-22 | 10.35 | Put | Bond Future | 3012 | 3 | 3 | 3 | 400.00 |
| 04/06/2021 | 2032 On 03-February-22 | 9.58 | Put | Bond Future | 5225 | 6 | 5 | 6 | 0.00 |
| 04/06/2021 | 2032 On 03-February-22 | 11.13 | Put | Bond Future | 1691 | 2 | 2 | 2 | 210.00 |
| 04/06/2021 | 2032 On 03-February-22 | 10.14 | Put | Bond Future | 3523 | 4 | 4 | 4 | 97.00 |
| 04/06/2021 | 2032 On 03-February-22 | 9.14 | Put | Bond Future | 6968 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | 2032 On 03-February-22 | 10.44 | Put | Bond Future | 2813 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2032 On 03-February-22 | 10.95 | Put | Bond Future | 1925 | 2 | 2 | 2 | 400.00 |
| 04/06/2021 | 2032 On 03-February-22 | 9.62 | Put | Bond Future | 5086 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | 2032 On 05-May-22 | | | Bond Future | 10.19 | 88.4609 | 88.9651 | 88.4609 | 0.00 |
| 04/06/2021 | 2032 On 05-May-22 | 11.04 | Call | Bond Future | 7074 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | 2032 On 05-May-22 | 11.02 | Call | Bond Future | 7000 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | 2032 On 05-May-22 | 11.03 | Call | Bond Future | 7037 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | 2032 On 05-May-22 | 11.03 | Put | Bond Future | 2466 | 3 | 2 | 3 | 0.00 |
| 04/06/2021 | 2032 On 05-May-22 | 11.02 | Put | Bond Future | 2482 | 3 | 2 | 3 | 0.00 |
| 04/06/2021 | 2032 On 05-May-22 | 11.04 | Put | Bond Future | 2450 | 3 | 2 | 3 | 0.00 |
| 04/06/2021 | 2033 On 05-August-21 | | | Bond Future | 108.49 | 108.4658 | 108.4886 | 108.4658 | 9,629.00 |
| 04/06/2021 | 2033 On 04-November-21 | | | Bond Future | 108.48 | 108.4538 | 108.4763 | 108.4538 | 0.00 |
| 04/06/2021 | 2033 On 03-February-22 | | | Bond Future | 109.75 | 109.7279 | 109.7506 | 109.7279 | 0.00 |
| 04/06/2021 | 2033 On 05-May-22 | | | Bond Future | 109.82 | 109.7956 | 109.8184 | 109.7956 | 0.00 |
| 04/06/2021 | 2037 On 05-August-21 | | | Bond Future | 10.38 | 85.1255 | 85.9031 | 85.1255 | 128,108.00 |
| 04/06/2021 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 11587 | 11 | 12 | 11 | 0.00 |
| 04/06/2021 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 11639 | 11 | 12 | 11 | 0.00 |
| 04/06/2021 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 11691 | 11 | 12 | 11 | 0.00 |
| 04/06/2021 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 129 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 126 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 124 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | 2037 On 04-November-21 | | | Bond Future | 10.56 | 86.0577 | 86.8436 | 86.0577 | 0.00 |
| 04/06/2021 | 2037 On 04-November-21 | 12.82 | Call | Bond Future | 13582 | 13 | 14 | 13 | 0.00 |
| 04/06/2021 | 2037 On 04-November-21 | 12.81 | Call | Bond Future | 13536 | 13 | 14 | 13 | 0.00 |
| 04/06/2021 | 2037 On 04-November-21 | 12.30 | Call | Bond Future | 11203 | 11 | 11 | 11 | 0.00 |
| 04/06/2021 | 2037 On 04-November-21 | 11.49 | Call | Bond Future | 7591 | 7 | 8 | 7 | 600.00 |
| 04/06/2021 | 2037 On 04-November-21 | 12.83 | Call | Bond Future | 13628 | 13 | 14 | 13 | 0.00 |
| 04/06/2021 | 2037 On 04-November-21 | 12.82 | Put | Bond Future | 422 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | 2037 On 04-November-21 | 12.30 | Put | Bond Future | 785 | 1 | 1 | 1 | 600.00 |
| 04/06/2021 | 2037 On 04-November-21 | 11.49 | Put | Bond Future | 1777 | 2 | 2 | 2 | 0.00 |
| 04/06/2021 | 2037 On 04-November-21 | 12.81 | Put | Bond Future | 427 | 1 | 0 | 1 | 0.00 |
| 04/06/2021 | 2037 On 04-November-21 | 12.83 | Put | Bond Future | 417 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | 2037 On 03-February-22 | | | Bond Future | 10.75 | 82.7943 | 83.5890 | 82.7943 | 0.00 |
| 04/06/2021 | 2037 On 03-February-22 | 11.47 | Call | Bond Future | 7152 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | 2037 On 03-February-22 | 11.46 | Call | Bond Future | 7112 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | 2037 On 03-February-22 | 11.45 | Call | Bond Future | 7072 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | 2037 On 03-February-22 | 11.47 | Put | Bond Future | 2724 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2037 On 03-February-22 | 11.45 | Put | Bond Future | 2763 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2037 On 03-February-22 | 11.46 | Put | Bond Future | 2744 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2037 On 05-May-22 | | | Bond Future | 10.95 | 83.7751 | 84.5791 | 83.7751 | 0.00 |
| 04/06/2021 | 2037 On 05-May-22 | 11.84 | Call | Bond Future | 8156 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | 2037 On 05-May-22 | 11.82 | Call | Bond Future | 8077 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | 2037 On 05-May-22 | 11.83 | Call | Bond Future | 8116 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | 2037 On 05-May-22 | 11.84 | Put | Bond Future | 2846 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2037 On 05-May-22 | 11.82 | Put | Bond Future | 2881 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2037 On 05-May-22 | 11.83 | Put | Bond Future | 2863 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2038 On 05-August-21 | | | Bond Future | 121.34 | 120.9891 | 121.3392 | 120.9891 | 7,713.00 |
| 04/06/2021 | 2038 On 04-November-21 | | | Bond Future | 122.70 | 122.3427 | 122.6965 | 122.3427 | 0.00 |
| 04/06/2021 | 2038 On 03-February-22 | | | Bond Future | 122.38 | 122.0271 | 122.3846 | 122.0271 | 0.00 |
| 04/06/2021 | 2038 On 05-May-22 | | | Bond Future | 123.86 | 123.4993 | 123.8610 | 123.4993 | 0.00 |
| 04/06/2021 | 2040 On 05-August-21 | | | Bond Future | 10.56 | 86.8264 | 87.7295 | 86.8264 | 86,242.00 |
| 04/06/2021 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 12547 | 12 | 13 | 12 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | 2040 On 05-August-21 | 11.55 | Call | Bond Future | 7450 | 7 | 7 | 7 | 900.00 |
| 04/06/2021 | 2040 On 05-August-21 | 14.80 | Call | Bond Future | 23854 | 23 | 24 | 23 | 0.00 |
| 04/06/2021 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 12493 | 12 | 12 | 12 | 0.00 |
| 04/06/2021 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 12439 | 12 | 12 | 12 | 0.00 |
| 04/06/2021 | 2040 On 05-August-21 | 11.05 | Call | Bond Future | 4862 | 4 | 5 | 4 | 900.00 |
| 04/06/2021 | 2040 On 05-August-21 | 11.05 | Put | Bond Future | 1387 | 2 | 1 | 2 | 0.00 |
| 04/06/2021 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 118 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | 2040 On 05-August-21 | 14.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 900.00 |
