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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For February 2021

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | 2025 On 06-May-21      |        |              | Bond Future        | 151.30    | 151.5354                      | 151.2999  | 151.5354                        | 7    |
| 18/02/2021 | 2025 On 05-August-21   |        |              | Bond Future        | 151.43    | 151.6684                      | 151.4298  | 151.6684                        |      |

**Interest**

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| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | 2025 On 04-November-21 |        |              | Bond Future | 153.10    | 153.3383                      | 153.0968  | 153.3383                        |      |
| 18/02/2021 | 2025 On 03-February-22 |        |              | Bond Future | 153.25    | 153.4900                      | 153.2458  | 153.4900                        |      |
| 18/02/2021 | 2029 On 06-May-21      |        |              | Bond Future | 108.24    | 108.2410                      | 108.2391  | 108.2410                        | 2    |
| 18/02/2021 | 2029 On 05-August-21   |        |              | Bond Future | 109.43    | 109.4285                      | 109.4262  | 109.4285                        |      |
| 18/02/2021 | 2029 On 04-November-21 |        |              | Bond Future | 109.48    | 109.4839                      | 109.4814  | 109.4839                        |      |
| 18/02/2021 | 2029 On 03-February-22 |        |              | Bond Future | 110.70    | 110.7034                      | 110.7008  | 110.7034                        |      |
| 18/02/2021 | 2030 On 06-May-21      |        |              | Bond Future | 8.90      | 96.8804                       | 8.8955    | 96.8804                         | 113  |
| 18/02/2021 | 2030 On 06-May-21      | 11.71  | Call         | Bond Future | 14596     | 15                            | 14596     | 15                              |      |
| 18/02/2021 | 2030 On 06-May-21      | 8.95   | Call         | Bond Future | 2105      | 2                             | 2105      | 2                               |      |
| 18/02/2021 | 2030 On 06-May-21      | 8.36   | Call         | Bond Future | 728       | 1                             | 728       | 1                               |      |
| 18/02/2021 | 2030 On 06-May-21      | 8.86   | Call         | Bond Future | 1837      | 2                             | 1837      | 2                               |      |
| 18/02/2021 | 2030 On 06-May-21      | 8.77   | Call         | Bond Future | 1589      | 2                             | 1589      | 2                               |      |
| 18/02/2021 | 2030 On 06-May-21      | 9.22   | Call         | Bond Future | 3036      | 3                             | 3036      | 3                               |      |
| 18/02/2021 | 2030 On 06-May-21      | 10.74  | Call         | Bond Future | 9965      | 10                            | 9965      | 10                              |      |
| 18/02/2021 | 2030 On 06-May-21      | 11.70  | Call         | Bond Future | 14549     | 15                            | 14549     | 15                              |      |
| 18/02/2021 | 2030 On 06-May-21      | 11.69  | Call         | Bond Future | 14503     | 15                            | 14503     | 15                              |      |
| 18/02/2021 | 2030 On 06-May-21      | 8.90   | Call         | Bond Future | 1953      | 2                             | 1953      | 2                               |      |
| 18/02/2021 | 2030 On 06-May-21      | 9.00   | Call         | Bond Future | 2262      | 2                             | 2262      | 2                               |      |
| 18/02/2021 | 2030 On 06-May-21      | 9.25   | Call         | Bond Future | 3150      | 3                             | 3150      | 3                               |      |
| 18/02/2021 | 2030 On 06-May-21      | 9.35   | Call         | Bond Future | 3544      | 4                             | 3544      | 4                               |      |
| 18/02/2021 | 2030 On 06-May-21      | 9.27   | Call         | Bond Future | 3227      | 3                             | 3227      | 3                               |      |
| 18/02/2021 | 2030 On 06-May-21      | 10.95  | Call         | Bond Future | 10986     | 11                            | 10986     | 11                              |      |
| 18/02/2021 | 2030 On 06-May-21      | 9.92   | Call         | Bond Future | 6034      | 6                             | 6034      | 6                               |      |
| 18/02/2021 | 2030 On 06-May-21      | 7.97   | Call         | Bond Future | 274       | 0                             | 274       | 0                               |      |
| 18/02/2021 | 2030 On 06-May-21      | 10.04  | Call         | Bond Future | 6590      | 7                             | 6590      | 7                               |      |
| 18/02/2021 | 2030 On 06-May-21      | 9.15   | Call         | Bond Future | 2779      | 3                             | 2779      | 3                               |      |
| 18/02/2021 | 2030 On 06-May-21      | 10.04  | Put          | Bond Future | 269       | 0                             | 269       | 0                               |      |
| 18/02/2021 | 2030 On 06-May-21      | 9.15   | Put          | Bond Future | 1324      | 1                             | 1324      | 1                               |      |
| 18/02/2021 | 2030 On 06-May-21      | 10.95  | Put          | Bond Future | 25        | 0                             | 25        | 0                               |      |
| 18/02/2021 | 2030 On 06-May-21      | 9.27   | Put          | Bond Future | 1096      | 1                             | 1096      | 1                               |      |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | 2030 On 06-May-21    | 9.25   | Put          | Bond Future | 1131      | 1                             | 1131      | 1                               |      |
| 18/02/2021 | 2030 On 06-May-21    | 9.00   | Put          | Bond Future | 1662      | 2                             | 1662      | 2                               | 5    |
| 18/02/2021 | 2030 On 06-May-21    | 11.69  | Put          | Bond Future | 2         | 0                             | 2         | 0                               |      |
| 18/02/2021 | 2030 On 06-May-21    | 11.70  | Put          | Bond Future | 2         | 0                             | 2         | 0                               |      |
| 18/02/2021 | 2030 On 06-May-21    | 10.74  | Put          | Bond Future | 46        | 0                             | 46        | 0                               |      |
| 18/02/2021 | 2030 On 06-May-21    | 9.22   | Put          | Bond Future | 1186      | 1                             | 1186      | 1                               |      |
| 18/02/2021 | 2030 On 06-May-21    | 7.97   | Put          | Bond Future | 5818      | 6                             | 5818      | 6                               |      |
| 18/02/2021 | 2030 On 06-May-21    | 9.92   | Put          | Bond Future | 349       | 0                             | 349       | 0                               |      |
| 18/02/2021 | 2030 On 06-May-21    | 8.90   | Put          | Bond Future | 1927      | 2                             | 1927      | 2                               | 2    |
| 18/02/2021 | 2030 On 06-May-21    | 9.35   | Put          | Bond Future | 965       | 1                             | 965       | 1                               |      |
| 18/02/2021 | 2030 On 06-May-21    | 8.77   | Put          | Bond Future | 2317      | 2                             | 2317      | 2                               |      |
| 18/02/2021 | 2030 On 06-May-21    | 8.86   | Put          | Bond Future | 2042      | 2                             | 2042      | 2                               |      |
| 18/02/2021 | 2030 On 06-May-21    | 8.95   | Put          | Bond Future | 1791      | 2                             | 1791      | 2                               | 2    |
| 18/02/2021 | 2030 On 06-May-21    | 8.36   | Put          | Bond Future | 3886      | 4                             | 3886      | 4                               |      |
| 18/02/2021 | 2030 On 06-May-21    | 11.71  | Put          | Bond Future | 2         | 0                             | 2         | 0                               |      |
| 18/02/2021 | 2030 On 05-August-21 |        |              | Bond Future | 9.09      | 93.9141                       | 9.0944    | 93.9141                         |      |
| 18/02/2021 | 2030 On 05-August-21 | 10.30  | Call         | Bond Future | 7149      | 7                             | 7149      | 7                               |      |
| 18/02/2021 | 2030 On 05-August-21 | 7.70   | Call         | Bond Future | 354       | 0                             | 354       | 0                               |      |
| 18/02/2021 | 2030 On 05-August-21 | 10.43  | Call         | Bond Future | 7687      | 8                             | 7687      | 8                               |      |
