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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/12/2020 TO: 29/12/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | 2025 On 04-February-21 | | | Bond Future | 147.21 | 147.3624 | 147.2118 | 147.3624 | 7,208.00 |
| 29/12/2020 | 2025 On 06-May-21 | | | Bond Future | 148.74 | 148.8977 | 148.7377 | 148.8977 | 0.00 |
| 29/12/2020 | 2025 On 05-August-21 | | | Bond Future | 148.85 | 148.9947 | 148.8485 | 148.9947 | 0.00 |
| 29/12/2020 | 2025 On 04-November-21 | | | Bond Future | 150.46 | 150.6024 | 150.4588 | 150.6024 | 0.00 |
| 29/12/2020 | 2029 On 04-February-21 | | | Bond Future | 103.95 | 104.4585 | 103.9465 | 104.4585 | 2,182.00 |
| 29/12/2020 | 2029 On 06-May-21 | | | Bond Future | 103.88 | 104.4066 | 103.8838 | 104.4066 | 0.00 |
| 29/12/2020 | 2029 On 05-August-21 | | | Bond Future | 105.03 | 105.5489 | 105.0313 | 105.5489 | 0.00 |
| 29/12/2020 | 2029 On 04-November-21 | | | Bond Future | 105.02 | 105.5366 | 105.0162 | 105.5366 | 0.00 |
| 29/12/2020 | 2030 On 04-February-21 | | | Bond Future | 8.94 | 95.0954 | 94.4866 | 95.0954 | 104,910.00 |
| 29/12/2020 | 2030 On 04-February-21 | 9.17 | Call | Bond Future | 2197 | 3 | 2 | 3 | 0.00 |
| 29/12/2020 | 2030 On 04-February-21 | 9.30 | Call | Bond Future | 2720 | 3 | 3 | 3 | 0.00 |
| 29/12/2020 | 2030 On 04-February-21 | 9.35 | Call | Bond Future | 2933 | 3 | 3 | 3 | 0.00 |
| 29/12/2020 | 2030 On 04-February-21 | 8.20 | Call | Bond Future | 147 | 0 | 0 | 0 | 1,600.00 |
| 29/12/2020 | 2030 On 04-February-21 | 8.86 | Call | Bond Future | 1176 | 1 | 1 | 1 | 800.00 |
| 29/12/2020 | 2030 On 04-February-21 | 10.20 | Call | Bond Future | 7071 | 8 | 7 | 8 | 0.00 |
| 29/12/2020 | 2030 On 04-February-21 | 8.37 | Call | Bond Future | 284 | 0 | 0 | 0 | 1,000.00 |
| 29/12/2020 | 2030 On 04-February-21 | 9.16 | Call | Bond Future | 2159 | 3 | 2 | 3 | 0.00 |
| 29/12/2020 | 2030 On 04-February-21 | 9.15 | Call | Bond Future | 2121 | 3 | 2 | 3 | 0.00 |
| 29/12/2020 | 2030 On 04-February-21 | 9.20 | Call | Bond Future | 2313 | 3 | 2 | 3 | 1,600.00 |
| 29/12/2020 | 2030 On 04-February-21 | 9.12 | Call | Bond Future | 2009 | 2 | 2 | 2 | 1,000.00 |
| 29/12/2020 | 2030 On 04-February-21 | 8.36 | Call | Bond Future | 274 | 0 | 0 | 0 | 800.00 |
| 29/12/2020 | 2030 On 04-February-21 | 8.36 | Put | Bond Future | 3741 | 3 | 4 | 3 | 0.00 |
| 29/12/2020 | 2030 On 04-February-21 | 9.12 | Put | Bond Future | 952 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2030 On 04-February-21 | 9.15 | Put | Bond Future | 891 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2030 On 04-February-21 | 8.20 | Put | Bond Future | 4602 | 4 | 5 | 4 | 0.00 |
| 29/12/2020 | 2030 On 04-February-21 | 9.20 | Put | Bond Future | 796 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2030 On 04-February-21 | 9.16 | Put | Bond Future | 872 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2030 On 04-February-21 | 8.86 | Put | Bond Future | 1636 | 1 | 2 | 1 | 0.00 |
| 29/12/2020 | 2030 On 04-February-21 | 10.20 | Put | Bond Future | 41 | 0 | 0 | 0 | 1,800.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | 2030 On 04-February-21 | 8.37 | Put | Bond Future | 3690 | 3 | 4 | 3 | 0.00 |
| 29/12/2020 | 2030 On 04-February-21 | 9.35 | Put | Bond Future | 561 | 0 | 1 | 0 | 2,000.00 |
| 29/12/2020 | 2030 On 04-February-21 | 9.30 | Put | Bond Future | 632 | 0 | 1 | 0 | 4,000.00 |
| 29/12/2020 | 2030 On 04-February-21 | 9.17 | Put | Bond Future | 852 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | | | Bond Future | 9.14 | 96.0630 | 95.4428 | 96.0630 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | 8.77 | Call | Bond Future | 1817 | 2 | 2 | 2 | 300.00 |
| 29/12/2020 | 2030 On 06-May-21 | 9.22 | Call | Bond Future | 3015 | 3 | 3 | 3 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | 10.74 | Call | Bond Future | 8943 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | 11.71 | Call | Bond Future | 13283 | 14 | 13 | 14 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | 9.27 | Call | Bond Future | 3171 | 4 | 3 | 4 | 300.00 |
| 29/12/2020 | 2030 On 06-May-21 | 7.97 | Call | Bond Future | 532 | 1 | 1 | 1 | 700.00 |
| 29/12/2020 | 2030 On 06-May-21 | 10.04 | Call | Bond Future | 6028 | 7 | 6 | 7 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | 9.15 | Call | Bond Future | 2806 | 3 | 3 | 3 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | 9.92 | Call | Bond Future | 5547 | 6 | 6 | 6 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | 11.69 | Call | Bond Future | 13193 | 14 | 13 | 14 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | 10.95 | Call | Bond Future | 9869 | 10 | 10 | 10 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | 11.70 | Call | Bond Future | 13238 | 14 | 13 | 14 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | 11.70 | Put | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | 10.95 | Put | Bond Future | 299 | 0 | 0 | 0 | 300.00 |
| 29/12/2020 | 2030 On 06-May-21 | 9.27 | Put | Bond Future | 2430 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | 11.69 | Put | Bond Future | 83 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | 10.04 | Put | Bond Future | 1097 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | 9.15 | Put | Bond Future | 2741 | 2 | 3 | 2 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | 11.71 | Put | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | 10.74 | Put | Bond Future | 414 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | 9.22 | Put | Bond Future | 2555 | 2 | 3 | 2 | 700.00 |
| 29/12/2020 | 2030 On 06-May-21 | 7.97 | Put | Bond Future | 7466 | 7 | 7 | 7 | 0.00 |
| 29/12/2020 | 2030 On 06-May-21 | 9.92 | Put | Bond Future | 1253 | 1 | 1 | 1 | 700.00 |
| 29/12/2020 | 2030 On 06-May-21 | 8.77 | Put | Bond Future | 3935 | 4 | 4 | 4 | 0.00 |
| 29/12/2020 | 2030 On 05-August-21 | | | Bond Future | 9.35 | 93.0856 | 92.4688 | 93.0856 | 0.00 |
| 29/12/2020 | 2030 On 05-August-21 | 10.30 | Call | Bond Future | 6659 | 7 | 7 | 7 | 0.00 |
| 29/12/2020 | 2030 On 05-August-21 | 7.70 | Call | Bond Future | 560 | 1 | 1 | 1 | 200.00 |
| 29/12/2020 | 2030 On 05-August-21 | 8.95 | Call | Bond Future | 2417 | 3 | 2 | 3 | 600.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | 2030 On 05-August-21 | 10.43 | Call | Bond Future | 7124 | 8 | 7 | 8 | 0.00 |
| 29/12/2020 | 2030 On 05-August-21 | 8.78 | Call | Bond Future | 2043 | 2 | 2 | 2 | 200.00 |
| 29/12/2020 | 2030 On 05-August-21 | 12.10 | Call | Bond Future | 13800 | 14 | 14 | 14 | 0.00 |
| 29/12/2020 | 2030 On 05-August-21 | 9.45 | Call | Bond Future | 3732 | 4 | 4 | 4 | 600.00 |
| 29/12/2020 | 2030 On 05-August-21 | 10.41 | Call | Bond Future | 7052 | 8 | 7 | 8 | 0.00 |
| 29/12/2020 | 2030 On 05-August-21 | 10.42 | Call | Bond Future | 7088 | 8 | 7 | 8 | 0.00 |
| 29/12/2020 | 2030 On 05-August-21 | 10.42 | Put | Bond Future | 1452 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2030 On 05-August-21 | 10.41 | Put | Bond Future | 1466 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2030 On 05-August-21 | 12.10 | Put | Bond Future | 207 | 0 | 0 | 0 | 600.00 |
| 29/12/2020 | 2030 On 05-August-21 | 7.70 | Put | Bond Future | 10167 | 10 | 10 | 10 | 0.00 |
| 29/12/2020 | 2030 On 05-August-21 | 10.30 | Put | Bond Future | 1631 | 1 | 2 | 1 | 200.00 |
| 29/12/2020 | 2030 On 05-August-21 | 8.78 | Put | Bond Future | 5215 | 5 | 5 | 5 | 0.00 |
| 29/12/2020 | 2030 On 05-August-21 | 10.43 | Put | Bond Future | 1438 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2030 On 05-August-21 | 9.45 | Put | Bond Future | 3173 | 3 | 3 | 3 | 0.00 |
| 29/12/2020 | 2030 On 05-August-21 | 8.95 | Put | Bond Future | 4625 | 4 | 5 | 4 | 0.00 |
| 29/12/2020 | 2030 On 04-November-21 | | | Bond Future | 9.56 | 94.0688 | 93.4481 | 94.0688 | 0.00 |
| 29/12/2020 | 2030 On 04-November-21 | 8.77 | Call | Bond Future | 1893 | 2 | 2 | 2 | 300.00 |
| 29/12/2020 | 2030 On 04-November-21 | 11.44 | Call | Bond Future | 10139 | 11 | 10 | 11 | 0.00 |
| 29/12/2020 | 2030 On 04-November-21 | 10.59 | Call | Bond Future | 7082 | 8 | 7 | 8 | 0.00 |
| 29/12/2020 | 2030 On 04-November-21 | 10.61 | Call | Bond Future | 7150 | 8 | 7 | 8 | 0.00 |
| 29/12/2020 | 2030 On 04-November-21 | 8.27 | Call | Bond Future | 1120 | 1 | 1 | 1 | 300.00 |
| 29/12/2020 | 2030 On 04-November-21 | 10.60 | Call | Bond Future | 7116 | 8 | 7 | 8 | 0.00 |
| 29/12/2020 | 2030 On 04-November-21 | 10.60 | Put | Bond Future | 1798 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2030 On 04-November-21 | 8.77 | Put | Bond Future | 6173 | 6 | 6 | 6 | 0.00 |