| 04/06/2021 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 123 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | 2040 On 05-August-21 | 11.55 | Put | Bond Future | 679 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 121 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | 2040 On 04-November-21 | | | Bond Future | 10.73 | 87.7773 | 88.6900 | 87.7773 | 0.00 |
| 04/06/2021 | 2040 On 04-November-21 | 12.91 | Call | Bond Future | 13942 | 13 | 14 | 13 | 0.00 |
| 04/06/2021 | 2040 On 04-November-21 | 12.90 | Call | Bond Future | 13894 | 13 | 14 | 13 | 0.00 |
| 04/06/2021 | 2040 On 04-November-21 | 12.89 | Call | Bond Future | 13846 | 13 | 14 | 13 | 0.00 |
| 04/06/2021 | 2040 On 04-November-21 | 12.89 | Put | Bond Future | 510 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | 2040 On 04-November-21 | 12.90 | Put | Bond Future | 504 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | 2040 On 04-November-21 | 12.91 | Put | Bond Future | 498 | 1 | 0 | 1 | 0.00 |
| 04/06/2021 | 2040 On 03-February-22 | | | Bond Future | 10.92 | 84.2833 | 85.2065 | 84.2833 | 0.00 |
| 04/06/2021 | 2040 On 03-February-22 | 11.58 | Call | Bond Future | 7308 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | 2040 On 03-February-22 | 11.57 | Call | Bond Future | 7266 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | 2040 On 03-February-22 | 11.59 | Call | Bond Future | 7350 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | 2040 On 03-February-22 | 11.57 | Put | Bond Future | 2981 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2040 On 03-February-22 | 11.58 | Put | Bond Future | 2960 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2040 On 03-February-22 | 11.59 | Put | Bond Future | 2938 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2040 On 05-May-22 | | | Bond Future | 11.11 | 85.2819 | 86.2158 | 85.2819 | 0.00 |
| 04/06/2021 | 2040 On 05-May-22 | 9.82 | Call | Bond Future | 1916 | 2 | 2 | 2 | 1,200.00 |
| 04/06/2021 | 2040 On 05-May-22 | 11.91 | Call | Bond Future | 8231 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | 2040 On 05-May-22 | 11.90 | Call | Bond Future | 8190 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | 2040 On 05-May-22 | 10.57 | Call | Bond Future | 3545 | 3 | 4 | 3 | 1,200.00 |
| 04/06/2021 | 2040 On 05-May-22 | 13.04 | Call | Bond Future | 12927 | 12 | 13 | 12 | 0.00 |
| 04/06/2021 | 2040 On 05-May-22 | 11.92 | Call | Bond Future | 8272 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | 2040 On 05-May-22 | 11.92 | Put | Bond Future | 3134 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | 2040 On 05-May-22 | 13.04 | Put | Bond Future | 1456 | 2 | 1 | 2 | 1,200.00 |
| 04/06/2021 | 2040 On 05-May-22 | 11.91 | Put | Bond Future | 3154 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2040 On 05-May-22 | 10.57 | Put | Bond Future | 7301 | 8 | 7 | 8 | 0.00 |
| 04/06/2021 | 2040 On 05-May-22 | 11.90 | Put | Bond Future | 3174 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2040 On 05-May-22 | 9.82 | Put | Bond Future | 11311 | 12 | 11 | 12 | 0.00 |
| 04/06/2021 | 2044 On 05-August-21 | | | Bond Future | 10.59 | 83.6013 | 84.5574 | 83.6013 | 60,407.00 |
| 04/06/2021 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 13001 | 12 | 13 | 12 | 0.00 |
| 04/06/2021 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 12947 | 12 | 13 | 12 | 0.00 |
| 04/06/2021 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 13054 | 12 | 13 | 12 | 0.00 |
| 04/06/2021 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 102 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 104 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 106 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | 2044 On 04-November-21 | | | Bond Future | 10.76 | 84.5169 | 85.4832 | 84.5169 | 0.00 |
| 04/06/2021 | 2044 On 04-November-21 | 12.90 | Call | Bond Future | 13820 | 13 | 14 | 13 | 0.00 |
| 04/06/2021 | 2044 On 04-November-21 | 12.89 | Call | Bond Future | 13773 | 13 | 14 | 13 | 0.00 |
| 04/06/2021 | 2044 On 04-November-21 | 12.91 | Call | Bond Future | 13867 | 13 | 14 | 13 | 0.00 |
| 04/06/2021 | 2044 On 04-November-21 | 12.91 | Put | Bond Future | 527 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | 2044 On 04-November-21 | 12.89 | Put | Bond Future | 539 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | 2044 On 04-November-21 | 12.90 | Put | Bond Future | 533 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | 2044 On 03-February-22 | | | Bond Future | 10.94 | 81.1106 | 82.0878 | 81.1106 | 0.00 |
| 04/06/2021 | 2044 On 03-February-22 | 11.61 | Call | Bond Future | 7442 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | 2044 On 03-February-22 | 11.60 | Call | Bond Future | 7399 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | 2044 On 03-February-22 | 11.59 | Call | Bond Future | 7357 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | 2044 On 03-February-22 | 11.59 | Put | Bond Future | 3013 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2044 On 03-February-22 | 11.60 | Put | Bond Future | 2992 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2044 On 03-February-22 | 11.61 | Put | Bond Future | 2971 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | 2044 On 05-May-22 | | | Bond Future | 11.12 | 82.0716 | 83.0602 | 82.0716 | 0.00 |
| 04/06/2021 | 2044 On 05-May-22 | 11.93 | Call | Bond Future | 8369 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | 2044 On 05-May-22 | 11.92 | Call | Bond Future | 8328 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | 2044 On 05-May-22 | 11.91 | Call | Bond Future | 8287 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | 2044 On 05-May-22 | 11.91 | Put | Bond Future | 3205 | 4 | 3 | 4 | 0.00 |
| 04/06/2021 | 2044 On 05-May-22 | 11.92 | Put | Bond Future | 3185 | 4 | 3 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | 2044 On 05-May-22 | 11.93 | Put | Bond Future | 3165 | 4 | 3 | 4 | 0.00 |
| 04/06/2021 | 2046 On 05-August-21 | | | Bond Future | 111.83 | 112.1884 | 111.8286 | 112.1884 | 18,098.00 |
| 04/06/2021 | 2046 On 04-November-21 | | | Bond Future | 111.27 | 111.6353 | 111.2710 | 111.6353 | 0.00 |
| 04/06/2021 | 2046 On 03-February-22 | | | Bond Future | 112.58 | 112.9470 | 112.5783 | 112.9470 | 0.00 |
| 04/06/2021 | 2046 On 05-May-22 | | | Bond Future | 112.09 | 112.4627 | 112.0893 | 112.4627 | 0.00 |
| 04/06/2021 | 2050 On 05-August-21 | | | Bond Future | 114.31 | 114.2857 | 114.3108 | 114.2857 | 11,209.00 |
| 04/06/2021 | 2050 On 04-November-21 | | | Bond Future | 115.59 | 115.5644 | 115.5894 | 115.5644 | 0.00 |