| 18/02/2021 | 2030 On 05-August-21 | 8.95   | Call         | Bond Future | 2333      | 2                             | 2333      | 2                               |      |
| 18/02/2021 | 2030 On 05-August-21 | 8.78   | Call         | Bond Future | 1911      | 2                             | 1911      | 2                               |      |
| 18/02/2021 | 2030 On 05-August-21 | 9.45   | Call         | Bond Future | 3861      | 4                             | 3861      | 4                               |      |
| 18/02/2021 | 2030 On 05-August-21 | 12.10  | Call         | Bond Future | 15024     | 15                            | 15024     | 15                              |      |
| 18/02/2021 | 2030 On 05-August-21 | 10.42  | Call         | Bond Future | 7645      | 8                             | 7645      | 8                               |      |
| 18/02/2021 | 2030 On 05-August-21 | 10.41  | Call         | Bond Future | 7603      | 8                             | 7603      | 8                               |      |
| 18/02/2021 | 2030 On 05-August-21 | 10.41  | Put          | Bond Future | 621       | 1                             | 621       | 1                               |      |
| 18/02/2021 | 2030 On 05-August-21 | 10.42  | Put          | Bond Future | 613       | 1                             | 613       | 1                               |      |
| 18/02/2021 | 2030 On 05-August-21 | 12.10  | Put          | Bond Future | 33        | 0                             | 33        | 0                               |      |
| 18/02/2021 | 2030 On 05-August-21 | 7.70   | Put          | Bond Future | 8565      | 9                             | 8565      | 9                               |      |
| 18/02/2021 | 2030 On 05-August-21 | 10.30  | Put          | Bond Future | 724       | 1                             | 724       | 1                               |      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM   | Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|------------------------|--------|--------------|-------------|-------|-------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | 2030 On 05-August-21   | 8.78   | Put          | Bond Future | 3687  |       | 4                             | 3687      | 4                               |      |
| 18/02/2021 | 2030 On 05-August-21   | 9.45   | Put          | Bond Future | 1904  |       | 2                             | 1904      | 2                               |      |
| 18/02/2021 | 2030 On 05-August-21   | 10.43  | Put          | Bond Future | 604   |       | 1                             | 604       | 1                               |      |
| 18/02/2021 | 2030 On 05-August-21   | 8.95   | Put          | Bond Future | 3144  |       | 3                             | 3144      | 3                               |      |
| 18/02/2021 | 2030 On 04-November-21 |        |              | Bond Future | 9.29  |       | 94.9268                       | 9.2879    | 94.9268                         |      |
| 18/02/2021 | 2030 On 04-November-21 | 8.77   | Call         | Bond Future | 1999  |       | 2                             | 1999      | 2                               |      |
| 18/02/2021 | 2030 On 04-November-21 | 11.44  | Call         | Bond Future | 11134 |       | 11                            | 11134     | 11                              |      |
| 18/02/2021 | 2030 On 04-November-21 | 10.61  | Call         | Bond Future | 7840  |       | 8                             | 7840      | 8                               |      |
| 18/02/2021 | 2030 On 04-November-21 | 10.59  | Call         | Bond Future | 7764  |       | 8                             | 7764      | 8                               |      |
| 18/02/2021 | 2030 On 04-November-21 | 8.27   | Call         | Bond Future | 1101  |       | 1                             | 1101      | 1                               |      |
| 18/02/2021 | 2030 On 04-November-21 | 10.60  | Call         | Bond Future | 7802  |       | 8                             | 7802      | 8                               |      |
| 18/02/2021 | 2030 On 04-November-21 | 10.60  | Put          | Bond Future | 1054  |       | 1                             | 1054      | 1                               |      |
| 18/02/2021 | 2030 On 04-November-21 | 10.59  | Put          | Bond Future | 1065  |       | 1                             | 1065      | 1                               |      |
| 18/02/2021 | 2030 On 04-November-21 | 8.77   | Put          | Bond Future | 4850  |       | 5                             | 4850      | 5                               |      |
| 18/02/2021 | 2030 On 04-November-21 | 11.44  | Put          | Bond Future | 397   |       | 0                             | 397       | 0                               |      |
| 18/02/2021 | 2030 On 04-November-21 | 8.27   | Put          | Bond Future | 6811  |       | 7                             | 6811      | 7                               |      |
| 18/02/2021 | 2030 On 04-November-21 | 10.61  | Put          | Bond Future | 1043  |       | 1                             | 1043      | 1                               |      |
| 18/02/2021 | 2030 On 03-February-22 |        |              | Bond Future | 9.50  |       | 91.9584                       | 9.5009    | 91.9584                         |      |
| 18/02/2021 | 2030 On 03-February-22 | 9.43   | Call         | Bond Future | 3442  |       | 3                             | 3442      | 3                               |      |
| 18/02/2021 | 2030 On 03-February-22 | 9.44   | Call         | Bond Future | 3469  |       | 3                             | 3469      | 3                               |      |
| 18/02/2021 | 2030 On 03-February-22 | 9.45   | Call         | Bond Future | 3495  |       | 4                             | 3495      | 4                               |      |
| 18/02/2021 | 2030 On 03-February-22 | 9.45   | Put          | Bond Future | 3761  |       | 4                             | 3761      | 4                               |      |
| 18/02/2021 | 2030 On 03-February-22 | 9.44   | Put          | Bond Future | 3787  |       | 4                             | 3787      | 4                               |      |
| 18/02/2021 | 2030 On 03-February-22 | 9.43   | Put          | Bond Future | 3813  |       | 4                             | 3813      | 4                               |      |
| 18/02/2021 | 2032 On 06-May-21      |        |              | Bond Future | 9.72  |       | 91.2402                       | 9.7159    | 91.2402                         | 124  |
| 18/02/2021 | 2032 On 06-May-21      | 12.11  | Call         | Bond Future | 13318 |       | 13                            | 13318     | 13                              |      |
| 18/02/2021 | 2032 On 06-May-21      | 12.10  | Call         | Bond Future | 13268 |       | 13                            | 13268     | 13                              |      |
| 18/02/2021 | 2032 On 06-May-21      | 10.33  | Call         | Bond Future | 4625  |       | 5                             | 4625      | 5                               |      |
| 18/02/2021 | 2032 On 06-May-21      | 12.12  | Call         | Bond Future | 13367 |       | 13                            | 13367     | 13                              |      |
| 18/02/2021 | 2032 On 06-May-21      | 12.57  | Call         | Bond Future | 15546 |       | 16                            | 15546     | 16                              |      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | 2032 On 06-May-21      | 12.12  | Put          | Bond Future | 16        | 0                             | 16        | 0                               |      |
| 18/02/2021 | 2032 On 06-May-21      | 12.10  | Put          | Bond Future | 17        | 0                             | 17        | 0                               |      |
| 18/02/2021 | 2032 On 06-May-21      | 12.57  | Put          | Bond Future | 4         | 0                             | 4         | 0                               |      |
| 18/02/2021 | 2032 On 06-May-21      | 10.33  | Put          | Bond Future | 930       | 1                             | 930       | 1                               |      |
| 18/02/2021 | 2032 On 06-May-21      | 12.11  | Put          | Bond Future | 17        | 0                             | 17        | 0                               |      |
| 18/02/2021 | 2032 On 05-August-21   |        |              | Bond Future | 9.92      | 92.2190                       | 9.9177    | 92.2190                         |      |
| 18/02/2021 | 2032 On 05-August-21   | 11.35  | Call         | Bond Future | 8757      | 9                             | 8757      | 9                               |      |
| 18/02/2021 | 2032 On 05-August-21   | 11.36  | Call         | Bond Future | 8800      | 9                             | 8800      | 9                               |      |
| 18/02/2021 | 2032 On 05-August-21   | 11.37  | Call         | Bond Future | 8844      | 9                             | 8844      | 9                               |      |
| 18/02/2021 | 2032 On 05-August-21   | 11.37  | Put          | Bond Future | 674       | 1                             | 674       | 1                               |      |