| 29/12/2020 | 2030 On 04-November-21 | 11.44 | Put | Bond Future | 832 | 1 | 1 | 1 | 300.00 |
| 29/12/2020 | 2030 On 04-November-21 | 10.59 | Put | Bond Future | 1813 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2030 On 04-November-21 | 8.27 | Put | Bond Future | 8259 | 8 | 8 | 8 | 0.00 |
| 29/12/2020 | 2030 On 04-November-21 | 10.61 | Put | Bond Future | 1782 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2032 On 04-February-21 | | | Bond Future | 9.88 | 92.8459 | 92.1143 | 92.8459 | 114,916.00 |
| 29/12/2020 | 2032 On 04-February-21 | 9.62 | Call | Bond Future | 898 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2032 On 04-February-21 | 8.79 | Call | Bond Future | 47 | 0 | 0 | 0 | 800.00 |
| 29/12/2020 | 2032 On 04-February-21 | 9.61 | Call | Bond Future | 876 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | 2032 On 04-February-21 | 9.63 | Call | Bond Future | 920 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2032 On 04-February-21 | 9.29 | Call | Bond Future | 343 | 1 | 0 | 1 | 800.00 |
| 29/12/2020 | 2032 On 04-February-21 | 10.82 | Call | Bond Future | 5750 | 6 | 6 | 6 | 0.00 |
| 29/12/2020 | 2032 On 04-February-21 | 10.82 | Put | Bond Future | 199 | 0 | 0 | 0 | 800.00 |
| 29/12/2020 | 2032 On 04-February-21 | 9.63 | Put | Bond Future | 2475 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2032 On 04-February-21 | 9.29 | Put | Bond Future | 4079 | 4 | 4 | 4 | 0.00 |
| 29/12/2020 | 2032 On 04-February-21 | 9.61 | Put | Bond Future | 2557 | 2 | 3 | 2 | 0.00 |
| 29/12/2020 | 2032 On 04-February-21 | 8.79 | Put | Bond Future | 7120 | 6 | 7 | 6 | 0.00 |
| 29/12/2020 | 2032 On 04-February-21 | 9.62 | Put | Bond Future | 2516 | 2 | 3 | 2 | 0.00 |
| 29/12/2020 | 2032 On 06-May-21 | | | Bond Future | 10.09 | 89.6466 | 88.9026 | 89.6466 | 0.00 |
| 29/12/2020 | 2032 On 06-May-21 | 10.33 | Call | Bond Future | 3936 | 4 | 4 | 4 | 736.00 |
| 29/12/2020 | 2032 On 06-May-21 | 12.11 | Call | Bond Future | 11333 | 12 | 11 | 12 | 0.00 |
| 29/12/2020 | 2032 On 06-May-21 | 12.10 | Call | Bond Future | 11288 | 12 | 11 | 12 | 0.00 |
| 29/12/2020 | 2032 On 06-May-21 | 12.57 | Call | Bond Future | 13412 | 14 | 13 | 14 | 0.00 |
| 29/12/2020 | 2032 On 06-May-21 | 12.12 | Call | Bond Future | 11378 | 12 | 11 | 12 | 0.00 |
| 29/12/2020 | 2032 On 06-May-21 | 12.12 | Put | Bond Future | 315 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | 2032 On 06-May-21 | 12.10 | Put | Bond Future | 324 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | 2032 On 06-May-21 | 12.11 | Put | Bond Future | 320 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | 2032 On 06-May-21 | 12.57 | Put | Bond Future | 158 | 0 | 0 | 0 | 736.00 |
| 29/12/2020 | 2032 On 06-May-21 | 10.33 | Put | Bond Future | 2529 | 2 | 3 | 2 | 0.00 |
| 29/12/2020 | 2032 On 05-August-21 | | | Bond Future | 10.31 | 90.6060 | 89.8637 | 90.6060 | 0.00 |
| 29/12/2020 | 2032 On 05-August-21 | 11.35 | Call | Bond Future | 7624 | 8 | 8 | 8 | 0.00 |
| 29/12/2020 | 2032 On 05-August-21 | 11.36 | Call | Bond Future | 7661 | 8 | 8 | 8 | 0.00 |
| 29/12/2020 | 2032 On 05-August-21 | 11.37 | Call | Bond Future | 7697 | 8 | 8 | 8 | 0.00 |
| 29/12/2020 | 2032 On 05-August-21 | 11.37 | Put | Bond Future | 1832 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2032 On 05-August-21 | 11.36 | Put | Bond Future | 1848 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2032 On 05-August-21 | 11.35 | Put | Bond Future | 1864 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2032 On 04-November-21 | | | Bond Future | 10.53 | 87.4186 | 86.6708 | 87.4186 | 0.00 |
| 29/12/2020 | 2032 On 04-November-21 | 9.33 | Call | Bond Future | 1525 | 2 | 2 | 2 | 700.00 |
| 29/12/2020 | 2032 On 04-November-21 | 12.81 | Call | Bond Future | 12340 | 13 | 12 | 13 | 0.00 |
| 29/12/2020 | 2032 On 04-November-21 | 11.71 | Call | Bond Future | 8235 | 9 | 8 | 9 | 0.00 |
| 29/12/2020 | 2032 On 04-November-21 | 9.83 | Call | Bond Future | 2449 | 3 | 2 | 3 | 700.00 |
| 29/12/2020 | 2032 On 04-November-21 | 11.69 | Call | Bond Future | 8165 | 9 | 8 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | 2032 On 04-November-21 | 11.70 | Call | Bond Future | 8200 | 9 | 8 | 9 | 0.00 |
| 29/12/2020 | 2032 On 04-November-21 | 11.71 | Put | Bond Future | 1961 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2032 On 04-November-21 | 11.69 | Put | Bond Future | 1992 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2032 On 04-November-21 | 9.33 | Put | Bond Future | 8657 | 8 | 9 | 8 | 0.00 |
| 29/12/2020 | 2032 On 04-November-21 | 12.81 | Put | Bond Future | 755 | 1 | 1 | 1 | 700.00 |
| 29/12/2020 | 2032 On 04-November-21 | 11.70 | Put | Bond Future | 1976 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2032 On 04-November-21 | 9.83 | Put | Bond Future | 6525 | 6 | 7 | 6 | 0.00 |
| 29/12/2020 | 2033 On 04-February-21 | | | Bond Future | 99.28 | 99.2458 | 99.2797 | 99.2458 | 8,131.00 |
| 29/12/2020 | 2033 On 06-May-21 | | | Bond Future | 99.09 | 99.0633 | 99.0923 | 99.0633 | 0.00 |
| 29/12/2020 | 2033 On 05-August-21 | | | Bond Future | 100.19 | 100.1470 | 100.1869 | 100.1470 | 0.00 |
| 29/12/2020 | 2033 On 04-November-21 | | | Bond Future | 100.05 | 100.0021 | 100.0450 | 100.0021 | 0.00 |
| 29/12/2020 | 2037 On 04-February-21 | | | Bond Future | 10.86 | 83.3518 | 82.5155 | 83.3518 | 131,651.00 |
| 29/12/2020 | 2037 On 04-February-21 | 10.29 | Call | Bond Future | 467 | 1 | 0 | 1 | 0.00 |
| 29/12/2020 | 2037 On 04-February-21 | 11.97 | Call | Bond Future | 6952 | 8 | 7 | 8 | 300.00 |
| 29/12/2020 | 2037 On 04-February-21 | 9.65 | Call | Bond Future | 42 | 0 | 0 | 0 | 72.00 |
| 29/12/2020 | 2037 On 04-February-21 | 10.48 | Call | Bond Future | 800 | 1 | 1 | 1 | 240.00 |
| 29/12/2020 | 2037 On 04-February-21 | 10.28 | Call | Bond Future | 452 | 1 | 0 | 1 | 0.00 |
| 29/12/2020 | 2037 On 04-February-21 | 10.27 | Call | Bond Future | 438 | 1 | 0 | 1 | 0.00 |
| 29/12/2020 | 2037 On 04-February-21 | 13.73 | Call | Bond Future | 15837 | 17 | 16 | 17 | 0.00 |
| 29/12/2020 | 2037 On 04-February-21 | 10.85 | Call | Bond Future | 1791 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2037 On 04-February-21 | 10.35 | Call | Bond Future | 559 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2037 On 04-February-21 | 11.90 | Call | Bond Future | 6589 | 7 | 7 | 7 | 0.00 |
| 29/12/2020 | 2037 On 04-February-21 | 10.35 | Put | Bond Future | 3941 | 3 | 4 | 3 | 72.00 |
| 29/12/2020 | 2037 On 04-February-21 | 10.85 | Put | Bond Future | 1827 | 1 | 2 | 1 | 72.00 |
| 29/12/2020 | 2037 On 04-February-21 | 13.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 300.00 |
| 29/12/2020 | 2037 On 04-February-21 | 10.27 | Put | Bond Future | 4374 | 4 | 4 | 4 | 0.00 |
| 29/12/2020 | 2037 On 04-February-21 | 10.28 | Put | Bond Future | 4319 | 4 | 4 | 4 | 0.00 |
| 29/12/2020 | 2037 On 04-February-21 | 9.65 | Put | Bond Future | 8461 | 8 | 8 | 8 | 0.00 |
| 29/12/2020 | 2037 On 04-February-21 | 11.90 | Put | Bond Future | 216 | 0 | 0 | 0 | 240.00 |
| 29/12/2020 | 2037 On 04-February-21 | 10.48 | Put | Bond Future | 3293 | 3 | 3 | 3 | 0.00 |
| 29/12/2020 | 2037 On 04-February-21 | 10.29 | Put | Bond Future | 4264 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | 2037 On 04-February-21 | 11.97 | Put | Bond Future | 179 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | 2037 On 06-May-21 | | | Bond Future | 11.07 | 84.2000 | 83.3507 | 84.2000 | 0.00 |
| 29/12/2020 | 2037 On 06-May-21 | 12.44 | Call | Bond Future | 8968 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2037 On 06-May-21 | 12.42 | Call | Bond Future | 8884 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2037 On 06-May-21 | 12.43 | Call | Bond Future | 8926 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2037 On 06-May-21 | 12.44 | Put | Bond Future | 1011 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2037 On 06-May-21 | 12.42 | Put | Bond Future | 1034 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2037 On 06-May-21 | 12.43 | Put | Bond Future | 1022 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2037 On 05-August-21 | | | Bond Future | 11.30 | 80.8455 | 79.9958 | 80.8455 | 0.00 |
| 29/12/2020 | 2037 On 05-August-21 | 12.26 | Call | Bond Future | 7957 | 9 | 8 | 9 | 0.00 |
| 29/12/2020 | 2037 On 05-August-21 | 12.28 | Call | Bond Future | 8029 | 9 | 8 | 9 | 0.00 |
| 29/12/2020 | 2037 On 05-August-21 | 12.27 | Call | Bond Future | 7993 | 9 | 8 | 9 | 0.00 |