| 04/06/2021 | 2050 On 03-February-22 | | | Bond Future | 115.00 | 114.9732 | 114.9984 | 114.9732 | 0.00 |
| 04/06/2021 | 2050 On 05-May-22 | | | Bond Future | 116.39 | 116.3603 | 116.3857 | 116.3603 | 0.00 |
| 04/06/2021 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | AL37 On 05-August-21 | | | Index Future | 796.42 | 795.2140 | 796.4200 | 795.2140 | 0.00 |
| 04/06/2021 | AL37 On 04-November-21 | | | Index Future | 805.23 | 804.0090 | 805.2260 | 804.0090 | 0.00 |
| 04/06/2021 | AL37 On 03-February-22 | | | Index Future | 814.49 | 813.2600 | 814.4890 | 813.2600 | 0.00 |
| 04/06/2021 | AL37 On 05-May-22 | | | Index Future | 824.12 | 822.8760 | 824.1190 | 822.8760 | 0.00 |
| 04/06/2021 | AL7T On 05-August-21 | | | Index Future | 911.55 | 907.1880 | 911.5510 | 907.1880 | 0.00 |
| 04/06/2021 | AL7T On 04-November-21 | | | Index Future | 921.63 | 917.2210 | 921.6300 | 917.2210 | 0.00 |
| 04/06/2021 | AL7T On 03-February-22 | | | Index Future | 932.23 | 927.7740 | 932.2330 | 927.7740 | 0.00 |
| 04/06/2021 | AL7T On 05-May-22 | | | Index Future | 943.25 | 938.7450 | 943.2540 | 938.7450 | 0.00 |
| 04/06/2021 | ALBI On 05-August-21 | | | Index Future | 802.96 | 797.9920 | 802.9630 | 797.9920 | 134.00 |
| 04/06/2021 | ALBI On 04-November-21 | | | Index Future | 811.84 | 806.8170 | 811.8410 | 806.8170 | 0.00 |
| 04/06/2021 | ALBI On 03-February-22 | | | Index Future | 821.18 | 816.1010 | 821.1800 | 816.1010 | 0.00 |
| 04/06/2021 | ALBI On 05-May-22 | | | Index Future | 830.89 | 825.7510 | 830.8890 | 825.7510 | 0.00 |
| 04/06/2021 | C002 On 31-March-32 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 04/06/2021 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C214 On 28-February-41 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/06/2021 | ES33 On 05-August-21 | | | Bond Future | 11.07 | 78.9511 | 79.5519 | 78.9511 | 350.00 |
| 04/06/2021 | ES33 On 04-November-21 | | | Bond Future | 11.29 | 76.0591 | 76.6664 | 76.0591 | 0.00 |
| 04/06/2021 | ES33 On 03-February-22 | | | Bond Future | 11.53 | 76.9532 | 77.5674 | 76.9532 | 0.00 |
| 04/06/2021 | ES33 On 05-May-22 | | | Bond Future | 11.77 | 74.1047 | 74.7262 | 74.1047 | 0.00 |
| 04/06/2021 | ES42 On 05-August-21 | | | Bond Future | 11.60 | 77.5821 | 78.3581 | 77.5821 | 4,779.00 |
| 04/06/2021 | ES42 On 04-November-21 | | | Bond Future | 11.81 | 74.1922 | 74.9766 | 74.1922 | 0.00 |
| 04/06/2021 | ES42 On 03-February-22 | | | Bond Future | 12.03 | 75.0648 | 75.8583 | 75.0648 | 0.00 |
| 04/06/2021 | ES42 On 05-May-22 | | | Bond Future | 12.26 | 71.7126 | 72.5156 | 71.7126 | 0.00 |
| 04/06/2021 | GOVI On 05-August-21 | | | GOVI | 792.89 | 788.0640 | 792.8920 | 788.0640 | 982.00 |
| 04/06/2021 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 737420 | 69 | 74 | 69 | 0.00 |
| 04/06/2021 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 737520 | 69 | 74 | 69 | 0.00 |
| 04/06/2021 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 737620 | 69 | 74 | 69 | 0.00 |
| 04/06/2021 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | GOVI On 05-August-21 | 719.14 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | GOVI On 04-November-21 | | | GOVI | 801.66 | 796.7800 | 801.6590 | 796.7800 | 0.00 |
| 04/06/2021 | GOVI On 04-November-21 | 728.42 | Call | GOVI | 732390 | 68 | 73 | 68 | 0.00 |
| 04/06/2021 | GOVI On 04-November-21 | 728.40 | Call | GOVI | 732590 | 68 | 73 | 68 | 0.00 |
| 04/06/2021 | GOVI On 04-November-21 | 728.41 | Call | GOVI | 732490 | 68 | 73 | 68 | 0.00 |
| 04/06/2021 | GOVI On 04-November-21 | 728.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | GOVI On 04-November-21 | 728.40 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | GOVI On 04-November-21 | 728.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | GOVI On 03-February-22 | | | GOVI | 810.88 | 805.9480 | 810.8810 | 805.9480 | 0.00 |
| 04/06/2021 | GOVI On 03-February-22 | 792.75 | Call | GOVI | 181310 | 13 | 18 | 13 | 0.00 |
| 04/06/2021 | GOVI On 03-February-22 | 792.74 | Call | GOVI | 181410 | 13 | 18 | 13 | 0.00 |
| 04/06/2021 | GOVI On 03-February-22 | 792.76 | Call | GOVI | 181210 | 13 | 18 | 13 | 0.00 |
| 04/06/2021 | GOVI On 03-February-22 | 792.76 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | GOVI On 03-February-22 | 792.74 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | GOVI On 03-February-22 | 792.75 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | GOVI On 05-May-22 | | | GOVI | 820.47 | 815.4780 | 820.4680 | 815.4780 | 0.00 |
| 04/06/2021 | GOVI On 05-May-22 | 788.24 | Call | GOVI | 322280 | 27 | 32 | 27 | 0.00 |
| 04/06/2021 | GOVI On 05-May-22 | 788.23 | Call | GOVI | 322380 | 27 | 32 | 27 | 0.00 |
| 04/06/2021 | GOVI On 05-May-22 | 788.25 | Call | GOVI | 322180 | 27 | 32 | 27 | 0.00 |
| 04/06/2021 | GOVI On 05-May-22 | 788.25 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | GOVI On 05-May-22 | 788.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | GOVI On 05-May-22 | 788.24 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 04/06/2021 | IGOV On 05-August-21 | | | Index Future | 295.23 | 295.1860 | 295.2290 | 295.1860 | 576.00 |
| 04/06/2021 | IGOV On 04-November-21 | | | Index Future | 298.57 | 298.5230 | 298.5660 | 298.5230 | 16.00 |
| 04/06/2021 | IGOV On 03-February-22 | | | Index Future | 302.07 | 302.0290 | 302.0720 | 302.0290 | 0.00 |
| 04/06/2021 | IGOV On 05-May-22 | | | Index Future | 305.71 | 305.6710 | 305.7140 | 305.6710 | 0.00 |
| 04/06/2021 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.43 | 90.4300 | 90.4300 | 90.4300 | 0.00 |
| 04/06/2021 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.42 | 89.4200 | 89.4200 | 89.4200 | 0.00 |
| 04/06/2021 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.70 | 90.7000 | 90.7000 | 90.7000 | 51.00 |
| 04/06/2021 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.13 | 90.1400 | 90.1300 | 90.1400 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.31 | 90.3300 | 90.3100 | 90.3300 | 0.00 |
| 04/06/2021 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.52 | 93.5400 | 93.5200 | 93.5400 | 0.00 |
| 04/06/2021 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.10 | 94.1200 | 94.1000 | 94.1200 | 0.00 |
| 04/06/2021 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.60 | 86.6200 | 86.6000 | 86.6200 | 0.00 |
| 04/06/2021 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.25 | 92.2700 | 92.2500 | 92.2700 | 0.00 |
| 04/06/2021 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 04/06/2021 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.48 | 80.6600 | 80.4800 | 80.6600 | 0.00 |