| 18/02/2021 | 2032 On 05-August-21   | 11.36  | Put          | Bond Future | 683       | 1                             | 683       | 1                               |      |
| 18/02/2021 | 2032 On 05-August-21   | 11.35  | Put          | Bond Future | 692       | 1                             | 692       | 1                               |      |
| 18/02/2021 | 2032 On 04-November-21 |        |              | Bond Future | 10.12     | 89.0684                       | 10.1233   | 89.0684                         |      |
| 18/02/2021 | 2032 On 04-November-21 | 12.81  | Call         | Bond Future | 14210     | 14                            | 14210     | 14                              |      |
| 18/02/2021 | 2032 On 04-November-21 | 11.71  | Call         | Bond Future | 9603      | 10                            | 9603      | 10                              |      |
| 18/02/2021 | 2032 On 04-November-21 | 9.33   | Call         | Bond Future | 1761      | 2                             | 1761      | 2                               |      |
| 18/02/2021 | 2032 On 04-November-21 | 9.83   | Call         | Bond Future | 2927      | 3                             | 2927      | 3                               |      |
| 18/02/2021 | 2032 On 04-November-21 | 11.69  | Call         | Bond Future | 9522      | 10                            | 9522      | 10                              |      |
| 18/02/2021 | 2032 On 04-November-21 | 11.70  | Call         | Bond Future | 9562      | 10                            | 9562      | 10                              |      |
| 18/02/2021 | 2032 On 04-November-21 | 11.71  | Put          | Bond Future | 982       | 1                             | 982       | 1                               |      |
| 18/02/2021 | 2032 On 04-November-21 | 11.70  | Put          | Bond Future | 993       | 1                             | 993       | 1                               |      |
| 18/02/2021 | 2032 On 04-November-21 | 11.69  | Put          | Bond Future | 1003      | 1                             | 1003      | 1                               |      |
| 18/02/2021 | 2032 On 04-November-21 | 9.33   | Put          | Bond Future | 6547      | 7                             | 6547      | 7                               |      |
| 18/02/2021 | 2032 On 04-November-21 | 12.81  | Put          | Bond Future | 279       | 0                             | 279       | 0                               |      |
| 18/02/2021 | 2032 On 04-November-21 | 9.83   | Put          | Bond Future | 4657      | 5                             | 4657      | 5                               |      |
| 18/02/2021 | 2032 On 03-February-22 |        |              | Bond Future | 10.34     | 90.0401                       | 10.3434   | 90.0401                         |      |
| 18/02/2021 | 2032 On 03-February-22 | 8.91   | Call         | Bond Future | 1107      | 1                             | 1107      | 1                               |      |
| 18/02/2021 | 2032 On 03-February-22 | 10.44  | Call         | Bond Future | 4428      | 4                             | 4428      | 4                               |      |
| 18/02/2021 | 2032 On 03-February-22 | 10.45  | Call         | Bond Future | 4458      | 4                             | 4458      | 4                               |      |
| 18/02/2021 | 2032 On 03-February-22 | 9.81   | Call         | Bond Future | 2722      | 3                             | 2722      | 3                               |      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | 2032 On 03-February-22 | 10.43  | Call         | Bond Future | 4397      | 4                             | 4397      | 4                               |      |
| 18/02/2021 | 2032 On 03-February-22 | 10.42  | Call         | Bond Future | 4367      | 4                             | 4367      | 4                               |      |
| 18/02/2021 | 2032 On 03-February-22 | 10.42  | Put          | Bond Future | 3937      | 4                             | 3937      | 4                               |      |
| 18/02/2021 | 2032 On 03-February-22 | 10.45  | Put          | Bond Future | 3859      | 4                             | 3859      | 4                               |      |
| 18/02/2021 | 2032 On 03-February-22 | 10.43  | Put          | Bond Future | 3911      | 4                             | 3911      | 4                               |      |
| 18/02/2021 | 2032 On 03-February-22 | 9.81   | Put          | Bond Future | 5802      | 6                             | 5802      | 6                               |      |
| 18/02/2021 | 2032 On 03-February-22 | 8.91   | Put          | Bond Future | 9723      | 10                            | 9723      | 10                              |      |
| 18/02/2021 | 2032 On 03-February-22 | 10.44  | Put          | Bond Future | 3885      | 4                             | 3885      | 4                               |      |
| 18/02/2021 | 2033 On 06-May-21      |        |              | Bond Future | 102.81    | 102.8109                      | 102.8110  | 102.8109                        | 9    |
| 18/02/2021 | 2033 On 05-August-21   |        |              | Bond Future | 103.94    | 103.9386                      | 103.9383  | 103.9386                        |      |
| 18/02/2021 | 2033 On 04-November-21 |        |              | Bond Future | 103.86    | 103.8594                      | 103.8590  | 103.8594                        |      |
| 18/02/2021 | 2033 On 03-February-22 |        |              | Bond Future | 105.02    | 105.0162                      | 105.0157  | 105.0162                        |      |
| 18/02/2021 | 2037 On 06-May-21      |        |              | Bond Future | 10.70     | 85.9035                       | 10.7006   | 85.9035                         | 130  |
| 18/02/2021 | 2037 On 06-May-21      | 12.44  | Call         | Bond Future | 10512     | 11                            | 10512     | 11                              |      |
| 18/02/2021 | 2037 On 06-May-21      | 12.43  | Call         | Bond Future | 10461     | 11                            | 10461     | 11                              |      |
| 18/02/2021 | 2037 On 06-May-21      | 12.42  | Call         | Bond Future | 10411     | 11                            | 10411     | 11                              |      |
| 18/02/2021 | 2037 On 06-May-21      | 12.44  | Put          | Bond Future | 156       | 0                             | 156       | 0                               |      |
| 18/02/2021 | 2037 On 06-May-21      | 12.42  | Put          | Bond Future | 163       | 0                             | 163       | 0                               |      |
| 18/02/2021 | 2037 On 06-May-21      | 12.43  | Put          | Bond Future | 160       | 0                             | 160       | 0                               |      |
| 18/02/2021 | 2037 On 05-August-21   |        |              | Bond Future | 10.91     | 82.5692                       | 10.9126   | 82.5692                         |      |
| 18/02/2021 | 2037 On 05-August-21   | 12.26  | Call         | Bond Future | 8975      | 9                             | 8975      | 9                               |      |
| 18/02/2021 | 2037 On 05-August-21   | 12.28  | Call         | Bond Future | 9062      | 9                             | 9062      | 9                               |      |
| 18/02/2021 | 2037 On 05-August-21   | 12.27  | Call         | Bond Future | 9018      | 9                             | 9018      | 9                               |      |
| 18/02/2021 | 2037 On 05-August-21   | 12.27  | Put          | Bond Future | 997       | 1                             | 997       | 1                               |      |
| 18/02/2021 | 2037 On 05-August-21   | 12.26  | Put          | Bond Future | 1009      | 1                             | 1009      | 1                               |      |
| 18/02/2021 | 2037 On 05-August-21   | 12.28  | Put          | Bond Future | 986       | 1                             | 986       | 1                               |      |
| 18/02/2021 | 2037 On 04-November-21 |        |              | Bond Future | 11.12     | 83.4598                       | 11.1164   | 83.4598                         |      |
| 18/02/2021 | 2037 On 04-November-21 | 12.82  | Call         | Bond Future | 10741     | 11                            | 10741     | 11                              |      |
| 18/02/2021 | 2037 On 04-November-21 | 12.81  | Call         | Bond Future | 10700     | 11                            | 10700     | 11                              |      |
| 18/02/2021 | 2037 On 04-November-21 | 12.83  | Call         | Bond Future | 10781     | 11                            | 10781     | 11                              |      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | 2037 On 04-November-21 | 12.82  | Put          | Bond Future | 1124      | 1                             | 1124      | 1                               |      |
| 18/02/2021 | 2037 On 04-November-21 | 12.81  | Put          | Bond Future | 1134      | 1                             | 1134      | 1                               |      |