| 29/12/2020 | 2037 On 05-August-21 | 12.27 | Put | Bond Future | 2388 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2037 On 05-August-21 | 12.26 | Put | Bond Future | 2406 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2037 On 05-August-21 | 12.28 | Put | Bond Future | 2369 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2037 On 04-November-21 | | | Bond Future | 11.52 | 81.6995 | 80.8430 | 81.6995 | 0.00 |
| 29/12/2020 | 2037 On 04-November-21 | 12.81 | Call | Bond Future | 9273 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2037 On 04-November-21 | 12.82 | Call | Bond Future | 9308 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2037 On 04-November-21 | 12.83 | Call | Bond Future | 9344 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2037 On 04-November-21 | 12.82 | Put | Bond Future | 2149 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2037 On 04-November-21 | 12.83 | Put | Bond Future | 2133 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2037 On 04-November-21 | 12.81 | Put | Bond Future | 2165 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2038 On 04-February-21 | | | Bond Future | 112.13 | 112.0876 | 112.1256 | 112.0876 | 7,805.00 |
| 29/12/2020 | 2038 On 06-May-21 | | | Bond Future | 113.29 | 113.2555 | 113.2879 | 113.2555 | 0.00 |
| 29/12/2020 | 2038 On 05-August-21 | | | Bond Future | 112.82 | 112.7711 | 112.8158 | 112.7711 | 0.00 |
| 29/12/2020 | 2038 On 04-November-21 | | | Bond Future | 114.04 | 113.9881 | 114.0362 | 113.9881 | 0.00 |
| 29/12/2020 | 2040 On 04-February-21 | | | Bond Future | 10.93 | 85.7811 | 84.8822 | 85.7811 | 79,911.00 |
| 29/12/2020 | 2040 On 04-February-21 | 10.41 | Call | Bond Future | 557 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2040 On 04-February-21 | 10.40 | Call | Bond Future | 540 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2040 On 04-February-21 | 10.24 | Call | Bond Future | 316 | 0 | 0 | 0 | 500.00 |
| 29/12/2020 | 2040 On 04-February-21 | 11.57 | Call | Bond Future | 4834 | 6 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | 2040 On 04-February-21 | 10.07 | Call | Bond Future | 165 | 0 | 0 | 0 | 800.00 |
| 29/12/2020 | 2040 On 04-February-21 | 11.74 | Call | Bond Future | 5738 | 7 | 6 | 7 | 0.00 |
| 29/12/2020 | 2040 On 04-February-21 | 9.49 | Call | Bond Future | 12 | 0 | 0 | 0 | 500.00 |
| 29/12/2020 | 2040 On 04-February-21 | 10.42 | Call | Bond Future | 574 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2040 On 04-February-21 | 9.57 | Call | Bond Future | 17 | 0 | 0 | 0 | 800.00 |
| 29/12/2020 | 2040 On 04-February-21 | 10.07 | Put | Bond Future | 6522 | 6 | 7 | 6 | 0.00 |
| 29/12/2020 | 2040 On 04-February-21 | 10.42 | Put | Bond Future | 4266 | 4 | 4 | 4 | 0.00 |
| 29/12/2020 | 2040 On 04-February-21 | 9.49 | Put | Bond Future | 11074 | 10 | 11 | 10 | 0.00 |
| 29/12/2020 | 2040 On 04-February-21 | 9.57 | Put | Bond Future | 10409 | 10 | 10 | 10 | 0.00 |
| 29/12/2020 | 2040 On 04-February-21 | 11.74 | Put | Bond Future | 413 | 0 | 0 | 0 | 800.00 |
| 29/12/2020 | 2040 On 04-February-21 | 10.24 | Put | Bond Future | 5364 | 5 | 5 | 5 | 0.00 |
| 29/12/2020 | 2040 On 04-February-21 | 11.57 | Put | Bond Future | 585 | 0 | 1 | 0 | 500.00 |
| 29/12/2020 | 2040 On 04-February-21 | 10.40 | Put | Bond Future | 4381 | 4 | 4 | 4 | 0.00 |
| 29/12/2020 | 2040 On 04-February-21 | 10.41 | Put | Bond Future | 4323 | 4 | 4 | 4 | 0.00 |
| 29/12/2020 | 2040 On 06-May-21 | | | Bond Future | 11.14 | 86.6540 | 85.7413 | 86.6540 | 0.00 |
| 29/12/2020 | 2040 On 06-May-21 | 13.38 | Call | Bond Future | 13491 | 14 | 13 | 14 | 0.00 |
| 29/12/2020 | 2040 On 06-May-21 | 12.43 | Call | Bond Future | 9146 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2040 On 06-May-21 | 12.42 | Call | Bond Future | 9102 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2040 On 06-May-21 | 10.83 | Call | Bond Future | 2723 | 3 | 3 | 3 | 300.00 |
| 29/12/2020 | 2040 On 06-May-21 | 11.58 | Call | Bond Future | 5443 | 6 | 5 | 6 | 300.00 |
| 29/12/2020 | 2040 On 06-May-21 | 12.44 | Call | Bond Future | 9191 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2040 On 06-May-21 | 12.44 | Put | Bond Future | 1136 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2040 On 06-May-21 | 11.58 | Put | Bond Future | 2584 | 2 | 3 | 2 | 0.00 |
| 29/12/2020 | 2040 On 06-May-21 | 10.83 | Put | Bond Future | 4886 | 4 | 5 | 4 | 0.00 |
| 29/12/2020 | 2040 On 06-May-21 | 12.42 | Put | Bond Future | 1162 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2040 On 06-May-21 | 12.43 | Put | Bond Future | 1149 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2040 On 06-May-21 | 13.38 | Put | Bond Future | 361 | 0 | 0 | 0 | 300.00 |
| 29/12/2020 | 2040 On 05-August-21 | | | Bond Future | 11.36 | 83.0754 | 82.1620 | 83.0754 | 0.00 |
| 29/12/2020 | 2040 On 05-August-21 | 11.55 | Call | Bond Future | 5382 | 6 | 5 | 6 | 900.00 |
| 29/12/2020 | 2040 On 05-August-21 | 14.80 | Call | Bond Future | 18543 | 19 | 19 | 19 | 0.00 |
| 29/12/2020 | 2040 On 05-August-21 | 12.49 | Call | Bond Future | 9077 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2040 On 05-August-21 | 11.05 | Call | Bond Future | 3728 | 4 | 4 | 4 | 900.00 |
| 29/12/2020 | 2040 On 05-August-21 | 12.48 | Call | Bond Future | 9039 | 10 | 9 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | 2040 On 05-August-21 | 12.47 | Call | Bond Future | 9000 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2040 On 05-August-21 | 12.49 | Put | Bond Future | 2216 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2040 On 05-August-21 | 11.05 | Put | Bond Future | 5821 | 5 | 6 | 5 | 0.00 |
| 29/12/2020 | 2040 On 05-August-21 | 12.47 | Put | Bond Future | 2252 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2040 On 05-August-21 | 14.80 | Put | Bond Future | 256 | 0 | 0 | 0 | 900.00 |
| 29/12/2020 | 2040 On 05-August-21 | 12.48 | Put | Bond Future | 2234 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2040 On 05-August-21 | 11.55 | Put | Bond Future | 4179 | 4 | 4 | 4 | 0.00 |
| 29/12/2020 | 2040 On 04-November-21 | | | Bond Future | 11.58 | 83.9530 | 83.0322 | 83.9530 | 0.00 |
| 29/12/2020 | 2040 On 04-November-21 | 12.91 | Call | Bond Future | 9951 | 11 | 10 | 11 | 0.00 |
| 29/12/2020 | 2040 On 04-November-21 | 12.89 | Call | Bond Future | 9876 | 11 | 10 | 11 | 0.00 |
| 29/12/2020 | 2040 On 04-November-21 | 12.90 | Call | Bond Future | 9914 | 11 | 10 | 11 | 0.00 |
| 29/12/2020 | 2040 On 04-November-21 | 12.90 | Put | Bond Future | 2182 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2040 On 04-November-21 | 12.89 | Put | Bond Future | 2198 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2040 On 04-November-21 | 12.91 | Put | Bond Future | 2165 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2044 On 04-February-21 | | | Bond Future | 11.01 | 82.3022 | 81.4322 | 82.3022 | 51,843.00 |
| 29/12/2020 | 2044 On 04-February-21 | 10.36 | Call | Bond Future | 348 | 1 | 0 | 1 | 0.00 |
| 29/12/2020 | 2044 On 04-February-21 | 10.35 | Call | Bond Future | 336 | 1 | 0 | 1 | 0.00 |
| 29/12/2020 | 2044 On 04-February-21 | 10.29 | Call | Bond Future | 269 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | 2044 On 04-February-21 | 9.66 | Call | Bond Future | 19 | 0 | 0 | 0 | 265.00 |
| 29/12/2020 | 2044 On 04-February-21 | 10.37 | Call | Bond Future | 360 | 1 | 0 | 1 | 0.00 |
| 29/12/2020 | 2044 On 04-February-21 | 10.04 | Call | Bond Future | 103 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | 2044 On 04-February-21 | 10.84 | Call | Bond Future | 1357 | 2 | 1 | 2 | 0.00 |
| 29/12/2020 | 2044 On 04-February-21 | 10.35 | Put | Bond Future | 5179 | 4 | 5 | 4 | 0.00 |
| 29/12/2020 | 2044 On 04-February-21 | 10.04 | Put | Bond Future | 7388 | 7 | 7 | 7 | 0.00 |
| 29/12/2020 | 2044 On 04-February-21 | 10.36 | Put | Bond Future | 5114 | 4 | 5 | 4 | 0.00 |
| 29/12/2020 | 2044 On 04-February-21 | 10.29 | Put | Bond Future | 5576 | 5 | 6 | 5 | 265.00 |
| 29/12/2020 | 2044 On 04-February-21 | 9.66 | Put | Bond Future | 10457 | 10 | 10 | 10 | 0.00 |
| 29/12/2020 | 2044 On 04-February-21 | 10.84 | Put | Bond Future | 2561 | 2 | 3 | 2 | 265.00 |
| 29/12/2020 | 2044 On 04-February-21 | 10.37 | Put | Bond Future | 5049 | 4 | 5 | 4 | 0.00 |
| 29/12/2020 | 2044 On 06-May-21 | | | Bond Future | 11.21 | 83.1396 | 82.2564 | 83.1396 | 0.00 |
| 29/12/2020 | 2044 On 06-May-21 | 10.70 | Call | Bond Future | 2196 | 3 | 2 | 3 | 3,100.00 |
| 29/12/2020 | 2044 On 06-May-21 | 11.35 | Call | Bond Future | 4301 | 5 | 4 | 5 | 3,100.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | 2044 On 06-May-21 | 11.90 | Call | Bond Future | 6585 | 7 | 7 | 7 | 0.00 |