| 04/06/2021 | IS10 On 16-March-26 | | | Interest Rate Swap | 77.03 | 77.2300 | 77.0300 | 77.2300 | 0.00 |
| 04/06/2021 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.47 | 75.6800 | 75.4700 | 75.6800 | 0.00 |
| 04/06/2021 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.52 | 77.7300 | 77.5200 | 77.7300 | 0.00 |
| 04/06/2021 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.56 | 81.7700 | 81.5600 | 81.7700 | 0.00 |
| 04/06/2021 | IS10 On 15-March-27 | | | Interest Rate Swap | 80.08 | 80.2900 | 80.0800 | 80.2900 | 0.00 |
| 04/06/2021 | IS10 On 21-June-27 | | | Interest Rate Swap | 82.15 | 82.3700 | 82.1500 | 82.3700 | 0.00 |
| 04/06/2021 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.93 | 88.1500 | 87.9300 | 88.1500 | 0.00 |
| 04/06/2021 | IS10 On 20-December-27 | | | Interest Rate Swap | 88.31 | 88.5300 | 88.3100 | 88.5300 | 0.00 |
| 04/06/2021 | IS10 On 22-March-28 | | | Interest Rate Swap | 81.30 | 81.5300 | 81.3000 | 81.5300 | 0.00 |
| 04/06/2021 | IS10 On 20-June-28 | | | Interest Rate Swap | 89.09 | 89.3200 | 89.0900 | 89.3200 | 0.00 |
| 04/06/2021 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 04/06/2021 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 04/06/2021 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.70 | 96.3050 | 96.3050 | 96.3050 | 0.00 |
| 04/06/2021 | JBAF On 21-July-21 | | | Jibar Tradeable Future | 3.74 | 96.2650 | 96.2650 | 96.2650 | 0.00 |
| 04/06/2021 | JBAF On 18-August-21 | | | Jibar Tradeable Future | 3.77 | 96.2300 | 96.2300 | 96.2300 | 0.00 |
| 04/06/2021 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.80 | 96.1950 | 96.2050 | 96.1950 | 30,000.00 |
| 04/06/2021 | JBAF On 20-October-21 | | | Jibar Tradeable Future | 3.88 | 96.1100 | 96.1200 | 96.1100 | 0.00 |
| 04/06/2021 | JBAF On 17-November-21 | | | Jibar Tradeable Future | 3.91 | 96.0800 | 96.0900 | 96.0800 | 0.00 |
| 04/06/2021 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 4.05 | 95.9400 | 95.9500 | 95.9400 | 0.00 |
| 04/06/2021 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 4.31 | 95.6850 | 95.6950 | 95.6850 | 0.00 |
| 04/06/2021 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.63 | 95.3600 | 95.3700 | 95.3600 | 471.00 |
| 04/06/2021 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 4.85 | 95.1400 | 95.1500 | 95.1400 | 0.00 |
| 04/06/2021 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 5.17 | 94.8150 | 94.8350 | 94.8150 | 0.00 |
| 04/06/2021 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 5.38 | 94.6150 | 94.6250 | 94.6150 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | R023 On 05-August-21 | | | Bond Future | 5.05 | 107.5078 | 107.4333 | 107.5078 | 15,432.00 |
| 04/06/2021 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 481 | 1 | 0 | 1 | 0.00 |
| 04/06/2021 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 469 | 1 | 0 | 1 | 0.00 |
| 04/06/2021 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 457 | 1 | 0 | 1 | 0.00 |
| 04/06/2021 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 98 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 95 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 92 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R023 On 04-November-21 | | | Bond Future | 5.17 | 104.7769 | 104.7013 | 104.7769 | 0.00 |
| 04/06/2021 | R023 On 04-November-21 | 4.92 | Call | Bond Future | 194 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R023 On 04-November-21 | 4.91 | Call | Bond Future | 189 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R023 On 04-November-21 | 4.90 | Call | Bond Future | 184 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R023 On 04-November-21 | 4.90 | Put | Bond Future | 535 | 0 | 1 | 0 | 0.00 |
| 04/06/2021 | R023 On 04-November-21 | 4.91 | Put | Bond Future | 527 | 0 | 1 | 0 | 0.00 |
| 04/06/2021 | R023 On 04-November-21 | 4.92 | Put | Bond Future | 519 | 0 | 1 | 0 | 0.00 |
| 04/06/2021 | R023 On 03-February-22 | | | Bond Future | 5.32 | 105.9832 | 105.9064 | 105.9832 | 0.00 |
| 04/06/2021 | R023 On 03-February-22 | 5.07 | Call | Bond Future | 264 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R023 On 03-February-22 | 5.06 | Call | Bond Future | 259 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R023 On 03-February-22 | 5.08 | Call | Bond Future | 269 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R023 On 03-February-22 | 5.08 | Put | Bond Future | 514 | 0 | 1 | 0 | 0.00 |
| 04/06/2021 | R023 On 03-February-22 | 5.06 | Put | Bond Future | 526 | 0 | 1 | 0 | 0.00 |
| 04/06/2021 | R023 On 03-February-22 | 5.07 | Put | Bond Future | 520 | 0 | 1 | 0 | 0.00 |
| 04/06/2021 | R023 On 05-May-22 | | | Bond Future | 5.48 | 103.3272 | 103.2494 | 103.3272 | 0.00 |
| 04/06/2021 | R023 On 05-May-22 | 6.30 | Call | Bond Future | 812 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | R023 On 05-May-22 | 6.29 | Call | Bond Future | 806 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | R023 On 05-May-22 | 6.31 | Call | Bond Future | 818 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | R023 On 05-May-22 | 6.31 | Put | Bond Future | 165 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R023 On 05-May-22 | 6.29 | Put | Bond Future | 169 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R023 On 05-May-22 | 6.30 | Put | Bond Future | 167 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R035 On 05-August-21 | | | Bond Future | 10.15 | 93.7705 | 94.6507 | 93.7705 | 81,808.00 |
| 04/06/2021 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | R035 On 05-August-21 | 10.77 | Call | Bond Future | 5107 | 4 | 5 | 4 | 0.00 |
| 04/06/2021 | R035 On 05-August-21 | 10.02 | Call | Bond Future | 2092 | 2 | 2 | 2 | 100.00 |
| 04/06/2021 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R035 On 05-August-21 | 11.37 | Call | Bond Future | 8171 | 7 | 8 | 7 | 0.00 |
| 04/06/2021 | R035 On 05-August-21 | 11.37 | Put | Bond Future | 422 | 1 | 0 | 1 | 100.00 |
| 04/06/2021 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 43440 | 44 | 43 | 44 | 0.00 |
| 04/06/2021 | R035 On 05-August-21 | 10.77 | Put | Bond Future | 1050 | 1 | 1 | 1 | 100.00 |
| 04/06/2021 | R035 On 05-August-21 | 10.02 | Put | Bond Future | 2996 | 4 | 3 | 4 | 0.00 |
| 04/06/2021 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 43673 | 45 | 44 | 45 | 0.00 |
| 04/06/2021 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 43557 | 44 | 44 | 44 | 0.00 |
| 04/06/2021 | R035 On 04-November-21 | | | Bond Future | 10.34 | 90.3221 | 91.2116 | 90.3221 | 0.00 |