| 18/02/2021 | 2037 On 04-November-21 | 12.83  | Put          | Bond Future | 1113      | 1                             | 1113      | 1                               |      |
| 18/02/2021 | 2037 On 03-February-22 |        |              | Bond Future | 11.34     | 80.1161                       | 11.3372   | 80.1161                         |      |
| 18/02/2021 | 2037 On 03-February-22 | 11.47  | Call         | Bond Future | 5154      | 5                             | 5154      | 5                               |      |
| 18/02/2021 | 2037 On 03-February-22 | 11.46  | Call         | Bond Future | 5122      | 5                             | 5122      | 5                               |      |
| 18/02/2021 | 2037 On 03-February-22 | 11.45  | Call         | Bond Future | 5090      | 5                             | 5090      | 5                               |      |
| 18/02/2021 | 2037 On 03-February-22 | 11.47  | Put          | Bond Future | 4360      | 4                             | 4360      | 4                               |      |
| 18/02/2021 | 2037 On 03-February-22 | 11.45  | Put          | Bond Future | 4414      | 4                             | 4414      | 4                               |      |
| 18/02/2021 | 2037 On 03-February-22 | 11.46  | Put          | Bond Future | 4387      | 4                             | 4387      | 4                               |      |
| 18/02/2021 | 2038 On 06-May-21      |        |              | Bond Future | 116.97    | 117.4365                      | 116.9662  | 117.4365                        | 7    |
| 18/02/2021 | 2038 On 05-August-21   |        |              | Bond Future | 116.53    | 117.0042                      | 116.5284  | 117.0042                        |      |
| 18/02/2021 | 2038 On 04-November-21 |        |              | Bond Future | 117.81    | 118.2927                      | 117.8113  | 118.2927                        |      |
| 18/02/2021 | 2038 On 03-February-22 |        |              | Bond Future | 117.37    | 117.8596                      | 117.3728  | 117.8596                        |      |
| 18/02/2021 | 2040 On 06-May-21      |        |              | Bond Future | 10.88     | 87.7304                       | 10.8836   | 87.7304                         | 76   |
| 18/02/2021 | 2040 On 06-May-21      | 12.43  | Call         | Bond Future | 10032     | 10                            | 10032     | 10                              |      |
| 18/02/2021 | 2040 On 06-May-21      | 12.42  | Call         | Bond Future | 9980      | 10                            | 9980      | 10                              |      |
| 18/02/2021 | 2040 On 06-May-21      | 13.38  | Call         | Bond Future | 14948     | 15                            | 14948     | 15                              |      |
| 18/02/2021 | 2040 On 06-May-21      | 12.44  | Call         | Bond Future | 10085     | 10                            | 10085     | 10                              |      |
| 18/02/2021 | 2040 On 06-May-21      | 11.58  | Call         | Bond Future | 5706      | 6                             | 5706      | 6                               |      |
| 18/02/2021 | 2040 On 06-May-21      | 10.83  | Call         | Bond Future | 2446      | 3                             | 2446      | 3                               |      |
| 18/02/2021 | 2040 On 06-May-21      | 11.58  | Put          | Bond Future | 1059      | 1                             | 1059      | 1                               |      |
| 18/02/2021 | 2040 On 06-May-21      | 12.44  | Put          | Bond Future | 242       | 0                             | 242       | 0                               |      |
| 18/02/2021 | 2040 On 06-May-21      | 10.83  | Put          | Bond Future | 2821      | 3                             | 2821      | 3                               |      |
| 18/02/2021 | 2040 On 06-May-21      | 13.38  | Put          | Bond Future | 30        | 0                             | 30        | 0                               |      |
| 18/02/2021 | 2040 On 06-May-21      | 12.42  | Put          | Bond Future | 252       | 0                             | 252       | 0                               |      |
| 18/02/2021 | 2040 On 06-May-21      | 12.43  | Put          | Bond Future | 247       | 0                             | 247       | 0                               |      |
| 18/02/2021 | 2040 On 05-August-21   |        |              | Bond Future | 11.09     | 84.1654                       | 11.0932   | 84.1654                         |      |
| 18/02/2021 | 2040 On 05-August-21   | 11.55  | Call         | Bond Future | 5536      | 6                             | 5536      | 6                               |      |
| 18/02/2021 | 2040 On 05-August-21   | 14.80  | Call         | Bond Future | 20128     | 20                            | 20128     | 20                              |      |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | 2040 On 05-August-21   | 12.49  | Call         | Bond Future | 9672      | 10                            | 9672      | 10                              |      |
| 18/02/2021 | 2040 On 05-August-21   | 11.05  | Call         | Bond Future | 3618      | 4                             | 3618      | 4                               |      |
| 18/02/2021 | 2040 On 05-August-21   | 12.48  | Call         | Bond Future | 9627      | 10                            | 9627      | 10                              |      |
| 18/02/2021 | 2040 On 05-August-21   | 12.47  | Call         | Bond Future | 9582      | 10                            | 9582      | 10                              |      |
| 18/02/2021 | 2040 On 05-August-21   | 12.49  | Put          | Bond Future | 1011      | 1                             | 1011      | 1                               |      |
| 18/02/2021 | 2040 On 05-August-21   | 11.05  | Put          | Bond Future | 3911      | 4                             | 3911      | 4                               |      |
| 18/02/2021 | 2040 On 05-August-21   | 12.47  | Put          | Bond Future | 1035      | 1                             | 1035      | 1                               |      |
| 18/02/2021 | 2040 On 05-August-21   | 14.80  | Put          | Bond Future | 42        | 0                             | 42        | 0                               |      |
| 18/02/2021 | 2040 On 05-August-21   | 12.48  | Put          | Bond Future | 1023      | 1                             | 1023      | 1                               |      |
| 18/02/2021 | 2040 On 05-August-21   | 11.55  | Put          | Bond Future | 2534      | 2                             | 2534      | 2                               |      |
| 18/02/2021 | 2040 On 04-November-21 |        |              | Bond Future | 11.29     | 85.0732                       | 11.2944   | 85.0732                         |      |
| 18/02/2021 | 2040 On 04-November-21 | 12.91  | Call         | Bond Future | 10892     | 11                            | 10892     | 11                              |      |
| 18/02/2021 | 2040 On 04-November-21 | 12.90  | Call         | Bond Future | 10850     | 11                            | 10850     | 11                              |      |
| 18/02/2021 | 2040 On 04-November-21 | 12.89  | Call         | Bond Future | 10808     | 11                            | 10808     | 11                              |      |
| 18/02/2021 | 2040 On 04-November-21 | 12.89  | Put          | Bond Future | 1295      | 1                             | 1295      | 1                               |      |
| 18/02/2021 | 2040 On 04-November-21 | 12.90  | Put          | Bond Future | 1283      | 1                             | 1283      | 1                               |      |
| 18/02/2021 | 2040 On 04-November-21 | 12.91  | Put          | Bond Future | 1271      | 1                             | 1271      | 1                               |      |
| 18/02/2021 | 2040 On 03-February-22 |        |              | Bond Future | 11.51     | 81.4969                       | 11.5122   | 81.4969                         |      |
| 18/02/2021 | 2040 On 03-February-22 | 11.58  | Call         | Bond Future | 5275      | 5                             | 5275      | 5                               |      |
| 18/02/2021 | 2040 On 03-February-22 | 11.57  | Call         | Bond Future | 5241      | 5                             | 5241      | 5                               |      |
| 18/02/2021 | 2040 On 03-February-22 | 11.59  | Call         | Bond Future | 5310      | 5                             | 5310      | 5                               |      |
| 18/02/2021 | 2040 On 03-February-22 | 11.57  | Put          | Bond Future | 4874      | 5                             | 4874      | 5                               |      |
| 18/02/2021 | 2040 On 03-February-22 | 11.58  | Put          | Bond Future | 4845      | 5                             | 4845      | 5                               |      |
| 18/02/2021 | 2040 On 03-February-22 | 11.59  | Put          | Bond Future | 4816      | 5                             | 4816      | 5                               |      |
| 18/02/2021 | 2044 On 06-May-21      |        |              | Bond Future | 10.96     | 84.2679                       | 10.9572   | 84.2679                         | 6'   |