| 29/12/2020 | 2044 On 06-May-21 | 12.45 | Call | Bond Future | 8922 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2044 On 06-May-21 | 11.10 | Call | Bond Future | 3407 | 4 | 3 | 4 | 0.00 |
| 29/12/2020 | 2044 On 06-May-21 | 11.40 | Call | Bond Future | 4494 | 5 | 4 | 5 | 0.00 |
| 29/12/2020 | 2044 On 06-May-21 | 11.79 | Call | Bond Future | 6104 | 7 | 6 | 7 | 0.00 |
| 29/12/2020 | 2044 On 06-May-21 | 12.50 | Call | Bond Future | 9140 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2044 On 06-May-21 | 12.44 | Call | Bond Future | 8879 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2044 On 06-May-21 | 12.43 | Call | Bond Future | 8836 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2044 On 06-May-21 | 12.43 | Put | Bond Future | 1269 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2044 On 06-May-21 | 12.44 | Put | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2044 On 06-May-21 | 12.50 | Put | Bond Future | 1175 | 1 | 1 | 1 | 3,100.00 |
| 29/12/2020 | 2044 On 06-May-21 | 11.79 | Put | Bond Future | 2359 | 2 | 2 | 2 | 3,100.00 |
| 29/12/2020 | 2044 On 06-May-21 | 11.40 | Put | Bond Future | 3250 | 3 | 3 | 3 | 3,100.00 |
| 29/12/2020 | 2044 On 06-May-21 | 12.45 | Put | Bond Future | 1242 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | 2044 On 06-May-21 | 11.90 | Put | Bond Future | 2158 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2044 On 06-May-21 | 11.35 | Put | Bond Future | 3389 | 3 | 3 | 3 | 0.00 |
| 29/12/2020 | 2044 On 06-May-21 | 11.10 | Put | Bond Future | 4185 | 4 | 4 | 4 | 3,100.00 |
| 29/12/2020 | 2044 On 06-May-21 | 10.70 | Put | Bond Future | 5810 | 5 | 6 | 5 | 0.00 |
| 29/12/2020 | 2044 On 05-August-21 | | | Bond Future | 11.43 | 79.6486 | 78.7646 | 79.6486 | 0.00 |
| 29/12/2020 | 2044 On 05-August-21 | 12.59 | Call | Bond Future | 9232 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2044 On 05-August-21 | 12.60 | Call | Bond Future | 9271 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2044 On 05-August-21 | 12.61 | Call | Bond Future | 9309 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | 2044 On 05-August-21 | 12.61 | Put | Bond Future | 2149 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2044 On 05-August-21 | 12.60 | Put | Bond Future | 2167 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2044 On 05-August-21 | 12.59 | Put | Bond Future | 2184 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2044 On 04-November-21 | | | Bond Future | 11.63 | 80.4901 | 79.5989 | 80.4901 | 0.00 |
| 29/12/2020 | 2044 On 04-November-21 | 12.89 | Call | Bond Future | 9671 | 10 | 10 | 10 | 0.00 |
| 29/12/2020 | 2044 On 04-November-21 | 12.90 | Call | Bond Future | 9708 | 10 | 10 | 10 | 0.00 |
| 29/12/2020 | 2044 On 04-November-21 | 12.91 | Call | Bond Future | 9745 | 10 | 10 | 10 | 0.00 |
| 29/12/2020 | 2044 On 04-November-21 | 12.91 | Put | Bond Future | 2288 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2044 On 04-November-21 | 12.90 | Put | Bond Future | 2305 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | 2044 On 04-November-21 | 12.89 | Put | Bond Future | 2322 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | 2046 On 04-February-21 | | | Bond Future | 101.40 | 101.3651 | 101.4000 | 101.3651 | 14,890.00 |
| 29/12/2020 | 2046 On 06-May-21 | | | Bond Future | 100.66 | 100.6295 | 100.6594 | 100.6295 | 0.00 |
| 29/12/2020 | 2046 On 05-August-21 | | | Bond Future | 101.77 | 101.7306 | 101.7715 | 101.7306 | 0.00 |
| 29/12/2020 | 2046 On 04-November-21 | | | Bond Future | 101.06 | 101.0193 | 101.0634 | 101.0193 | 0.00 |
| 29/12/2020 | 2050 On 04-February-21 | | | Bond Future | 101.56 | 101.9079 | 101.5646 | 101.9079 | 11,025.00 |
| 29/12/2020 | 2050 On 06-May-21 | | | Bond Future | 102.62 | 102.9698 | 102.6173 | 102.9698 | 0.00 |
| 29/12/2020 | 2050 On 05-August-21 | | | Bond Future | 101.82 | 102.1666 | 101.8210 | 102.1666 | 0.00 |
| 29/12/2020 | 2050 On 04-November-21 | | | Bond Future | 102.92 | 103.2690 | 102.9226 | 103.2690 | 0.00 |
| 29/12/2020 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | AL37 On 04-February-21 | | | Index Future | 784.38 | 787.5110 | 784.3800 | 787.5110 | 0.00 |
| 29/12/2020 | AL37 On 06-May-21 | | | Index Future | 792.32 | 795.5150 | 792.3180 | 795.5150 | 0.00 |
| 29/12/2020 | AL37 On 05-August-21 | | | Index Future | 800.79 | 803.9310 | 800.7880 | 803.9310 | 0.00 |
| 29/12/2020 | AL37 On 04-November-21 | | | Index Future | 809.35 | 812.5050 | 809.3530 | 812.5050 | 0.00 |
| 29/12/2020 | AL7T On 04-February-21 | | | Index Future | 863.31 | 869.6570 | 863.3140 | 869.6570 | 0.00 |
| 29/12/2020 | AL7T On 06-May-21 | | | Index Future | 872.05 | 878.4970 | 872.0510 | 878.4970 | 0.00 |
| 29/12/2020 | AL7T On 05-August-21 | | | Index Future | 881.37 | 887.7900 | 881.3730 | 887.7900 | 0.00 |
| 29/12/2020 | AL7T On 04-November-21 | | | Index Future | 890.80 | 897.2590 | 890.7990 | 897.2590 | 0.00 |
| 29/12/2020 | ALBI On 04-February-21 | | | Index Future | 757.56 | 763.2230 | 757.5600 | 763.2230 | 231.00 |
| 29/12/2020 | ALBI On 06-May-21 | | | Index Future | 765.23 | 770.9810 | 765.2270 | 770.9810 | 0.00 |
| 29/12/2020 | ALBI On 05-August-21 | | | Index Future | 773.41 | 779.1370 | 773.4070 | 779.1370 | 0.00 |
| 29/12/2020 | ALBI On 04-November-21 | | | Index Future | 781.68 | 787.4460 | 781.6790 | 787.4460 | 0.00 |
| 29/12/2020 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C007 On 31-January-37 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 29/12/2020 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/12/2020 | ES33 On 04-February-21 | | | Bond Future | 11.46 | 77.5946 | 76.9470 | 77.5946 | 350.00 |
| 29/12/2020 | ES33 On 06-May-21 | | | Bond Future | 11.72 | 74.6102 | 73.9520 | 74.6102 | 0.00 |
| 29/12/2020 | ES33 On 05-August-21 | | | Bond Future | 11.99 | 75.4087 | 74.7513 | 75.4087 | 0.00 |
| 29/12/2020 | ES33 On 04-November-21 | | | Bond Future | 12.26 | 72.4310 | 71.7686 | 72.4310 | 0.00 |
| 29/12/2020 | ES42 On 04-February-21 | | | Bond Future | 11.94 | 76.8730 | 76.1115 | 76.8730 | 4,779.00 |
| 29/12/2020 | ES42 On 06-May-21 | | | Bond Future | 12.19 | 73.3974 | 72.6240 | 73.3974 | 0.00 |
| 29/12/2020 | ES42 On 05-August-21 | | | Bond Future | 12.44 | 74.1833 | 73.4096 | 74.1833 | 0.00 |
| 29/12/2020 | ES42 On 04-November-21 | | | Bond Future | 12.70 | 70.7093 | 69.9293 | 70.7093 | 0.00 |
| 29/12/2020 | GOVI On 04-February-21 | | | GOVI | 748.50 | 754.0510 | 748.4970 | 754.0510 | 960.00 |
| 29/12/2020 | GOVI On 04-February-21 | 750.95 | Call | GOVI | 0 | 3 | 0 | 3 | 0.00 |
| 29/12/2020 | GOVI On 04-February-21 | 750.94 | Call | GOVI | 0 | 3 | 0 | 3 | 0.00 |
| 29/12/2020 | GOVI On 04-February-21 | 750.96 | Call | GOVI | 0 | 3 | 0 | 3 | 0.00 |
| 29/12/2020 | GOVI On 04-February-21 | 750.96 | Put | GOVI | 24630 | 0 | 2 | 0 | 0.00 |
| 29/12/2020 | GOVI On 04-February-21 | 750.94 | Put | GOVI | 24430 | 0 | 2 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | GOVI On 04-February-21 | 750.95 | Put | GOVI | 24530 | 0 | 2 | 0 | 0.00 |
| 29/12/2020 | GOVI On 06-May-21 | | | GOVI | 756.07 | 761.7160 | 756.0720 | 761.7160 | 0.00 |
| 29/12/2020 | GOVI On 06-May-21 | 678.69 | Call | GOVI | 773820 | 83 | 77 | 83 | 0.00 |
| 29/12/2020 | GOVI On 06-May-21 | 678.67 | Call | GOVI | 774020 | 83 | 77 | 83 | 0.00 |
| 29/12/2020 | GOVI On 06-May-21 | 678.68 | Call | GOVI | 773920 | 83 | 77 | 83 | 0.00 |
| 29/12/2020 | GOVI On 06-May-21 | 678.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | GOVI On 06-May-21 | 678.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | GOVI On 06-May-21 | 678.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | GOVI On 05-August-21 | | | GOVI | 764.15 | 769.7740 | 764.1540 | 769.7740 | 0.00 |
| 29/12/2020 | GOVI On 05-August-21 | 719.15 | Call | GOVI | 450040 | 51 | 45 | 51 | 0.00 |
| 29/12/2020 | GOVI On 05-August-21 | 719.14 | Call | GOVI | 450140 | 51 | 45 | 51 | 0.00 |
| 29/12/2020 | GOVI On 05-August-21 | 719.13 | Call | GOVI | 450240 | 51 | 45 | 51 | 0.00 |
| 29/12/2020 | GOVI On 05-August-21 | 719.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | GOVI On 05-August-21 | 719.14 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | GOVI On 05-August-21 | 719.15 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | GOVI On 04-November-21 | | | GOVI | 772.33 | 777.9830 | 772.3270 | 777.9830 | 0.00 |
| 29/12/2020 | GOVI On 04-November-21 | 728.42 | Call | GOVI | 439070 | 50 | 44 | 50 | 0.00 |
| 29/12/2020 | GOVI On 04-November-21 | 728.40 | Call | GOVI | 439270 | 50 | 44 | 50 | 0.00 |
| 29/12/2020 | GOVI On 04-November-21 | 728.41 | Call | GOVI | 439170 | 50 | 44 | 50 | 0.00 |