| 04/06/2021 | R035 On 04-November-21 | 11.20 | Call | Bond Future | 7167 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | R035 On 04-November-21 | 13.82 | Call | Bond Future | 19335 | 18 | 19 | 18 | 0.00 |
| 04/06/2021 | R035 On 04-November-21 | 12.51 | Call | Bond Future | 13237 | 12 | 13 | 12 | 0.00 |
| 04/06/2021 | R035 On 04-November-21 | 11.75 | Call | Bond Future | 9714 | 9 | 10 | 9 | 0.00 |
| 04/06/2021 | R035 On 04-November-21 | 10.23 | Call | Bond Future | 3412 | 3 | 3 | 3 | 782.00 |
| 04/06/2021 | R035 On 04-November-21 | 12.52 | Call | Bond Future | 13284 | 12 | 13 | 12 | 0.00 |
| 04/06/2021 | R035 On 04-November-21 | 10.60 | Call | Bond Future | 4709 | 4 | 5 | 4 | 0.00 |
| 04/06/2021 | R035 On 04-November-21 | 10.11 | Call | Bond Future | 3032 | 3 | 3 | 3 | 350.00 |
| 04/06/2021 | R035 On 04-November-21 | 10.12 | Call | Bond Future | 3063 | 3 | 3 | 3 | 400.00 |
| 04/06/2021 | R035 On 04-November-21 | 10.62 | Call | Bond Future | 4784 | 4 | 5 | 4 | 400.00 |
| 04/06/2021 | R035 On 04-November-21 | 12.53 | Call | Bond Future | 13331 | 13 | 13 | 13 | 0.00 |
| 04/06/2021 | R035 On 04-November-21 | 11.08 | Call | Bond Future | 6641 | 6 | 7 | 6 | 0.00 |
| 04/06/2021 | R035 On 04-November-21 | 11.08 | Put | Bond Future | 1956 | 2 | 2 | 2 | 782.00 |
| 04/06/2021 | R035 On 04-November-21 | 10.23 | Put | Bond Future | 4157 | 5 | 4 | 5 | 0.00 |
| 04/06/2021 | R035 On 04-November-21 | 12.53 | Put | Bond Future | 423 | 1 | 0 | 1 | 0.00 |
| 04/06/2021 | R035 On 04-November-21 | 11.75 | Put | Bond Future | 1076 | 1 | 1 | 1 | 782.00 |
| 04/06/2021 | R035 On 04-November-21 | 10.62 | Put | Bond Future | 2976 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R035 On 04-November-21 | 10.12 | Put | Bond Future | 4546 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | R035 On 04-November-21 | 10.60 | Put | Bond Future | 3030 | 3 | 3 | 3 | 350.00 |
| 04/06/2021 | R035 On 04-November-21 | 10.11 | Put | Bond Future | 4583 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | R035 On 04-November-21 | 11.20 | Put | Bond Future | 1753 | 2 | 2 | 2 | 350.00 |
| 04/06/2021 | R035 On 04-November-21 | 12.52 | Put | Bond Future | 428 | 1 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | R035 On 04-November-21 | 12.51 | Put | Bond Future | 433 | 1 | 0 | 1 | 0.00 |
| 04/06/2021 | R035 On 04-November-21 | 13.82 | Put | Bond Future | 68 | 0 | 0 | 0 | 400.00 |
| 04/06/2021 | R035 On 03-February-22 | | | Bond Future | 10.54 | 91.3621 | 92.2617 | 91.3621 | 0.00 |
| 04/06/2021 | R035 On 03-February-22 | 11.05 | Call | Bond Future | 6262 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | R035 On 03-February-22 | 11.88 | Call | Bond Future | 9708 | 9 | 10 | 9 | 0.00 |
| 04/06/2021 | R035 On 03-February-22 | 10.10 | Call | Bond Future | 3102 | 3 | 3 | 3 | 280.00 |
| 04/06/2021 | R035 On 03-February-22 | 9.70 | Call | Bond Future | 2111 | 2 | 2 | 2 | 683.00 |
| 04/06/2021 | R035 On 03-February-22 | 11.24 | Call | Bond Future | 7015 | 6 | 7 | 6 | 0.00 |
| 04/06/2021 | R035 On 03-February-22 | 10.26 | Call | Bond Future | 3564 | 3 | 4 | 3 | 200.00 |
| 04/06/2021 | R035 On 03-February-22 | 11.73 | Call | Bond Future | 9092 | 8 | 9 | 8 | 0.00 |
| 04/06/2021 | R035 On 03-February-22 | 10.35 | Call | Bond Future | 3837 | 3 | 4 | 3 | 1,600.00 |
| 04/06/2021 | R035 On 03-February-22 | 11.28 | Call | Bond Future | 7178 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | R035 On 03-February-22 | 11.03 | Call | Bond Future | 6184 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | R035 On 03-February-22 | 11.39 | Call | Bond Future | 7634 | 7 | 8 | 7 | 0.00 |
| 04/06/2021 | R035 On 03-February-22 | 10.65 | Call | Bond Future | 4813 | 4 | 5 | 4 | 0.00 |
| 04/06/2021 | R035 On 03-February-22 | 11.23 | Call | Bond Future | 6975 | 6 | 7 | 6 | 0.00 |
| 04/06/2021 | R035 On 03-February-22 | 11.22 | Call | Bond Future | 6934 | 6 | 7 | 6 | 0.00 |
| 04/06/2021 | R035 On 03-February-22 | 11.22 | Put | Bond Future | 2733 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R035 On 03-February-22 | 11.23 | Put | Bond Future | 2714 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R035 On 03-February-22 | 11.39 | Put | Bond Future | 2426 | 3 | 2 | 3 | 683.00 |
| 04/06/2021 | R035 On 03-February-22 | 11.28 | Put | Bond Future | 2620 | 3 | 3 | 3 | 200.00 |
| 04/06/2021 | R035 On 03-February-22 | 10.26 | Put | Bond Future | 5395 | 6 | 5 | 6 | 0.00 |
| 04/06/2021 | R035 On 03-February-22 | 11.73 | Put | Bond Future | 1921 | 2 | 2 | 2 | 280.00 |
| 04/06/2021 | R035 On 03-February-22 | 11.05 | Put | Bond Future | 3086 | 3 | 3 | 3 | 1,600.00 |
| 04/06/2021 | R035 On 03-February-22 | 10.35 | Put | Bond Future | 5077 | 6 | 5 | 6 | 0.00 |
| 04/06/2021 | R035 On 03-February-22 | 11.24 | Put | Bond Future | 2694 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R035 On 03-February-22 | 10.65 | Put | Bond Future | 4121 | 5 | 4 | 5 | 683.00 |
| 04/06/2021 | R035 On 03-February-22 | 9.70 | Put | Bond Future | 7750 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | R035 On 03-February-22 | 11.88 | Put | Bond Future | 1692 | 2 | 2 | 2 | 1,800.00 |
| 04/06/2021 | R035 On 03-February-22 | 11.03 | Put | Bond Future | 3130 | 3 | 3 | 3 | 280.00 |
| 04/06/2021 | R035 On 03-February-22 | 10.10 | Put | Bond Future | 5999 | 7 | 6 | 7 | 0.00 |
| 04/06/2021 | R035 On 05-May-22 | | | Bond Future | 10.74 | 87.9658 | 88.8759 | 87.9658 | 0.00 |
| 04/06/2021 | R035 On 05-May-22 | 11.65 | Call | Bond Future | 8168 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | R035 On 05-May-22 | 11.64 | Call | Bond Future | 8128 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | R035 On 05-May-22 | 11.63 | Call | Bond Future | 8088 | 7 | 8 | 7 | 0.00 |
| 04/06/2021 | R035 On 05-May-22 | 11.63 | Put | Bond Future | 2776 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R035 On 05-May-22 | 11.64 | Put | Bond Future | 2759 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R035 On 05-May-22 | 11.65 | Put | Bond Future | 2742 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R186 On 05-August-21 | | | Bond Future | 7.39 | 114.8284 | 115.0105 | 114.8284 | 91,394.00 |
| 04/06/2021 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 5785 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 5744 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 5703 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 114 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 111 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 108 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R186 On 04-November-21 | | | Bond Future | 7.57 | 116.0853 | 116.2690 | 116.0853 | 0.00 |