| 18/02/2021 | 2044 On 06-May-21      | 12.45  | Call         | Bond Future | 9739      | 10                            | 9739      | 10                              |      |
| 18/02/2021 | 2044 On 06-May-21      | 10.70  | Call         | Bond Future | 1831      | 2                             | 1831      | 2                               | 3    |
| 18/02/2021 | 2044 On 06-May-21      | 11.90  | Call         | Bond Future | 6961      | 7                             | 6961      | 7                               |      |
| 18/02/2021 | 2044 On 06-May-21      | 11.35  | Call         | Bond Future | 4312      | 4                             | 4312      | 4                               | 3    |
| 18/02/2021 | 2044 On 06-May-21      | 12.44  | Call         | Bond Future | 9687      | 10                            | 9687      | 10                              |      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | 2044 On 06-May-21      | 12.43  | Call         | Bond Future | 9636      | 10                            | 9636      | 10                              |      |
| 18/02/2021 | 2044 On 06-May-21      | 11.40  | Call         | Bond Future | 4542      | 5                             | 4542      | 5                               |      |
| 18/02/2021 | 2044 On 06-May-21      | 11.79  | Call         | Bond Future | 6430      | 7                             | 6430      | 7                               |      |
| 18/02/2021 | 2044 On 06-May-21      | 11.10  | Call         | Bond Future | 3234      | 3                             | 3234      | 3                               |      |
| 18/02/2021 | 2044 On 06-May-21      | 12.50  | Call         | Bond Future | 9996      | 10                            | 9996      | 10                              |      |
| 18/02/2021 | 2044 On 06-May-21      | 11.79  | Put          | Bond Future | 912       | 1                             | 912       | 1                               | 3    |
| 18/02/2021 | 2044 On 06-May-21      | 11.40  | Put          | Bond Future | 1527      | 1                             | 1527      | 1                               | 3    |
| 18/02/2021 | 2044 On 06-May-21      | 12.43  | Put          | Bond Future | 297       | 0                             | 297       | 0                               |      |
| 18/02/2021 | 2044 On 06-May-21      | 12.44  | Put          | Bond Future | 292       | 0                             | 292       | 0                               |      |
| 18/02/2021 | 2044 On 06-May-21      | 12.50  | Put          | Bond Future | 260       | 0                             | 260       | 0                               | 3    |
| 18/02/2021 | 2044 On 06-May-21      | 11.90  | Put          | Bond Future | 763       | 1                             | 763       | 1                               |      |
| 18/02/2021 | 2044 On 06-May-21      | 11.35  | Put          | Bond Future | 1628      | 2                             | 1628      | 2                               |      |
| 18/02/2021 | 2044 On 06-May-21      | 11.10  | Put          | Bond Future | 2241      | 2                             | 2241      | 2                               | 3    |
| 18/02/2021 | 2044 On 06-May-21      | 12.45  | Put          | Bond Future | 286       | 0                             | 286       | 0                               |      |
| 18/02/2021 | 2044 On 06-May-21      | 10.70  | Put          | Bond Future | 3673      | 4                             | 3673      | 4                               |      |
| 18/02/2021 | 2044 On 05-August-21   |        |              | Bond Future | 11.16     | 80.7909                       | 11.1591   | 80.7909                         |      |
| 18/02/2021 | 2044 On 05-August-21   | 12.60  | Call         | Bond Future | 9874      | 10                            | 9874      | 10                              |      |
| 18/02/2021 | 2044 On 05-August-21   | 12.59  | Call         | Bond Future | 9829      | 10                            | 9829      | 10                              |      |
| 18/02/2021 | 2044 On 05-August-21   | 12.61  | Call         | Bond Future | 9918      | 10                            | 9918      | 10                              |      |
| 18/02/2021 | 2044 On 05-August-21   | 12.61  | Put          | Bond Future | 975       | 1                             | 975       | 1                               |      |
| 18/02/2021 | 2044 On 05-August-21   | 12.60  | Put          | Bond Future | 986       | 1                             | 986       | 1                               |      |
| 18/02/2021 | 2044 On 05-August-21   | 12.59  | Put          | Bond Future | 997       | 1                             | 997       | 1                               |      |
| 18/02/2021 | 2044 On 04-November-21 |        |              | Bond Future | 11.35     | 81.6624                       | 11.3525   | 81.6624                         |      |
| 18/02/2021 | 2044 On 04-November-21 | 12.90  | Call         | Bond Future | 10602     | 11                            | 10602     | 11                              |      |
| 18/02/2021 | 2044 On 04-November-21 | 12.89  | Call         | Bond Future | 10561     | 11                            | 10561     | 11                              |      |
| 18/02/2021 | 2044 On 04-November-21 | 12.91  | Call         | Bond Future | 10643     | 11                            | 10643     | 11                              |      |
| 18/02/2021 | 2044 On 04-November-21 | 12.91  | Put          | Bond Future | 1369      | 1                             | 1369      | 1                               |      |
| 18/02/2021 | 2044 On 04-November-21 | 12.89  | Put          | Bond Future | 1394      | 1                             | 1394      | 1                               |      |
| 18/02/2021 | 2044 On 04-November-21 | 12.90  | Put          | Bond Future | 1381      | 1                             | 1381      | 1                               |      |
| 18/02/2021 | 2044 On 03-February-22 |        |              | Bond Future | 11.56     | 78.1740                       | 11.5617   | 78.1740                         |      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | 2044 On 03-February-22 | 11.61  | Call         | Bond Future        | 5190      | 5                             | 5190      | 5                               |      |
| 18/02/2021 | 2044 On 03-February-22 | 11.59  | Call         | Bond Future        | 5124      | 5                             | 5124      | 5                               |      |
| 18/02/2021 | 2044 On 03-February-22 | 11.60  | Call         | Bond Future        | 5157      | 5                             | 5157      | 5                               |      |
| 18/02/2021 | 2044 On 03-February-22 | 11.60  | Put          | Bond Future        | 4911      | 5                             | 4911      | 5                               |      |
| 18/02/2021 | 2044 On 03-February-22 | 11.59  | Put          | Bond Future        | 4942      | 5                             | 4942      | 5                               |      |
| 18/02/2021 | 2044 On 03-February-22 | 11.61  | Put          | Bond Future        | 4881      | 5                             | 4881      | 5                               |      |
| 18/02/2021 | 2046 On 06-May-21      |        |              | Bond Future        | 105.08    | 104.7203                      | 105.0822  | 104.7203                        | 14   |
| 18/02/2021 | 2046 On 05-August-21   |        |              | Bond Future        | 106.23    | 105.8692                      | 106.2347  | 105.8692                        |      |
| 18/02/2021 | 2046 On 04-November-21 |        |              | Bond Future        | 105.60    | 105.2289                      | 105.5983  | 105.2289                        |      |
| 18/02/2021 | 2046 On 03-February-22 |        |              | Bond Future        | 106.77    | 106.4012                      | 106.7747  | 106.4012                        |      |
| 18/02/2021 | 2050 On 06-May-21      |        |              | Bond Future        | 108.11    | 108.2124                      | 108.1113  | 108.2124                        | 10   |
| 18/02/2021 | 2050 On 05-August-21   |        |              | Bond Future        | 107.37    | 107.4734                      | 107.3708  | 107.4734                        |      |
| 18/02/2021 | 2050 On 04-November-21 |        |              | Bond Future        | 108.55    | 108.6569                      | 108.5528  | 108.6569                        |      |
| 18/02/2021 | 2050 On 03-February-22 |        |              | Bond Future        | 107.82    | 107.9213                      | 107.8161  | 107.9213                        |      |
| 18/02/2021 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | AL37 On 06-May-21      |        |              | Index Future       | 790.31    | 788.8640                      | 790.3100  | 788.8640                        |      |
| 18/02/2021 | AL37 On 05-August-21   |        |              | Index Future       | 798.69    | 797.2340                      | 798.6920  | 797.2340                        |      |