| 29/12/2020 | GOVI On 04-November-21 | 728.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | GOVI On 04-November-21 | 728.40 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | GOVI On 04-November-21 | 728.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 29/12/2020 | IGOV On 04-February-21 | | | Index Future | 271.03 | 271.6770 | 271.0340 | 271.6770 | 1,090.00 |
| 29/12/2020 | IGOV On 06-May-21 | | | Index Future | 273.84 | 274.5050 | 273.8440 | 274.5050 | 18.00 |
| 29/12/2020 | IGOV On 05-August-21 | | | Index Future | 276.84 | 277.4760 | 276.8380 | 277.4760 | 0.00 |
| 29/12/2020 | IGOV On 04-November-21 | | | Index Future | 279.86 | 280.5010 | 279.8640 | 280.5010 | 0.00 |
| 29/12/2020 | IS05 On 16-March-21 | | | Interest Rate Swap | 92.24 | 92.2400 | 92.2400 | 92.2400 | 0.00 |
| 29/12/2020 | IS05 On 15-June-21 | | | Interest Rate Swap | 90.37 | 90.3700 | 90.3700 | 90.3700 | 0.00 |
| 29/12/2020 | IS05 On 21-September-21 | | | Interest Rate Swap | 89.26 | 89.2700 | 89.2600 | 89.2700 | 0.00 |
| 29/12/2020 | IS05 On 21-December-21 | | | Interest Rate Swap | 90.44 | 90.4600 | 90.4400 | 90.4600 | 51.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | IS05 On 15-March-22 | | | Interest Rate Swap | 89.79 | 89.8000 | 89.7900 | 89.8000 | 0.00 |
| 29/12/2020 | IS05 On 21-June-22 | | | Interest Rate Swap | 89.82 | 89.8300 | 89.8200 | 89.8300 | 0.00 |
| 29/12/2020 | IS05 On 20-September-22 | | | Interest Rate Swap | 92.87 | 92.8900 | 92.8700 | 92.8900 | 0.00 |
| 29/12/2020 | IS05 On 20-December-22 | | | Interest Rate Swap | 93.27 | 93.3000 | 93.2700 | 93.3000 | 0.00 |
| 29/12/2020 | IS05 On 22-March-23 | | | Interest Rate Swap | 85.57 | 85.6000 | 85.5700 | 85.6000 | 0.00 |
| 29/12/2020 | IS05 On 20-June-23 | | | Interest Rate Swap | 91.04 | 91.0600 | 91.0400 | 91.0600 | 0.00 |
| 29/12/2020 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 29/12/2020 | IS10 On 17-December-25 | | | Interest Rate Swap | 77.77 | 77.7200 | 77.7700 | 77.7200 | 0.00 |
| 29/12/2020 | IS10 On 16-March-26 | | | Interest Rate Swap | 74.19 | 74.1400 | 74.1900 | 74.1400 | 0.00 |
| 29/12/2020 | IS10 On 15-June-26 | | | Interest Rate Swap | 72.51 | 72.4600 | 72.5100 | 72.4600 | 0.00 |
| 29/12/2020 | IS10 On 21-September-26 | | | Interest Rate Swap | 74.46 | 74.4100 | 74.4600 | 74.4100 | 0.00 |
| 29/12/2020 | IS10 On 21-December-26 | | | Interest Rate Swap | 78.44 | 78.3800 | 78.4400 | 78.3800 | 0.00 |
| 29/12/2020 | IS10 On 15-March-27 | | | Interest Rate Swap | 76.88 | 76.8200 | 76.8800 | 76.8200 | 0.00 |
| 29/12/2020 | IS10 On 21-June-27 | | | Interest Rate Swap | 78.94 | 78.8600 | 78.9400 | 78.8600 | 0.00 |
| 29/12/2020 | IS10 On 20-September-27 | | | Interest Rate Swap | 84.78 | 84.6700 | 84.7800 | 84.6700 | 0.00 |
| 29/12/2020 | IS10 On 20-December-27 | | | Interest Rate Swap | 85.17 | 85.0500 | 85.1700 | 85.0500 | 0.00 |
| 29/12/2020 | IS10 On 22-March-28 | | | Interest Rate Swap | 78.12 | 77.9800 | 78.1200 | 77.9800 | 0.00 |
| 29/12/2020 | IS10 On 20-June-28 | | | Interest Rate Swap | 86.04 | 85.8800 | 86.0400 | 85.8800 | 0.00 |
| 29/12/2020 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 29/12/2020 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 29/12/2020 | JBAF On 20-January-21 | | | Jibar Tradeable Future | 3.64 | 96.3650 | 96.3650 | 96.3650 | 0.00 |
| 29/12/2020 | JBAF On 17-February-21 | | | Jibar Tradeable Future | 3.47 | 96.5200 | 96.5300 | 96.5200 | 0.00 |
| 29/12/2020 | JBAF On 17-March-21 | | | Jibar Tradeable Future | 3.46 | 96.5250 | 96.5450 | 96.5250 | 0.00 |
| 29/12/2020 | JBAF On 21-April-21 | | | Jibar Tradeable Future | 3.39 | 96.5900 | 96.6100 | 96.5900 | 0.00 |
| 29/12/2020 | JBAF On 19-May-21 | | | Jibar Tradeable Future | 3.39 | 96.6000 | 96.6100 | 96.6000 | 0.00 |
| 29/12/2020 | JBAF On 15-June-21 | | | Jibar Tradeable Future | 3.36 | 96.6250 | 96.6450 | 96.6250 | 0.00 |
| 29/12/2020 | JBAF On 15-September-21 | | | Jibar Tradeable Future | 3.41 | 96.5800 | 96.5900 | 96.5800 | 30,000.00 |
| 29/12/2020 | JBAF On 15-December-21 | | | Jibar Tradeable Future | 3.62 | 96.3750 | 96.3850 | 96.3750 | 0.00 |
| 29/12/2020 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 3.62 | 96.3700 | 96.3850 | 96.3700 | 0.00 |
| 29/12/2020 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 3.99 | 96.0000 | 96.0100 | 96.0000 | 0.00 |
| 29/12/2020 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 4.06 | 95.9250 | 95.9450 | 95.9250 | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 4.55 | 95.5050 | 95.4550 | 95.5050 | 0.00 |
| 29/12/2020 | R023 On 04-February-21 | | | Bond Future | 4.69 | 109.3960 | 109.3830 | 109.3960 | 31,397.00 |
| 29/12/2020 | R023 On 04-February-21 | 6.33 | Call | Bond Future | 3227 | 3 | 3 | 3 | 0.00 |
| 29/12/2020 | R023 On 04-February-21 | 6.32 | Call | Bond Future | 3208 | 3 | 3 | 3 | 0.00 |
| 29/12/2020 | R023 On 04-February-21 | 6.34 | Call | Bond Future | 3246 | 3 | 3 | 3 | 0.00 |
| 29/12/2020 | R023 On 04-February-21 | 6.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R023 On 04-February-21 | 6.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R023 On 04-February-21 | 6.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R023 On 06-May-21 | | | Bond Future | 4.78 | 106.6028 | 106.5840 | 106.6028 | 0.00 |
| 29/12/2020 | R023 On 06-May-21 | 7.57 | Call | Bond Future | 4786 | 5 | 5 | 5 | 0.00 |
| 29/12/2020 | R023 On 06-May-21 | 7.56 | Call | Bond Future | 4770 | 5 | 5 | 5 | 0.00 |
| 29/12/2020 | R023 On 06-May-21 | 7.58 | Call | Bond Future | 4803 | 5 | 5 | 5 | 0.00 |
| 29/12/2020 | R023 On 06-May-21 | 7.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R023 On 06-May-21 | 7.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R023 On 06-May-21 | 7.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R023 On 05-August-21 | | | Bond Future | 4.85 | 107.7433 | 107.7356 | 107.7433 | 0.00 |
| 29/12/2020 | R023 On 05-August-21 | 5.31 | Call | Bond Future | 995 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R023 On 05-August-21 | 5.30 | Call | Bond Future | 984 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R023 On 05-August-21 | 5.29 | Call | Bond Future | 972 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R023 On 05-August-21 | 5.29 | Put | Bond Future | 311 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R023 On 05-August-21 | 5.30 | Put | Bond Future | 307 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R023 On 05-August-21 | 5.31 | Put | Bond Future | 303 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R023 On 04-November-21 | | | Bond Future | 4.96 | 104.9743 | 104.9694 | 104.9743 | 0.00 |
| 29/12/2020 | R023 On 04-November-21 | 4.92 | Call | Bond Future | 543 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R023 On 04-November-21 | 4.91 | Call | Bond Future | 536 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R023 On 04-November-21 | 4.90 | Call | Bond Future | 530 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R023 On 04-November-21 | 4.90 | Put | Bond Future | 613 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R023 On 04-November-21 | 4.91 | Put | Bond Future | 607 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R023 On 04-November-21 | 4.92 | Put | Bond Future | 601 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R035 On 04-February-21 | | | Bond Future | 10.65 | 91.8782 | 91.1744 | 91.8782 | 96,421.00 |
| 29/12/2020 | R035 On 04-February-21 | 10.06 | Call | Bond Future | 419 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | R035 On 04-February-21 | 10.14 | Call | Bond Future | 537 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R035 On 04-February-21 | 10.05 | Call | Bond Future | 406 | 1 | 0 | 1 | 0.00 |
| 29/12/2020 | R035 On 04-February-21 | 10.04 | Call | Bond Future | 393 | 1 | 0 | 1 | 0.00 |
| 29/12/2020 | R035 On 04-February-21 | 11.14 | Call | Bond Future | 3826 | 4 | 4 | 4 | 0.00 |
| 29/12/2020 | R035 On 04-February-21 | 11.14 | Put | Bond Future | 711 | 1 | 1 | 1 | 650.00 |
| 29/12/2020 | R035 On 04-February-21 | 10.04 | Put | Bond Future | 4506 | 4 | 5 | 4 | 0.00 |
| 29/12/2020 | R035 On 04-February-21 | 10.14 | Put | Bond Future | 3956 | 3 | 4 | 3 | 650.00 |
| 29/12/2020 | R035 On 04-February-21 | 10.05 | Put | Bond Future | 4449 | 4 | 4 | 4 | 0.00 |