| 04/06/2021 | R186 On 04-November-21 | 8.77 | Call | Bond Future | 5713 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | R186 On 04-November-21 | 8.11 | Call | Bond Future | 3487 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R186 On 04-November-21 | 8.09 | Call | Bond Future | 3426 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R186 On 04-November-21 | 7.77 | Call | Bond Future | 2528 | 2 | 3 | 2 | 0.00 |
| 04/06/2021 | R186 On 04-November-21 | 8.10 | Call | Bond Future | 3457 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R186 On 04-November-21 | 8.10 | Put | Bond Future | 1104 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | R186 On 04-November-21 | 8.09 | Put | Bond Future | 1117 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | R186 On 04-November-21 | 8.11 | Put | Bond Future | 1091 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | R186 On 04-November-21 | 8.77 | Put | Bond Future | 478 | 1 | 0 | 1 | 15,177.00 |
| 04/06/2021 | R186 On 04-November-21 | 7.77 | Put | Bond Future | 1630 | 2 | 2 | 2 | 15,177.00 |
| 04/06/2021 | R186 On 03-February-22 | | | Bond Future | 7.76 | 112.1395 | 112.3251 | 112.1395 | 0.00 |
| 04/06/2021 | R186 On 03-February-22 | 7.29 | Call | Bond Future | 1488 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | R186 On 03-February-22 | 7.28 | Call | Bond Future | 1472 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | R186 On 03-February-22 | 7.30 | Call | Bond Future | 1505 | 1 | 2 | 1 | 0.00 |
| 04/06/2021 | R186 On 03-February-22 | 7.30 | Put | Bond Future | 3484 | 4 | 3 | 4 | 0.00 |
| 04/06/2021 | R186 On 03-February-22 | 7.28 | Put | Bond Future | 3538 | 4 | 4 | 4 | 0.00 |
| 04/06/2021 | R186 On 03-February-22 | 7.29 | Put | Bond Future | 3511 | 4 | 4 | 4 | 0.00 |
| 04/06/2021 | R186 On 05-May-22 | | | Bond Future | 7.96 | 113.4671 | 113.6547 | 113.4671 | 0.00 |
| 04/06/2021 | R186 On 05-May-22 | 8.31 | Call | Bond Future | 3410 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | R186 On 05-May-22 | 8.30 | Call | Bond Future | 3385 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R186 On 05-May-22 | 8.32 | Call | Bond Future | 3434 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R186 On 05-May-22 | 8.32 | Put | Bond Future | 2014 | 2 | 2 | 2 | 0.00 |
| 04/06/2021 | R186 On 05-May-22 | 8.30 | Put | Bond Future | 2045 | 2 | 2 | 2 | 0.00 |
| 04/06/2021 | R186 On 05-May-22 | 8.31 | Put | Bond Future | 2030 | 2 | 2 | 2 | 0.00 |
| 04/06/2021 | R197 On 05-August-21 | | | Bond Future | 321.09 | 321.1240 | 321.0932 | 321.1240 | 1,810.00 |
| 04/06/2021 | R197 On 04-November-21 | | | Bond Future | 324.68 | 324.7163 | 324.6843 | 324.7163 | 0.00 |
| 04/06/2021 | R197 On 03-February-22 | | | Bond Future | 320.39 | 320.4268 | 320.3938 | 320.4268 | 0.00 |
| 04/06/2021 | R197 On 05-May-22 | | | Bond Future | 324.26 | 324.2929 | 324.2590 | 324.2929 | 0.00 |
| 04/06/2021 | R202 On 05-August-21 | | | Bond Future | 238.34 | 238.2939 | 238.3439 | 238.2939 | 9,436.00 |
| 04/06/2021 | R202 On 04-November-21 | | | Bond Future | 241.01 | 240.9597 | 241.0094 | 240.9597 | 0.00 |
| 04/06/2021 | R202 On 03-February-22 | | | Bond Future | 239.54 | 239.4858 | 239.5357 | 239.4858 | 0.00 |
| 04/06/2021 | R202 On 05-May-22 | | | Bond Future | 242.42 | 242.3748 | 242.4249 | 242.3748 | 0.00 |
| 04/06/2021 | R209 On 05-August-21 | | | Bond Future | 10.08 | 72.6402 | 73.2877 | 72.6402 | 28,639.00 |
| 04/06/2021 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 9455 | 9 | 9 | 9 | 0.00 |
| 04/06/2021 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 9409 | 9 | 9 | 9 | 0.00 |
| 04/06/2021 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 9500 | 9 | 10 | 9 | 0.00 |
| 04/06/2021 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 173 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 169 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R209 On 04-November-21 | | | Bond Future | 10.24 | 70.2952 | 70.9495 | 70.2952 | 4,375.00 |
| 04/06/2021 | R209 On 04-November-21 | 9.50 | Call | Bond Future | 1658 | 1 | 2 | 1 | 6,000.00 |
| 04/06/2021 | R209 On 04-November-21 | 12.18 | Call | Bond Future | 10632 | 10 | 11 | 10 | 0.00 |
| 04/06/2021 | R209 On 04-November-21 | 12.00 | Call | Bond Future | 9915 | 9 | 10 | 9 | 0.00 |
| 04/06/2021 | R209 On 04-November-21 | 10.50 | Call | Bond Future | 4262 | 4 | 4 | 4 | 0.00 |
| 04/06/2021 | R209 On 04-November-21 | 12.19 | Call | Bond Future | 10672 | 10 | 11 | 10 | 0.00 |
| 04/06/2021 | R209 On 04-November-21 | 12.17 | Call | Bond Future | 10592 | 10 | 11 | 10 | 0.00 |
| 04/06/2021 | R209 On 04-November-21 | 12.19 | Put | Bond Future | 542 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | R209 On 04-November-21 | 12.00 | Put | Bond Future | 677 | 1 | 1 | 1 | 9,000.00 |
| 04/06/2021 | R209 On 04-November-21 | 12.18 | Put | Bond Future | 549 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | R209 On 04-November-21 | 12.17 | Put | Bond Future | 555 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | R209 On 04-November-21 | 10.50 | Put | Bond Future | 2792 | 3 | 3 | 3 | 12,500.00 |
| 04/06/2021 | R209 On 04-November-21 | 9.50 | Put | Bond Future | 6170 | 7 | 6 | 7 | 0.00 |
| 04/06/2021 | R209 On 03-February-22 | | | Bond Future | 10.41 | 71.1047 | 71.7665 | 71.1047 | 0.00 |
| 04/06/2021 | R209 On 03-February-22 | 11.04 | Call | Bond Future | 5987 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | R209 On 03-February-22 | 11.03 | Call | Bond Future | 5953 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | R209 On 03-February-22 | 11.02 | Call | Bond Future | 5918 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | R209 On 03-February-22 | 11.02 | Put | Bond Future | 2596 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R209 On 03-February-22 | 11.03 | Put | Bond Future | 2578 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R209 On 03-February-22 | 11.04 | Put | Bond Future | 2560 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R209 On 05-May-22 | | | Bond Future | 10.59 | 68.8053 | 69.4748 | 68.8053 | 0.00 |
| 04/06/2021 | R209 On 05-May-22 | 11.45 | Call | Bond Future | 7143 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | R209 On 05-May-22 | 11.44 | Call | Bond Future | 7108 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | R209 On 05-May-22 | 11.43 | Call | Bond Future | 7073 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | R209 On 05-May-22 | 11.43 | Put | Bond Future | 2624 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R209 On 05-May-22 | 11.44 | Put | Bond Future | 2609 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R209 On 05-May-22 | 11.45 | Put | Bond Future | 2593 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R210 On 05-August-21 | | | Bond Future | 210.10 | 210.1874 | 210.0963 | 210.1874 | 1,486.00 |