| 18/02/2021 | AL37 On 04-November-21 |        |              | Index Future       | 807.38    | 805.9100                      | 807.3820  | 805.9100                        |      |
| 18/02/2021 | AL37 On 03-February-22 |        |              | Index Future       | 816.19    | 814.6970                      | 816.1850  | 814.6970                        |      |
| 18/02/2021 | AL7T On 06-May-21      |        |              | Index Future       | 887.56    | 888.0670                      | 887.5610  | 888.0670                        |      |
| 18/02/2021 | AL7T On 05-August-21   |        |              | Index Future       | 896.97    | 897.4890                      | 896.9740  | 897.4890                        |      |
| 18/02/2021 | AL7T On 04-November-21 |        |              | Index Future       | 906.73    | 907.2560                      | 906.7340  | 907.2560                        |      |
| 18/02/2021 | AL7T On 03-February-22 |        |              | Index Future       | 916.62    | 917.1480                      | 916.6200  | 917.1480                        |      |
| 18/02/2021 | ALBI On 06-May-21      |        |              | Index Future       | 776.05    | 776.6370                      | 776.0520  | 776.6370                        |      |
| 18/02/2021 | ALBI On 05-August-21   |        |              | Index Future       | 784.28    | 784.8770                      | 784.2820  | 784.8770                        |      |
| 18/02/2021 | ALBI On 04-November-21 |        |              | Index Future       | 792.82    | 793.4180                      | 792.8160  | 793.4180                        |      |
| 18/02/2021 | ALBI On 03-February-22 |        |              | Index Future       | 801.46    | 802.0690                      | 801.4600  | 802.0690                        |      |
| 18/02/2021 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          |      |
| 18/02/2021 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        |      |
| 18/02/2021 | ES33 On 06-May-21       |        |              | Bond Future        | 11.38     | 75.8143                       | 11.3839   | 75.8143                         |      |
| 18/02/2021 | ES33 On 05-August-21    |        |              | Bond Future        | 11.64     | 76.6274                       | 11.6350   | 76.6274                         |      |
| 18/02/2021 | ES33 On 04-November-21  |        |              | Bond Future        | 11.89     | 73.6790                       | 11.8920   | 73.6790                         |      |
| 18/02/2021 | ES33 On 03-February-22  |        |              | Bond Future        | 12.17     | 74.4828                       | 12.1702   | 74.4828                         |      |
| 18/02/2021 | ES42 On 06-May-21       |        |              | Bond Future        | 11.98     | 74.0711                       | 11.9762   | 74.0711                         | 4    |
| 18/02/2021 | ES42 On 05-August-21    |        |              | Bond Future        | 12.22     | 74.8663                       | 12.2170   | 74.8663                         |      |
| 18/02/2021 | ES42 On 04-November-21  |        |              | Bond Future        | 12.46     | 71.4157                       | 12.4650   | 71.4157                         |      |
| 18/02/2021 | ES42 On 03-February-22  |        |              | Bond Future        | 12.72     | 72.1952                       | 12.7243   | 72.1952                         |      |
| 18/02/2021 | GOVI On 06-May-21       |        |              | GOVI               | 766.95    | 767.5030                      | 766.9510  | 767.5030                        |      |
| 18/02/2021 | GOVI On 06-May-21       | 678.69 | Call         | GOVI               | 882610    | 89                            | 882610    | 89                              |      |
| 18/02/2021 | GOVI On 06-May-21       | 678.68 | Call         | GOVI               | 882710    | 89                            | 882710    | 89                              |      |
| 18/02/2021 | GOVI On 06-May-21       | 678.67 | Call         | GOVI               | 882810    | 89                            | 882810    | 89                              |      |
| 18/02/2021 | GOVI On 06-May-21       | 678.69 | Put          | GOVI               | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | GOVI On 06-May-21       | 678.67 | Put          | GOVI               | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | GOVI On 06-May-21       | 678.68 | Put          | GOVI               | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | GOVI On 05-August-21    |        |              | GOVI               | 775.08    | 775.6450                      | 775.0840  | 775.6450                        |      |
| 18/02/2021 | GOVI On 05-August-21    | 719.15 | Call         | GOVI               | 559340    | 56                            | 559340    | 56                              |      |
| 18/02/2021 | GOVI On 05-August-21    | 719.14 | Call         | GOVI               | 559440    | 57                            | 559440    | 57                              |      |
| 18/02/2021 | GOVI On 05-August-21    | 719.13 | Call         | GOVI               | 559540    | 57                            | 559540    | 57                              |      |
| 18/02/2021 | GOVI On 05-August-21    | 719.13 | Put          | GOVI               | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | GOVI On 05-August-21    | 719.14 | Put          | GOVI               | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | GOVI On 05-August-21    | 719.15 | Put          | GOVI               | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | GOVI On 04-November-21  |        |              | GOVI               | 783.52    | 784.0860                      | 783.5180  | 784.0860                        |      |
| 18/02/2021 | GOVI On 04-November-21  | 728.42 | Call         | GOVI               | 550980    | 56                            | 550980    | 56                              |      |
| 18/02/2021 | GOVI On 04-November-21  | 728.41 | Call         | GOVI               | 551080    | 56                            | 551080    | 56                              |      |
| 18/02/2021 | GOVI On 04-November-21  | 728.40 | Call         | GOVI               | 551180    | 56                            | 551180    | 56                              |      |
| 18/02/2021 | GOVI On 04-November-21  | 728.40 | Put          | GOVI               | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | GOVI On 04-November-21  | 728.41 | Put          | GOVI               | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | GOVI On 04-November-21  | 728.42 | Put          | GOVI               | 0         | 0                             | 0         | 0                               |      |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | GOVI On 03-February-22  |        |              | GOVI               | 792.06    | 792.6360                      | 792.0600  | 792.6360                        |      |
| 18/02/2021 | GOVI On 03-February-22  | 792.75 | Call         | GOVI               | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | GOVI On 03-February-22  | 792.74 | Call         | GOVI               | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | GOVI On 03-February-22  | 792.76 | Call         | GOVI               | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | GOVI On 03-February-22  | 792.76 | Put          | GOVI               | 7000      | 0                             | 7000      | 0                               |      |
| 18/02/2021 | GOVI On 03-February-22  | 792.74 | Put          | GOVI               | 6800      | 0                             | 6800      | 0                               |      |
| 18/02/2021 | GOVI On 03-February-22  | 792.75 | Put          | GOVI               | 6900      | 0                             | 6900      | 0                               |      |
| 18/02/2021 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        |      |
| 18/02/2021 | IGOV On 06-May-21       |        |              | Index Future       | 281.88    | 282.0040                      | 281.8760  | 282.0040                        |      |
| 18/02/2021 | IGOV On 05-August-21    |        |              | Index Future       | 284.94    | 285.0640                      | 284.9350  | 285.0640                        |      |
| 18/02/2021 | IGOV On 04-November-21  |        |              | Index Future       | 288.10    | 288.2350                      | 288.1030  | 288.2350                        |      |
| 18/02/2021 | IGOV On 03-February-22  |        |              | Index Future       | 291.31    | 291.4450                      | 291.3120  | 291.4450                        |      |
| 18/02/2021 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 92.24     | 92.2400                       | 92.2400   | 92.2400                         |      |
| 18/02/2021 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 90.44     | 90.4400                       | 90.4400   | 90.4400                         |      |
| 18/02/2021 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 89.42     | 89.4400                       | 89.4200   | 89.4400                         |      |