| 29/12/2020 | R035 On 04-February-21 | 10.06 | Put | Bond Future | 4393 | 4 | 4 | 4 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | | | Bond Future | 10.87 | 88.3399 | 87.6242 | 88.3399 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | 11.05 | Call | Bond Future | 4140 | 5 | 4 | 5 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | 12.35 | Call | Bond Future | 9516 | 10 | 10 | 10 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | 12.02 | Call | Bond Future | 8091 | 9 | 8 | 9 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | 10.81 | Call | Bond Future | 3327 | 4 | 3 | 4 | 1,650.00 |
| 29/12/2020 | R035 On 06-May-21 | 11.32 | Call | Bond Future | 5171 | 6 | 5 | 6 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | 11.15 | Call | Bond Future | 4510 | 5 | 5 | 5 | 600.00 |
| 29/12/2020 | R035 On 06-May-21 | 12.91 | Call | Bond Future | 12032 | 13 | 12 | 13 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | 10.40 | Call | Bond Future | 2149 | 2 | 2 | 2 | 600.00 |
| 29/12/2020 | R035 On 06-May-21 | 12.36 | Call | Bond Future | 9560 | 10 | 10 | 10 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | 10.55 | Call | Bond Future | 2552 | 3 | 3 | 3 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | 10.05 | Call | Bond Future | 1348 | 2 | 1 | 2 | 500.00 |
| 29/12/2020 | R035 On 06-May-21 | 11.55 | Call | Bond Future | 6119 | 7 | 6 | 7 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | 10.24 | Call | Bond Future | 1759 | 2 | 2 | 2 | 793.00 |
| 29/12/2020 | R035 On 06-May-21 | 12.37 | Call | Bond Future | 9604 | 10 | 10 | 10 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | 12.77 | Call | Bond Future | 11396 | 12 | 11 | 12 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | 12.77 | Put | Bond Future | 497 | 0 | 0 | 0 | 1,650.00 |
| 29/12/2020 | R035 On 06-May-21 | 10.24 | Put | Bond Future | 5873 | 5 | 6 | 5 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | 12.35 | Put | Bond Future | 839 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | 12.36 | Put | Bond Future | 829 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | 11.55 | Put | Bond Future | 1956 | 2 | 2 | 2 | 1,650.00 |
| 29/12/2020 | R035 On 06-May-21 | 12.91 | Put | Bond Future | 414 | 0 | 0 | 0 | 600.00 |
| 29/12/2020 | R035 On 06-May-21 | 10.40 | Put | Bond Future | 5189 | 5 | 5 | 5 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | 10.55 | Put | Bond Future | 4600 | 4 | 5 | 4 | 500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | R035 On 06-May-21 | 10.05 | Put | Bond Future | 6763 | 6 | 7 | 6 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | 10.81 | Put | Bond Future | 3696 | 3 | 4 | 3 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | 11.32 | Put | Bond Future | 2379 | 2 | 2 | 2 | 793.00 |
| 29/12/2020 | R035 On 06-May-21 | 12.37 | Put | Bond Future | 820 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R035 On 06-May-21 | 12.02 | Put | Bond Future | 1231 | 1 | 1 | 1 | 793.00 |
| 29/12/2020 | R035 On 06-May-21 | 11.05 | Put | Bond Future | 3000 | 3 | 3 | 3 | 500.00 |
| 29/12/2020 | R035 On 06-May-21 | 11.15 | Put | Bond Future | 2753 | 2 | 3 | 2 | 0.00 |
| 29/12/2020 | R035 On 05-August-21 | | | Bond Future | 11.09 | 89.2851 | 88.5712 | 89.2851 | 0.00 |
| 29/12/2020 | R035 On 05-August-21 | 10.77 | Call | Bond Future | 3450 | 4 | 3 | 4 | 0.00 |
| 29/12/2020 | R035 On 05-August-21 | 5.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R035 On 05-August-21 | 10.02 | Call | Bond Future | 1658 | 2 | 2 | 2 | 100.00 |
| 29/12/2020 | R035 On 05-August-21 | 5.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R035 On 05-August-21 | 11.37 | Call | Bond Future | 5344 | 6 | 5 | 6 | 0.00 |
| 29/12/2020 | R035 On 05-August-21 | 5.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R035 On 05-August-21 | 5.31 | Put | Bond Future | 49520 | 49 | 50 | 49 | 0.00 |
| 29/12/2020 | R035 On 05-August-21 | 11.37 | Put | Bond Future | 3674 | 3 | 4 | 3 | 100.00 |
| 29/12/2020 | R035 On 05-August-21 | 5.29 | Put | Bond Future | 49753 | 49 | 50 | 49 | 0.00 |
| 29/12/2020 | R035 On 05-August-21 | 5.30 | Put | Bond Future | 49636 | 49 | 50 | 49 | 0.00 |
| 29/12/2020 | R035 On 05-August-21 | 10.77 | Put | Bond Future | 5472 | 5 | 5 | 5 | 100.00 |
| 29/12/2020 | R035 On 05-August-21 | 10.02 | Put | Bond Future | 8641 | 8 | 9 | 8 | 0.00 |
| 29/12/2020 | R035 On 04-November-21 | | | Bond Future | 11.33 | 85.7543 | 85.0351 | 85.7543 | 0.00 |
| 29/12/2020 | R035 On 04-November-21 | 13.82 | Call | Bond Future | 13875 | 15 | 14 | 15 | 0.00 |
| 29/12/2020 | R035 On 04-November-21 | 10.23 | Call | Bond Future | 1973 | 2 | 2 | 2 | 782.00 |
| 29/12/2020 | R035 On 04-November-21 | 11.75 | Call | Bond Future | 6136 | 7 | 6 | 7 | 0.00 |
| 29/12/2020 | R035 On 04-November-21 | 12.51 | Call | Bond Future | 8901 | 9 | 9 | 9 | 0.00 |
| 29/12/2020 | R035 On 04-November-21 | 12.52 | Call | Bond Future | 8937 | 9 | 9 | 9 | 0.00 |
| 29/12/2020 | R035 On 04-November-21 | 10.12 | Call | Bond Future | 1792 | 2 | 2 | 2 | 400.00 |
| 29/12/2020 | R035 On 04-November-21 | 10.62 | Call | Bond Future | 2817 | 3 | 3 | 3 | 400.00 |
| 29/12/2020 | R035 On 04-November-21 | 11.08 | Call | Bond Future | 4021 | 4 | 4 | 4 | 0.00 |
| 29/12/2020 | R035 On 04-November-21 | 12.53 | Call | Bond Future | 8973 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | R035 On 04-November-21 | 12.53 | Put | Bond Future | 2241 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R035 On 04-November-21 | 11.08 | Put | Bond Future | 5512 | 5 | 6 | 5 | 782.00 |
| 29/12/2020 | R035 On 04-November-21 | 10.23 | Put | Bond Future | 8894 | 8 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | R035 On 04-November-21 | 10.12 | Put | Bond Future | 9452 | 9 | 9 | 9 | 0.00 |
| 29/12/2020 | R035 On 04-November-21 | 11.75 | Put | Bond Future | 3675 | 3 | 4 | 3 | 782.00 |
| 29/12/2020 | R035 On 04-November-21 | 10.62 | Put | Bond Future | 7186 | 7 | 7 | 7 | 0.00 |
| 29/12/2020 | R035 On 04-November-21 | 12.52 | Put | Bond Future | 2258 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R035 On 04-November-21 | 12.51 | Put | Bond Future | 2275 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R035 On 04-November-21 | 13.82 | Put | Bond Future | 785 | 1 | 1 | 1 | 400.00 |
| 29/12/2020 | R186 On 04-February-21 | | | Bond Future | 6.89 | 119.0534 | 118.6038 | 119.0534 | 79,435.00 |
| 29/12/2020 | R186 On 04-February-21 | 8.17 | Call | Bond Future | 6504 | 7 | 7 | 7 | 0.00 |
| 29/12/2020 | R186 On 04-February-21 | 7.30 | Call | Bond Future | 2430 | 3 | 2 | 3 | 0.00 |
| 29/12/2020 | R186 On 04-February-21 | 8.00 | Call | Bond Future | 5678 | 6 | 6 | 6 | 0.00 |
| 29/12/2020 | R186 On 04-February-21 | 8.16 | Call | Bond Future | 6455 | 7 | 6 | 7 | 0.00 |
| 29/12/2020 | R186 On 04-February-21 | 8.15 | Call | Bond Future | 6407 | 7 | 6 | 7 | 0.00 |
| 29/12/2020 | R186 On 04-February-21 | 7.30 | Put | Bond Future | 293 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R186 On 04-February-21 | 8.00 | Put | Bond Future | 16 | 0 | 0 | 0 | 15,177.00 |
| 29/12/2020 | R186 On 04-February-21 | 8.17 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R186 On 04-February-21 | 8.15 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R186 On 04-February-21 | 8.16 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R186 On 06-May-21 | | | Bond Future | 7.05 | 120.2643 | 119.8037 | 120.2643 | 0.00 |
| 29/12/2020 | R186 On 06-May-21 | 7.30 | Call | Bond Future | 2649 | 3 | 3 | 3 | 0.00 |
| 29/12/2020 | R186 On 06-May-21 | 10.78 | Call | Bond Future | 16918 | 17 | 17 | 17 | 0.00 |
| 29/12/2020 | R186 On 06-May-21 | 10.77 | Call | Bond Future | 16876 | 17 | 17 | 17 | 0.00 |
| 29/12/2020 | R186 On 06-May-21 | 10.76 | Call | Bond Future | 16835 | 17 | 17 | 17 | 0.00 |
| 29/12/2020 | R186 On 06-May-21 | 10.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R186 On 06-May-21 | 10.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R186 On 06-May-21 | 10.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R186 On 06-May-21 | 7.30 | Put | Bond Future | 1419 | 1 | 1 | 1 | 15,177.00 |
| 29/12/2020 | R186 On 05-August-21 | | | Bond Future | 7.22 | 116.2701 | 115.8171 | 116.2701 | 0.00 |
| 29/12/2020 | R186 On 05-August-21 | 8.63 | Call | Bond Future | 6983 | 7 | 7 | 7 | 0.00 |
| 29/12/2020 | R186 On 05-August-21 | 8.62 | Call | Bond Future | 6945 | 7 | 7 | 7 | 0.00 |
| 29/12/2020 | R186 On 05-August-21 | 8.61 | Call | Bond Future | 6908 | 7 | 7 | 7 | 0.00 |
| 29/12/2020 | R186 On 05-August-21 | 8.61 | Put | Bond Future | 513 | 0 | 1 | 0 | 0.00 |
| 29/12/2020 | R186 On 05-August-21 | 8.62 | Put | Bond Future | 506 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | R186 On 05-August-21 | 8.63 | Put | Bond Future | 499 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R186 On 04-November-21 | | | Bond Future | 7.40 | 117.4979 | 117.0433 | 117.4979 | 0.00 |