| 04/06/2021 | R210 On 04-November-21 | | | Bond Future | 209.71 | 209.7977 | 209.7050 | 209.7977 | 0.00 |
| 04/06/2021 | R210 On 03-February-22 | | | Bond Future | 212.17 | 212.2626 | 212.1685 | 212.2626 | 0.00 |
| 04/06/2021 | R210 On 05-May-22 | | | Bond Future | 211.93 | 212.0235 | 211.9279 | 212.0235 | 0.00 |
| 04/06/2021 | R212 On 05-August-21 | | | Bond Future | 172.49 | 172.4683 | 172.4895 | 172.4683 | 1,803.00 |
| 04/06/2021 | R212 On 04-November-21 | | | Bond Future | 174.42 | 174.3979 | 174.4189 | 174.3979 | 0.00 |
| 04/06/2021 | R213 On 05-August-21 | | | Bond Future | 9.26 | 88.5578 | 88.9758 | 88.5578 | 9,043.00 |
| 04/06/2021 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 8615 | 8 | 9 | 8 | 0.00 |
| 04/06/2021 | R213 On 05-August-21 | 10.14 | Call | Bond Future | 5359 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | R213 On 05-August-21 | 10.78 | Call | Bond Future | 8245 | 8 | 8 | 8 | 0.00 |
| 04/06/2021 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 8568 | 8 | 9 | 8 | 0.00 |
| 04/06/2021 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 8522 | 8 | 9 | 8 | 0.00 |
| 04/06/2021 | R213 On 05-August-21 | 9.34 | Call | Bond Future | 2346 | 2 | 2 | 2 | 0.00 |
| 04/06/2021 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 153 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R213 On 05-August-21 | 10.14 | Put | Bond Future | 563 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | R213 On 05-August-21 | 9.34 | Put | Bond Future | 1902 | 2 | 2 | 2 | 0.00 |
| 04/06/2021 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 149 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R213 On 05-August-21 | 10.78 | Put | Bond Future | 174 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 146 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R213 On 04-November-21 | | | Bond Future | 9.44 | 85.9976 | 86.4200 | 85.9976 | 0.00 |
| 04/06/2021 | R213 On 04-November-21 | 11.10 | Call | Bond Future | 9084 | 9 | 9 | 9 | 0.00 |
| 04/06/2021 | R213 On 04-November-21 | 11.09 | Call | Bond Future | 9044 | 9 | 9 | 9 | 0.00 |
| 04/06/2021 | R213 On 04-November-21 | 11.11 | Call | Bond Future | 9125 | 9 | 9 | 9 | 0.00 |
| 04/06/2021 | R213 On 04-November-21 | 11.09 | Put | Bond Future | 581 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | R213 On 04-November-21 | 11.10 | Put | Bond Future | 574 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | R213 On 04-November-21 | 11.11 | Put | Bond Future | 567 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | R213 On 03-February-22 | | | Bond Future | 9.64 | 86.9877 | 87.4148 | 86.9877 | 0.00 |
| 04/06/2021 | R213 On 03-February-22 | 10.17 | Call | Bond Future | 5188 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | R213 On 03-February-22 | 9.76 | Call | Bond Future | 3920 | 4 | 4 | 4 | 0.00 |
| 04/06/2021 | R213 On 03-February-22 | 9.15 | Call | Bond Future | 2374 | 2 | 2 | 2 | 220.00 |
| 04/06/2021 | R213 On 03-February-22 | 10.60 | Call | Bond Future | 6694 | 6 | 7 | 6 | 0.00 |
| 04/06/2021 | R213 On 03-February-22 | 9.22 | Call | Bond Future | 2530 | 2 | 3 | 2 | 430.00 |
| 04/06/2021 | R213 On 03-February-22 | 10.25 | Call | Bond Future | 5454 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | R213 On 03-February-22 | 10.15 | Call | Bond Future | 5122 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | R213 On 03-February-22 | 9.58 | Call | Bond Future | 3423 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R213 On 03-February-22 | 9.97 | Call | Bond Future | 4546 | 4 | 5 | 4 | 0.00 |
| 04/06/2021 | R213 On 03-February-22 | 9.96 | Call | Bond Future | 4515 | 4 | 5 | 4 | 0.00 |
| 04/06/2021 | R213 On 03-February-22 | 8.80 | Call | Bond Future | 1682 | 2 | 2 | 2 | 102.00 |
| 04/06/2021 | R213 On 03-February-22 | 8.63 | Call | Bond Future | 1415 | 1 | 1 | 1 | 200.00 |
| 04/06/2021 | R213 On 03-February-22 | 9.98 | Call | Bond Future | 4577 | 4 | 5 | 4 | 0.00 |
| 04/06/2021 | R213 On 03-February-22 | 10.67 | Call | Bond Future | 6951 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | R213 On 03-February-22 | 10.00 | Call | Bond Future | 4638 | 4 | 5 | 4 | 0.00 |
| 04/06/2021 | R213 On 03-February-22 | 10.00 | Put | Bond Future | 2727 | 3 | 3 | 3 | 430.00 |
| 04/06/2021 | R213 On 03-February-22 | 9.22 | Put | Bond Future | 4788 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | R213 On 03-February-22 | 8.80 | Put | Bond Future | 6296 | 7 | 6 | 7 | 0.00 |
| 04/06/2021 | R213 On 03-February-22 | 10.67 | Put | Bond Future | 1663 | 2 | 2 | 2 | 220.00 |
| 04/06/2021 | R213 On 03-February-22 | 10.60 | Put | Bond Future | 1750 | 2 | 2 | 2 | 430.00 |
| 04/06/2021 | R213 On 03-February-22 | 9.98 | Put | Bond Future | 2769 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | R213 On 03-February-22 | 9.58 | Put | Bond Future | 3723 | 4 | 4 | 4 | 200.00 |
| 04/06/2021 | R213 On 03-February-22 | 8.63 | Put | Bond Future | 7007 | 7 | 7 | 7 | 0.00 |
| 04/06/2021 | R213 On 03-February-22 | 9.96 | Put | Bond Future | 2811 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R213 On 03-February-22 | 9.97 | Put | Bond Future | 2790 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R213 On 03-February-22 | 10.15 | Put | Bond Future | 2438 | 3 | 2 | 3 | 200.00 |
| 04/06/2021 | R213 On 03-February-22 | 10.25 | Put | Bond Future | 2261 | 2 | 2 | 2 | 102.00 |
| 04/06/2021 | R213 On 03-February-22 | 9.76 | Put | Bond Future | 3264 | 3 | 3 | 3 | 102.00 |
| 04/06/2021 | R213 On 03-February-22 | 10.17 | Put | Bond Future | 2402 | 3 | 2 | 3 | 220.00 |
| 04/06/2021 | R213 On 03-February-22 | 9.15 | Put | Bond Future | 5018 | 5 | 5 | 5 | 0.00 |
| 04/06/2021 | R213 On 05-May-22 | | | Bond Future | 9.83 | 84.4855 | 84.9175 | 84.4855 | 0.00 |
| 04/06/2021 | R213 On 05-May-22 | 10.64 | Call | Bond Future | 6358 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | R213 On 05-May-22 | 10.65 | Call | Bond Future | 6392 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | R213 On 05-May-22 | 10.63 | Call | Bond Future | 6324 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | R213 On 05-May-22 | 10.65 | Put | Bond Future | 2274 | 2 | 2 | 2 | 0.00 |
| 04/06/2021 | R213 On 05-May-22 | 10.63 | Put | Bond Future | 2303 | 2 | 2 | 2 | 0.00 |
| 04/06/2021 | R213 On 05-May-22 | 10.64 | Put | Bond Future | 2288 | 2 | 2 | 2 | 0.00 |