| 18/02/2021 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 90.70     | 90.7500                       | 90.7000   | 90.7500                         |      |
| 18/02/2021 | IS05 On 15-March-22     |        |              | Interest Rate Swap | 90.18     | 90.2400                       | 90.1800   | 90.2400                         |      |
| 18/02/2021 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 90.34     | 90.4400                       | 90.3400   | 90.4400                         |      |
| 18/02/2021 | IS05 On 20-September-22 |        |              | Interest Rate Swap | 93.53     | 93.6500                       | 93.5300   | 93.6500                         |      |
| 18/02/2021 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 94.07     | 94.2200                       | 94.0700   | 94.2200                         |      |
| 18/02/2021 | IS05 On 22-March-23     |        |              | Interest Rate Swap | 86.49     | 86.6800                       | 86.4900   | 86.6800                         |      |
| 18/02/2021 | IS05 On 20-June-23      |        |              | Interest Rate Swap | 92.07     | 92.2900                       | 92.0700   | 92.2900                         |      |
| 18/02/2021 | IS05 On 19-September-23 |        |              | Interest Rate Swap | 94.88     | 94.8800                       | 94.8800   | 94.8800                         |      |
| 18/02/2021 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 80.16     | 80.1900                       | 80.1600   | 80.1900                         |      |
| 18/02/2021 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 76.69     | 76.7100                       | 76.6900   | 76.7100                         |      |
| 18/02/2021 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 75.09     | 75.1000                       | 75.0900   | 75.1000                         |      |
| 18/02/2021 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 77.10     | 77.0900                       | 77.1000   | 77.0900                         |      |
| 18/02/2021 | IS10 On 21-December-26  |        |              | Interest Rate Swap | 81.10     | 81.0800                       | 81.1000   | 81.0800                         |      |
| 18/02/2021 | IS10 On 15-March-27     |        |              | Interest Rate Swap | 79.58     | 79.5700                       | 79.5800   | 79.5700                         |      |
| 18/02/2021 | IS10 On 21-June-27      |        |              | Interest Rate Swap | 81.63     | 81.6300                       | 81.6300   | 81.6300                         |      |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.41     | 87.4300                       | 87.4100   | 87.4300                         |      |
| 18/02/2021 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.80     | 87.8400                       | 87.8000   | 87.8400                         |      |
| 18/02/2021 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.83     | 80.8600                       | 80.8300   | 80.8600                         |      |
| 18/02/2021 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.70     | 88.7100                       | 88.7000   | 88.7100                         |      |
| 18/02/2021 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         |      |
| 18/02/2021 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          |      |
| 18/02/2021 | JBAF On 17-March-21     |        |              | Jibar Tradeable Future | 3.69      | 96.2850                       | 3.6850    | 96.2850                         |      |
| 18/02/2021 | JBAF On 21-April-21     |        |              | Jibar Tradeable Future | 3.69      | 96.2800                       | 3.6850    | 96.2800                         |      |
| 18/02/2021 | JBAF On 19-May-21       |        |              | Jibar Tradeable Future | 3.68      | 96.2700                       | 3.6800    | 96.2700                         |      |
| 18/02/2021 | JBAF On 15-June-21      |        |              | Jibar Tradeable Future | 3.69      | 96.2550                       | 3.6850    | 96.2550                         |      |
| 18/02/2021 | JBAF On 21-July-21      |        |              | Jibar Tradeable Future | 3.72      | 96.2200                       | 3.7200    | 96.2200                         |      |
| 18/02/2021 | JBAF On 18-August-21    |        |              | Jibar Tradeable Future | 3.78      | 96.1600                       | 3.7800    | 96.1600                         |      |
| 18/02/2021 | JBAF On 15-September-21 |        |              | Jibar Tradeable Future | 3.80      | 96.1000                       | 3.8000    | 96.1000                         | 30   |
| 18/02/2021 | JBAF On 15-December-21  |        |              | Jibar Tradeable Future | 4.10      | 95.7700                       | 4.0950    | 95.7700                         |      |
| 18/02/2021 | JBAF On 16-March-22     |        |              | Jibar Tradeable Future | 4.26      | 95.5800                       | 4.2600    | 95.5800                         |      |
| 18/02/2021 | JBAF On 15-June-22      |        |              | Jibar Tradeable Future | 4.51      | 95.3450                       | 4.5050    | 95.3450                         | 20   |
| 18/02/2021 | JBAF On 21-September-22 |        |              | Jibar Tradeable Future | 4.66      | 95.1750                       | 4.6550    | 95.1750                         |      |
| 18/02/2021 | JBAF On 21-December-22  |        |              | Jibar Tradeable Future | 4.83      | 94.9850                       | 4.8250    | 94.9850                         |      |
| 18/02/2021 | R023 On 06-May-21       |        |              | Bond Future            | 4.90      | 106.3193                      | 4.9048    | 106.3193                        | 40   |
| 18/02/2021 | R023 On 06-May-21       | 7.57   | Call         | Bond Future            | 4564      | 5                             | 4564      | 5                               |      |
| 18/02/2021 | R023 On 06-May-21       | 7.56   | Call         | Bond Future            | 4547      | 5                             | 4547      | 5                               |      |
| 18/02/2021 | R023 On 06-May-21       | 7.58   | Call         | Bond Future            | 4581      | 5                             | 4581      | 5                               |      |
| 18/02/2021 | R023 On 06-May-21       | 7.58   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | R023 On 06-May-21       | 7.56   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | R023 On 06-May-21       | 7.57   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | R023 On 05-August-21    |        |              | Bond Future            | 5.01      | 107.4592                      | 5.0076    | 107.4592                        |      |
| 18/02/2021 | R023 On 05-August-21    | 5.31   | Call         | Bond Future            | 719       | 1                             | 719       | 1                               |      |
| 18/02/2021 | R023 On 05-August-21    | 5.30   | Call         | Bond Future            | 708       | 1                             | 708       | 1                               |      |
| 18/02/2021 | R023 On 05-August-21    | 5.29   | Call         | Bond Future            | 698       | 1                             | 698       | 1                               |      |
| 18/02/2021 | R023 On 05-August-21    | 5.29   | Put          | Bond Future            | 270       | 0                             | 270       | 0                               |      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | R023 On 05-August-21   | 5.30   | Put          | Bond Future | 266       | 0                             | 266       | 0                               |      |
| 18/02/2021 | R023 On 05-August-21   | 5.31   | Put          | Bond Future | 261       | 0                             | 261       | 0                               |      |
| 18/02/2021 | R023 On 04-November-21 |        |              | Bond Future | 5.13      | 104.7101                      | 5.1340    | 104.7101                        |      |
| 18/02/2021 | R023 On 04-November-21 | 4.92   | Call         | Bond Future | 335       | 0                             | 335       | 0                               |      |
| 18/02/2021 | R023 On 04-November-21 | 4.91   | Call         | Bond Future | 330       | 0                             | 330       | 0                               |      |
| 18/02/2021 | R023 On 04-November-21 | 4.90   | Call         | Bond Future | 324       | 0                             | 324       | 0                               |      |
| 18/02/2021 | R023 On 04-November-21 | 4.90   | Put          | Bond Future | 624       | 1                             | 624       | 1                               |      |
| 18/02/2021 | R023 On 04-November-21 | 4.91   | Put          | Bond Future | 617       | 1                             | 617       | 1                               |      |
| 18/02/2021 | R023 On 04-November-21 | 4.92   | Put          | Bond Future | 610       | 1                             | 610       | 1                               |      |