| 29/12/2020 | R186 On 04-November-21 | 8.11 | Call | Bond Future | 4639 | 5 | 5 | 5 | 0.00 |
| 29/12/2020 | R186 On 04-November-21 | 8.09 | Call | Bond Future | 4576 | 5 | 5 | 5 | 0.00 |
| 29/12/2020 | R186 On 04-November-21 | 8.10 | Call | Bond Future | 4608 | 5 | 5 | 5 | 0.00 |
| 29/12/2020 | R186 On 04-November-21 | 8.10 | Put | Bond Future | 1481 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R186 On 04-November-21 | 8.09 | Put | Bond Future | 1493 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R186 On 04-November-21 | 8.11 | Put | Bond Future | 1468 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R197 On 04-February-21 | | | Bond Future | 318.71 | 318.9641 | 318.7100 | 318.9641 | 2,441.00 |
| 29/12/2020 | R197 On 06-May-21 | | | Bond Future | 322.01 | 322.2870 | 322.0133 | 322.2870 | 0.00 |
| 29/12/2020 | R197 On 05-August-21 | | | Bond Future | 317.56 | 317.8015 | 317.5585 | 317.8015 | 0.00 |
| 29/12/2020 | R197 On 04-November-21 | | | Bond Future | 320.99 | 321.2310 | 320.9941 | 321.2310 | 0.00 |
| 29/12/2020 | R202 On 04-February-21 | | | Bond Future | 219.44 | 221.0467 | 219.4437 | 221.0467 | 7,883.00 |
| 29/12/2020 | R202 On 06-May-21 | | | Bond Future | 221.72 | 223.3494 | 221.7182 | 223.3494 | 0.00 |
| 29/12/2020 | R202 On 05-August-21 | | | Bond Future | 219.91 | 221.5376 | 219.9118 | 221.5376 | 0.00 |
| 29/12/2020 | R202 On 04-November-21 | | | Bond Future | 222.29 | 223.9282 | 222.2909 | 223.9282 | 0.00 |
| 29/12/2020 | R209 On 04-February-21 | | | Bond Future | 10.45 | 71.3970 | 70.6814 | 71.3970 | 26,103.00 |
| 29/12/2020 | R209 On 04-February-21 | 10.11 | Call | Bond Future | 797 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R209 On 04-February-21 | 10.10 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R209 On 04-February-21 | 10.12 | Call | Bond Future | 817 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R209 On 04-February-21 | 10.12 | Put | Bond Future | 2726 | 2 | 3 | 2 | 0.00 |
| 29/12/2020 | R209 On 04-February-21 | 10.10 | Put | Bond Future | 2807 | 2 | 3 | 2 | 0.00 |
| 29/12/2020 | R209 On 04-February-21 | 10.11 | Put | Bond Future | 2766 | 2 | 3 | 2 | 0.00 |
| 29/12/2020 | R209 On 06-May-21 | | | Bond Future | 10.64 | 68.9840 | 68.2574 | 68.9840 | 5,250.00 |
| 29/12/2020 | R209 On 06-May-21 | 10.60 | Call | Bond Future | 3089 | 3 | 3 | 3 | 0.00 |
| 29/12/2020 | R209 On 06-May-21 | 11.60 | Call | Bond Future | 6470 | 7 | 6 | 7 | 0.00 |
| 29/12/2020 | R209 On 06-May-21 | 10.25 | Call | Bond Future | 2193 | 3 | 2 | 3 | 5,325.00 |
| 29/12/2020 | R209 On 06-May-21 | 11.25 | Call | Bond Future | 5199 | 6 | 5 | 6 | 0.00 |
| 29/12/2020 | R209 On 06-May-21 | 12.24 | Call | Bond Future | 8838 | 9 | 9 | 9 | 0.00 |
| 29/12/2020 | R209 On 06-May-21 | 9.75 | Call | Bond Future | 1198 | 1 | 1 | 1 | 6,250.00 |
| 29/12/2020 | R209 On 06-May-21 | 11.00 | Call | Bond Future | 4325 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | R209 On 06-May-21 | 10.00 | Call | Bond Future | 1651 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R209 On 06-May-21 | 12.25 | Call | Bond Future | 8876 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | R209 On 06-May-21 | 12.23 | Call | Bond Future | 8800 | 9 | 9 | 9 | 0.00 |
| 29/12/2020 | R209 On 06-May-21 | 12.22 | Call | Bond Future | 8761 | 9 | 9 | 9 | 0.00 |
| 29/12/2020 | R209 On 06-May-21 | 12.22 | Put | Bond Future | 689 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R209 On 06-May-21 | 12.23 | Put | Bond Future | 681 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R209 On 06-May-21 | 12.25 | Put | Bond Future | 665 | 1 | 1 | 1 | 9,150.00 |
| 29/12/2020 | R209 On 06-May-21 | 11.00 | Put | Bond Future | 2340 | 2 | 2 | 2 | 3,500.00 |
| 29/12/2020 | R209 On 06-May-21 | 10.00 | Put | Bond Future | 5352 | 5 | 5 | 5 | 0.00 |
| 29/12/2020 | R209 On 06-May-21 | 9.75 | Put | Bond Future | 6431 | 6 | 6 | 6 | 0.00 |
| 29/12/2020 | R209 On 06-May-21 | 12.24 | Put | Bond Future | 673 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R209 On 06-May-21 | 11.25 | Put | Bond Future | 1895 | 2 | 2 | 2 | 9,150.00 |
| 29/12/2020 | R209 On 06-May-21 | 11.60 | Put | Bond Future | 1383 | 1 | 1 | 1 | 3,750.00 |
| 29/12/2020 | R209 On 06-May-21 | 10.25 | Put | Bond Future | 4409 | 4 | 4 | 4 | 0.00 |
| 29/12/2020 | R209 On 06-May-21 | 10.60 | Put | Bond Future | 3298 | 3 | 3 | 3 | 6,250.00 |
| 29/12/2020 | R209 On 05-August-21 | | | Bond Future | 10.83 | 69.7223 | 68.9952 | 69.7223 | 0.00 |
| 29/12/2020 | R209 On 05-August-21 | 11.80 | Call | Bond Future | 7082 | 8 | 7 | 8 | 0.00 |
| 29/12/2020 | R209 On 05-August-21 | 11.79 | Call | Bond Future | 7050 | 8 | 7 | 8 | 0.00 |
| 29/12/2020 | R209 On 05-August-21 | 11.81 | Call | Bond Future | 7114 | 8 | 7 | 8 | 0.00 |
| 29/12/2020 | R209 On 05-August-21 | 11.81 | Put | Bond Future | 2072 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R209 On 05-August-21 | 11.79 | Put | Bond Future | 2105 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R209 On 05-August-21 | 11.80 | Put | Bond Future | 2089 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R209 On 04-November-21 | | | Bond Future | 11.03 | 67.3189 | 66.5861 | 67.3189 | 1,000.00 |
| 29/12/2020 | R209 On 04-November-21 | 9.50 | Call | Bond Future | 1235 | 1 | 1 | 1 | 2,000.00 |
| 29/12/2020 | R209 On 04-November-21 | 12.18 | Call | Bond Future | 7852 | 8 | 8 | 8 | 0.00 |
| 29/12/2020 | R209 On 04-November-21 | 10.50 | Call | Bond Future | 3024 | 3 | 3 | 3 | 0.00 |
| 29/12/2020 | R209 On 04-November-21 | 12.00 | Call | Bond Future | 7301 | 8 | 7 | 8 | 0.00 |
| 29/12/2020 | R209 On 04-November-21 | 12.19 | Call | Bond Future | 7883 | 8 | 8 | 8 | 0.00 |
| 29/12/2020 | R209 On 04-November-21 | 12.17 | Call | Bond Future | 7821 | 8 | 8 | 8 | 0.00 |
| 29/12/2020 | R209 On 04-November-21 | 12.19 | Put | Bond Future | 2116 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R209 On 04-November-21 | 12.00 | Put | Bond Future | 2427 | 2 | 2 | 2 | 2,000.00 |
| 29/12/2020 | R209 On 04-November-21 | 12.18 | Put | Bond Future | 2132 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R209 On 04-November-21 | 12.17 | Put | Bond Future | 2148 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | R209 On 04-November-21 | 10.50 | Put | Bond Future | 5917 | 6 | 6 | 6 | 2,000.00 |
| 29/12/2020 | R209 On 04-November-21 | 9.50 | Put | Bond Future | 10110 | 10 | 10 | 10 | 0.00 |
| 29/12/2020 | R210 On 04-February-21 | | | Bond Future | 193.98 | 194.5547 | 193.9797 | 194.5547 | 1,213.00 |
| 29/12/2020 | R210 On 06-May-21 | | | Bond Future | 193.27 | 193.8656 | 193.2744 | 193.8656 | 0.00 |
| 29/12/2020 | R210 On 05-August-21 | | | Bond Future | 195.41 | 195.9868 | 195.4094 | 195.9868 | 0.00 |
| 29/12/2020 | R210 On 04-November-21 | | | Bond Future | 194.78 | 195.3592 | 194.7810 | 195.3592 | 0.00 |
| 29/12/2020 | R212 On 04-February-21 | | | Bond Future | 170.06 | 170.1231 | 170.0645 | 170.1231 | 5,730.00 |
| 29/12/2020 | R212 On 06-May-21 | | | Bond Future | 171.83 | 171.8956 | 171.8274 | 171.8956 | 0.00 |
| 29/12/2020 | R212 On 05-August-21 | | | Bond Future | 171.39 | 171.4419 | 171.3910 | 171.4419 | 0.00 |
| 29/12/2020 | R212 On 04-November-21 | | | Bond Future | 173.25 | 173.2919 | 173.2451 | 173.2919 | 0.00 |
| 29/12/2020 | R213 On 04-February-21 | | | Bond Future | 9.39 | 88.4184 | 87.7919 | 88.4184 | 8,858.00 |
| 29/12/2020 | R213 On 04-February-21 | 9.41 | Call | Bond Future | 1507 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R213 On 04-February-21 | 9.39 | Call | Bond Future | 1447 | 2 | 1 | 2 | 0.00 |
| 29/12/2020 | R213 On 04-February-21 | 9.40 | Call | Bond Future | 1477 | 2 | 1 | 2 | 0.00 |
| 29/12/2020 | R213 On 04-February-21 | 9.40 | Put | Bond Future | 1419 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R213 On 04-February-21 | 9.39 | Put | Bond Future | 1446 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R213 On 04-February-21 | 9.41 | Put | Bond Future | 1391 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R213 On 06-May-21 | | | Bond Future | 9.58 | 85.7899 | 85.1524 | 85.7899 | 0.00 |
| 29/12/2020 | R213 On 06-May-21 | 11.90 | Call | Bond Future | 11890 | 13 | 12 | 13 | 0.00 |
| 29/12/2020 | R213 On 06-May-21 | 11.89 | Call | Bond Future | 11847 | 12 | 12 | 12 | 0.00 |
| 29/12/2020 | R213 On 06-May-21 | 11.91 | Call | Bond Future | 11933 | 13 | 12 | 13 | 0.00 |
| 29/12/2020 | R213 On 06-May-21 | 11.91 | Put | Bond Future | 161 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R213 On 06-May-21 | 11.89 | Put | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R213 On 06-May-21 | 11.90 | Put | Bond Future | 164 | 0 | 0 | 0 | 0.00 |