| 04/06/2021 | R214 On 05-August-21 | | | Bond Future | 10.50 | 69.2165 | 69.9669 | 69.2165 | 17,880.00 |
| 04/06/2021 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 8615 | 8 | 9 | 8 | 0.00 |
| 04/06/2021 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 8659 | 8 | 9 | 8 | 0.00 |
| 04/06/2021 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 8571 | 8 | 9 | 8 | 0.00 |
| 04/06/2021 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 292 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 303 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R214 On 04-November-21 | | | Bond Future | 10.66 | 66.6968 | 67.4552 | 66.6968 | 0.00 |
| 04/06/2021 | R214 On 04-November-21 | 12.48 | Call | Bond Future | 10238 | 10 | 10 | 10 | 0.00 |
| 04/06/2021 | R214 On 04-November-21 | 12.47 | Call | Bond Future | 10200 | 10 | 10 | 10 | 0.00 |
| 04/06/2021 | R214 On 04-November-21 | 12.46 | Call | Bond Future | 10162 | 10 | 10 | 10 | 0.00 |
| 04/06/2021 | R214 On 04-November-21 | 12.46 | Put | Bond Future | 744 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | R214 On 04-November-21 | 12.48 | Put | Bond Future | 728 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | R214 On 04-November-21 | 12.47 | Put | Bond Future | 736 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | R214 On 03-February-22 | | | Bond Future | 10.83 | 67.4647 | 68.2318 | 67.4647 | 0.00 |
| 04/06/2021 | R214 On 03-February-22 | 11.40 | Call | Bond Future | 6029 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | R214 On 03-February-22 | 11.39 | Call | Bond Future | 5995 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | R214 On 03-February-22 | 11.41 | Call | Bond Future | 6063 | 6 | 6 | 6 | 0.00 |
| 04/06/2021 | R214 On 03-February-22 | 11.39 | Put | Bond Future | 2914 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R214 On 03-February-22 | 11.40 | Put | Bond Future | 2894 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R214 On 03-February-22 | 11.41 | Put | Bond Future | 2875 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R214 On 05-May-22 | | | Bond Future | 11.00 | 64.9838 | 65.7598 | 64.9838 | 0.00 |
| 04/06/2021 | R214 On 05-May-22 | 11.74 | Call | Bond Future | 6892 | 6 | 7 | 6 | 0.00 |
| 04/06/2021 | R214 On 05-May-22 | 11.73 | Call | Bond Future | 6859 | 6 | 7 | 6 | 0.00 |
| 04/06/2021 | R214 On 05-May-22 | 11.75 | Call | Bond Future | 6926 | 6 | 7 | 6 | 0.00 |
| 04/06/2021 | R214 On 05-May-22 | 11.73 | Put | Bond Future | 2970 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R214 On 05-May-22 | 11.74 | Put | Bond Future | 2953 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R214 On 05-May-22 | 11.75 | Put | Bond Future | 2936 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R248 On 05-August-21 | | | Bond Future | 10.50 | 87.4049 | 88.3586 | 87.4049 | 171,250.00 |
| 04/06/2021 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 13425 | 13 | 13 | 13 | 0.00 |
| 04/06/2021 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 13371 | 12 | 13 | 12 | 0.00 |
| 04/06/2021 | R248 On 05-August-21 | 10.00 | Call | Bond Future | 1160 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | R248 On 05-August-21 | 10.50 | Call | Bond Future | 2802 | 2 | 3 | 2 | 1,000.00 |
| 04/06/2021 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 13480 | 13 | 13 | 13 | 0.00 |
| 04/06/2021 | R248 On 05-August-21 | 11.20 | Call | Bond Future | 6134 | 5 | 6 | 5 | 1,000.00 |
| 04/06/2021 | R248 On 05-August-21 | 10.90 | Call | Bond Future | 4581 | 4 | 5 | 4 | 1,300.00 |
| 04/06/2021 | R248 On 05-August-21 | 10.30 | Call | Bond Future | 2056 | 2 | 2 | 2 | 1,300.00 |
| 04/06/2021 | R248 On 05-August-21 | 10.60 | Call | Bond Future | 3210 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R248 On 05-August-21 | 10.60 | Put | Bond Future | 2411 | 3 | 2 | 3 | 0.00 |
| 04/06/2021 | R248 On 05-August-21 | 10.90 | Put | Bond Future | 1564 | 2 | 2 | 2 | 0.00 |
| 04/06/2021 | R248 On 05-August-21 | 10.50 | Put | Bond Future | 2766 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 98 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R248 On 05-August-21 | 11.20 | Put | Bond Future | 1000 | 1 | 1 | 1 | 0.00 |
| 04/06/2021 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 95 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R248 On 05-August-21 | 10.30 | Put | Bond Future | 3583 | 4 | 4 | 4 | 0.00 |
| 04/06/2021 | R248 On 05-August-21 | 10.00 | Put | Bond Future | 5127 | 6 | 5 | 6 | 0.00 |
| 04/06/2021 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 04/06/2021 | R248 On 04-November-21 | | | Bond Future | 10.66 | 83.9498 | 84.9138 | 83.9498 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2021 | R248 On 04-November-21 | 12.84 | Call | Bond Future | 14388 | 14 | 14 | 14 | 0.00 |
| 04/06/2021 | R248 On 04-November-21 | 12.83 | Call | Bond Future | 14340 | 13 | 14 | 13 | 0.00 |
| 04/06/2021 | R248 On 04-November-21 | 12.85 | Call | Bond Future | 14437 | 14 | 14 | 14 | 0.00 |
| 04/06/2021 | R248 On 04-November-21 | 12.85 | Put | Bond Future | 481 | 1 | 0 | 1 | 0.00 |
| 04/06/2021 | R248 On 04-November-21 | 12.83 | Put | Bond Future | 493 | 1 | 0 | 1 | 0.00 |
| 04/06/2021 | R248 On 04-November-21 | 12.84 | Put | Bond Future | 487 | 1 | 0 | 1 | 0.00 |
| 04/06/2021 | R248 On 03-February-22 | | | Bond Future | 10.83 | 84.9164 | 85.8913 | 84.9164 | 0.00 |
| 04/06/2021 | R248 On 03-February-22 | 11.49 | Call | Bond Future | 7600 | 7 | 8 | 7 | 0.00 |
| 04/06/2021 | R248 On 03-February-22 | 11.48 | Call | Bond Future | 7556 | 7 | 8 | 7 | 0.00 |
| 04/06/2021 | R248 On 03-February-22 | 11.47 | Call | Bond Future | 7513 | 7 | 8 | 7 | 0.00 |
| 04/06/2021 | R248 On 03-February-22 | 11.49 | Put | Bond Future | 3040 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R248 On 03-February-22 | 11.47 | Put | Bond Future | 3084 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R248 On 03-February-22 | 11.48 | Put | Bond Future | 3062 | 3 | 3 | 3 | 0.00 |
| 04/06/2021 | R248 On 05-May-22 | | | Bond Future | 11.00 | 81.5070 | 82.4932 | 81.5070 | 0.00 |
| 04/06/2021 | R248 On 05-May-22 | 11.81 | Call | Bond Future | 8606 | 8 | 9 | 8 | 0.00 |
| 04/06/2021 | R248 On 05-May-22 | 11.80 | Call | Bond Future | 8563 | 8 | 9 | 8 | 0.00 |
| 04/06/2021 | R248 On 05-May-22 | 11.79 | Call | Bond Future | 8520 | 8 | 9 | 8 | 0.00 |
| 04/06/2021 | R248 On 05-May-22 | 11.79 | Put | Bond Future | 3242 | 4 | 3 | 4 | 0.00 |
| 04/06/2021 | R248 On 05-May-22 | 11.81 | Put | Bond Future | 3202 | 4 | 3 | 4 | 0.00 |
| 04/06/2021 | R248 On 05-May-22 | 11.80 | Put | Bond Future | 3222 | 4 | 3 | 4 | 0.00 |