| 29/12/2020 | R213 On 05-August-21 | | | Bond Future | 9.79 | 86.7078 | 86.0725 | 86.7078 | 0.00 |
| 29/12/2020 | R213 On 05-August-21 | 10.78 | Call | Bond Future | 6872 | 7 | 7 | 7 | 0.00 |
| 29/12/2020 | R213 On 05-August-21 | 10.14 | Call | Bond Future | 4629 | 5 | 5 | 5 | 0.00 |
| 29/12/2020 | R213 On 05-August-21 | 10.86 | Call | Bond Future | 7149 | 8 | 7 | 8 | 0.00 |
| 29/12/2020 | R213 On 05-August-21 | 9.34 | Call | Bond Future | 2441 | 3 | 2 | 3 | 200.00 |
| 29/12/2020 | R213 On 05-August-21 | 10.85 | Call | Bond Future | 7114 | 8 | 7 | 8 | 0.00 |
| 29/12/2020 | R213 On 05-August-21 | 10.84 | Call | Bond Future | 7079 | 8 | 7 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | R213 On 05-August-21 | 10.84 | Put | Bond Future | 1613 | 1 | 2 | 1 | 0.00 |
| 29/12/2020 | R213 On 05-August-21 | 10.85 | Put | Bond Future | 1599 | 1 | 2 | 1 | 0.00 |
| 29/12/2020 | R213 On 05-August-21 | 10.14 | Put | Bond Future | 2736 | 3 | 3 | 3 | 200.00 |
| 29/12/2020 | R213 On 05-August-21 | 9.34 | Put | Bond Future | 4900 | 5 | 5 | 5 | 0.00 |
| 29/12/2020 | R213 On 05-August-21 | 10.86 | Put | Bond Future | 1584 | 1 | 2 | 1 | 0.00 |
| 29/12/2020 | R213 On 05-August-21 | 10.78 | Put | Bond Future | 1704 | 2 | 2 | 2 | 200.00 |
| 29/12/2020 | R213 On 04-November-21 | | | Bond Future | 10.00 | 84.0948 | 83.4551 | 84.0948 | 0.00 |
| 29/12/2020 | R213 On 04-November-21 | 11.10 | Call | Bond Future | 7400 | 8 | 7 | 8 | 0.00 |
| 29/12/2020 | R213 On 04-November-21 | 11.09 | Call | Bond Future | 7367 | 8 | 7 | 8 | 0.00 |
| 29/12/2020 | R213 On 04-November-21 | 11.11 | Call | Bond Future | 7433 | 8 | 7 | 8 | 0.00 |
| 29/12/2020 | R213 On 04-November-21 | 11.09 | Put | Bond Future | 1870 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R213 On 04-November-21 | 11.10 | Put | Bond Future | 1855 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R213 On 04-November-21 | 11.11 | Put | Bond Future | 1840 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R214 On 04-February-21 | | | Bond Future | 10.80 | 68.6632 | 67.9071 | 68.6632 | 15,327.00 |
| 29/12/2020 | R214 On 04-February-21 | 10.32 | Call | Bond Future | 580 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R214 On 04-February-21 | 10.31 | Call | Bond Future | 564 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R214 On 04-February-21 | 10.33 | Call | Bond Future | 596 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R214 On 04-February-21 | 10.33 | Put | Bond Future | 3433 | 3 | 3 | 3 | 0.00 |
| 29/12/2020 | R214 On 04-February-21 | 10.31 | Put | Bond Future | 3526 | 3 | 4 | 3 | 0.00 |
| 29/12/2020 | R214 On 04-February-21 | 10.32 | Put | Bond Future | 3479 | 3 | 3 | 3 | 0.00 |
| 29/12/2020 | R214 On 06-May-21 | | | Bond Future | 10.99 | 66.0858 | 65.3184 | 66.0858 | 0.00 |
| 29/12/2020 | R214 On 06-May-21 | 12.27 | Call | Bond Future | 7730 | 8 | 8 | 8 | 0.00 |
| 29/12/2020 | R214 On 06-May-21 | 12.26 | Call | Bond Future | 7694 | 8 | 8 | 8 | 0.00 |
| 29/12/2020 | R214 On 06-May-21 | 12.25 | Call | Bond Future | 7658 | 8 | 8 | 8 | 0.00 |
| 29/12/2020 | R214 On 06-May-21 | 12.25 | Put | Bond Future | 1105 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R214 On 06-May-21 | 12.26 | Put | Bond Future | 1094 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R214 On 06-May-21 | 12.27 | Put | Bond Future | 1082 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R214 On 05-August-21 | | | Bond Future | 11.18 | 66.7929 | 66.0243 | 66.7929 | 0.00 |
| 29/12/2020 | R214 On 05-August-21 | 12.02 | Call | Bond Future | 6845 | 7 | 7 | 7 | 0.00 |
| 29/12/2020 | R214 On 05-August-21 | 12.03 | Call | Bond Future | 6876 | 7 | 7 | 7 | 0.00 |
| 29/12/2020 | R214 On 05-August-21 | 12.01 | Call | Bond Future | 6815 | 7 | 7 | 7 | 0.00 |
| 29/12/2020 | R214 On 05-August-21 | 12.03 | Put | Bond Future | 2452 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | R214 On 05-August-21 | 12.01 | Put | Bond Future | 2489 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R214 On 05-August-21 | 12.02 | Put | Bond Future | 2471 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R214 On 04-November-21 | | | Bond Future | 11.37 | 64.2218 | 63.4467 | 64.2218 | 0.00 |
| 29/12/2020 | R214 On 04-November-21 | 12.48 | Call | Bond Future | 7859 | 8 | 8 | 8 | 0.00 |
| 29/12/2020 | R214 On 04-November-21 | 12.47 | Call | Bond Future | 7829 | 8 | 8 | 8 | 0.00 |
| 29/12/2020 | R214 On 04-November-21 | 12.46 | Call | Bond Future | 7799 | 8 | 8 | 8 | 0.00 |
| 29/12/2020 | R214 On 04-November-21 | 12.46 | Put | Bond Future | 2390 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R214 On 04-November-21 | 12.48 | Put | Bond Future | 2357 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R214 On 04-November-21 | 12.47 | Put | Bond Future | 2374 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R248 On 04-February-21 | | | Bond Future | 10.90 | 86.2132 | 85.2719 | 86.2132 | 116,103.00 |
| 29/12/2020 | R248 On 04-February-21 | 10.48 | Call | Bond Future | 731 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R248 On 04-February-21 | 10.80 | Call | Bond Future | 1595 | 2 | 2 | 2 | 2,140.00 |
| 29/12/2020 | R248 On 04-February-21 | 11.50 | Call | Bond Future | 4750 | 6 | 5 | 6 | 0.00 |
| 29/12/2020 | R248 On 04-February-21 | 9.80 | Call | Bond Future | 50 | 0 | 0 | 0 | 2,140.00 |
| 29/12/2020 | R248 On 04-February-21 | 10.47 | Call | Bond Future | 710 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R248 On 04-February-21 | 10.46 | Call | Bond Future | 689 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R248 On 04-February-21 | 10.75 | Call | Bond Future | 1433 | 2 | 1 | 2 | 0.00 |
| 29/12/2020 | R248 On 04-February-21 | 10.46 | Put | Bond Future | 4011 | 3 | 4 | 3 | 0.00 |
| 29/12/2020 | R248 On 04-February-21 | 10.47 | Put | Bond Future | 3954 | 3 | 4 | 3 | 0.00 |
| 29/12/2020 | R248 On 04-February-21 | 11.50 | Put | Bond Future | 631 | 0 | 1 | 0 | 0.00 |
| 29/12/2020 | R248 On 04-February-21 | 10.75 | Put | Bond Future | 2557 | 2 | 3 | 2 | 0.00 |
| 29/12/2020 | R248 On 04-February-21 | 9.80 | Put | Bond Future | 8775 | 8 | 9 | 8 | 0.00 |
| 29/12/2020 | R248 On 04-February-21 | 10.48 | Put | Bond Future | 3898 | 3 | 4 | 3 | 0.00 |
| 29/12/2020 | R248 On 04-February-21 | 10.80 | Put | Bond Future | 2350 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R248 On 06-May-21 | | | Bond Future | 11.09 | 82.6802 | 81.7250 | 82.6802 | 0.00 |
| 29/12/2020 | R248 On 06-May-21 | 12.35 | Call | Bond Future | 9211 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | R248 On 06-May-21 | 12.34 | Call | Bond Future | 9166 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | R248 On 06-May-21 | 12.36 | Call | Bond Future | 9256 | 10 | 9 | 10 | 0.00 |
| 29/12/2020 | R248 On 06-May-21 | 12.36 | Put | Bond Future | 1177 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R248 On 06-May-21 | 12.34 | Put | Bond Future | 1204 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R248 On 06-May-21 | 12.35 | Put | Bond Future | 1191 | 1 | 1 | 1 | 0.00 |
| 29/12/2020 | R248 On 05-August-21 | | | Bond Future | 11.29 | 83.5650 | 82.6082 | 83.5650 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2020 | R248 On 05-August-21 | 12.51 | Call | Bond Future | 9668 | 10 | 10 | 10 | 0.00 |
| 29/12/2020 | R248 On 05-August-21 | 12.50 | Call | Bond Future | 9628 | 10 | 10 | 10 | 0.00 |
| 29/12/2020 | R248 On 05-August-21 | 12.52 | Call | Bond Future | 9708 | 10 | 10 | 10 | 0.00 |
| 29/12/2020 | R248 On 05-August-21 | 12.50 | Put | Bond Future | 2105 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R248 On 05-August-21 | 12.51 | Put | Bond Future | 2088 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R248 On 05-August-21 | 12.52 | Put | Bond Future | 2072 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R248 On 04-November-21 | | | Bond Future | 11.49 | 80.0368 | 79.0721 | 80.0368 | 0.00 |
| 29/12/2020 | R248 On 04-November-21 | 12.83 | Call | Bond Future | 10156 | 11 | 10 | 11 | 0.00 |
| 29/12/2020 | R248 On 04-November-21 | 12.84 | Call | Bond Future | 10194 | 11 | 10 | 11 | 0.00 |
| 29/12/2020 | R248 On 04-November-21 | 12.85 | Call | Bond Future | 10232 | 11 | 10 | 11 | 0.00 |
| 29/12/2020 | R248 On 04-November-21 | 12.85 | Put | Bond Future | 2118 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R248 On 04-November-21 | 12.84 | Put | Bond Future | 2134 | 2 | 2 | 2 | 0.00 |
| 29/12/2020 | R248 On 04-November-21 | 12.83 | Put | Bond Future | 2150 | 2 | 2 | 2 | 0.00 |