| 18/02/2021 | R023 On 03-February-22 |        |              | Bond Future | 5.33      | 105.8522                      | 5.3283    | 105.8522                        |      |
| 18/02/2021 | R023 On 03-February-22 | 5.07   | Call         | Bond Future | 321       | 0                             | 321       | 0                               |      |
| 18/02/2021 | R023 On 03-February-22 | 5.06   | Call         | Bond Future | 316       | 0                             | 316       | 0                               |      |
| 18/02/2021 | R023 On 03-February-22 | 5.08   | Call         | Bond Future | 325       | 0                             | 325       | 0                               |      |
| 18/02/2021 | R023 On 03-February-22 | 5.08   | Put          | Bond Future | 582       | 1                             | 582       | 1                               |      |
| 18/02/2021 | R023 On 03-February-22 | 5.06   | Put          | Bond Future | 594       | 1                             | 594       | 1                               |      |
| 18/02/2021 | R023 On 03-February-22 | 5.07   | Put          | Bond Future | 588       | 1                             | 588       | 1                               |      |
| 18/02/2021 | R035 On 06-May-21      |        |              | Bond Future | 10.45     | 90.4347                       | 10.4528   | 90.4347                         | 102  |
| 18/02/2021 | R035 On 06-May-21      | 12.36  | Call         | Bond Future | 11512     | 12                            | 11512     | 12                              |      |
| 18/02/2021 | R035 On 06-May-21      | 12.35  | Call         | Bond Future | 11460     | 12                            | 11460     | 12                              |      |
| 18/02/2021 | R035 On 06-May-21      | 11.05  | Call         | Bond Future | 4944      | 5                             | 4944      | 5                               |      |
| 18/02/2021 | R035 On 06-May-21      | 10.40  | Call         | Bond Future | 2294      | 2                             | 2294      | 2                               |      |
| 18/02/2021 | R035 On 06-May-21      | 11.15  | Call         | Bond Future | 5419      | 6                             | 5419      | 6                               |      |
| 18/02/2021 | R035 On 06-May-21      | 12.91  | Call         | Bond Future | 14330     | 14                            | 14330     | 14                              |      |
| 18/02/2021 | R035 On 06-May-21      | 10.81  | Call         | Bond Future | 3864      | 4                             | 3864      | 4                               | 1    |
| 18/02/2021 | R035 On 06-May-21      | 12.02  | Call         | Bond Future | 9746      | 10                            | 9746      | 10                              |      |
| 18/02/2021 | R035 On 06-May-21      | 11.32  | Call         | Bond Future | 6233      | 6                             | 6233      | 6                               |      |
| 18/02/2021 | R035 On 06-May-21      | 12.37  | Call         | Bond Future | 11564     | 12                            | 11564     | 12                              |      |
| 18/02/2021 | R035 On 06-May-21      | 10.55  | Call         | Bond Future | 2819      | 3                             | 2819      | 3                               |      |
| 18/02/2021 | R035 On 06-May-21      | 10.05  | Call         | Bond Future | 1305      | 1                             | 1305      | 1                               |      |
| 18/02/2021 | R035 On 06-May-21      | 11.55  | Call         | Bond Future | 7350      | 7                             | 7350      | 7                               |      |



| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | R035 On 06-May-21    | 12.77  | Call         | Bond Future | 13621     | 14                            | 13621     | 14                              |      |
| 18/02/2021 | R035 On 06-May-21    | 10.24  | Call         | Bond Future | 1801      | 2                             | 1801      | 2                               |      |
| 18/02/2021 | R035 On 06-May-21    | 12.77  | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 1    |
| 18/02/2021 | R035 On 06-May-21    | 10.24  | Put          | Bond Future | 3226      | 3                             | 3226      | 3                               |      |
| 18/02/2021 | R035 On 06-May-21    | 11.55  | Put          | Bond Future | 499       | 0                             | 499       | 0                               | 1    |
| 18/02/2021 | R035 On 06-May-21    | 10.40  | Put          | Bond Future | 2644      | 3                             | 2644      | 3                               |      |
| 18/02/2021 | R035 On 06-May-21    | 12.91  | Put          | Bond Future | 24        | 0                             | 24        | 0                               |      |
| 18/02/2021 | R035 On 06-May-21    | 10.55  | Put          | Bond Future | 2179      | 2                             | 2179      | 2                               |      |
| 18/02/2021 | R035 On 06-May-21    | 10.05  | Put          | Bond Future | 4031      | 4                             | 4031      | 4                               |      |
| 18/02/2021 | R035 On 06-May-21    | 12.35  | Put          | Bond Future | 95        | 0                             | 95        | 0                               |      |
| 18/02/2021 | R035 On 06-May-21    | 12.36  | Put          | Bond Future | 93        | 0                             | 93        | 0                               |      |
| 18/02/2021 | R035 On 06-May-21    | 11.32  | Put          | Bond Future | 752       | 1                             | 752       | 1                               |      |
| 18/02/2021 | R035 On 06-May-21    | 12.02  | Put          | Bond Future | 197       | 0                             | 197       | 0                               |      |
| 18/02/2021 | R035 On 06-May-21    | 10.81  | Put          | Bond Future | 1545      | 2                             | 1545      | 2                               |      |
| 18/02/2021 | R035 On 06-May-21    | 11.15  | Put          | Bond Future | 972       | 1                             | 972       | 1                               |      |
| 18/02/2021 | R035 On 06-May-21    | 11.05  | Put          | Bond Future | 1115      | 1                             | 1115      | 1                               |      |
| 18/02/2021 | R035 On 06-May-21    | 12.37  | Put          | Bond Future | 90        | 0                             | 90        | 0                               |      |
| 18/02/2021 | R035 On 05-August-21 |        |              | Bond Future | 10.66     | 91.4043                       | 10.6624   | 91.4043                         |      |
| 18/02/2021 | R035 On 05-August-21 | 10.77  | Call         | Bond Future | 3889      | 4                             | 3889      | 4                               |      |
| 18/02/2021 | R035 On 05-August-21 | 5.29   | Call         | Bond Future | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | R035 On 05-August-21 | 10.02  | Call         | Bond Future | 1717      | 2                             | 1717      | 2                               |      |
| 18/02/2021 | R035 On 05-August-21 | 5.30   | Call         | Bond Future | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | R035 On 05-August-21 | 11.37  | Call         | Bond Future | 6275      | 6                             | 6275      | 6                               |      |
| 18/02/2021 | R035 On 05-August-21 | 5.31   | Call         | Bond Future | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | R035 On 05-August-21 | 5.31   | Put          | Bond Future | 46810     | 47                            | 46810     | 47                              |      |
| 18/02/2021 | R035 On 05-August-21 | 11.37  | Put          | Bond Future | 1895      | 2                             | 1895      | 2                               |      |
| 18/02/2021 | R035 On 05-August-21 | 5.30   | Put          | Bond Future | 46926     | 47                            | 46926     | 47                              |      |
| 18/02/2021 | R035 On 05-August-21 | 5.29   | Put          | Bond Future | 47043     | 47                            | 47043     | 47                              |      |
| 18/02/2021 | R035 On 05-August-21 | 10.77  | Put          | Bond Future | 3202      | 3                             | 3202      | 3                               |      |
| 18/02/2021 | R035 On 05-August-21 | 10.02  | Put          | Bond Future | 5990      | 6                             | 5990      | 6                               |      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | R035 On 04-November-21 |        |              | Bond Future | 10.88     | 87.9152                       | 10.8752   | 87.9152                         |      |
| 18/02/2021 | R035 On 04-November-21 | 13.82  | Call         | Bond Future | 16118     | 16                            | 16118     | 16                              |      |
| 18/02/2021 | R035 On 04-November-21 | 11.75  | Call         | Bond Future | 7475      | 8                             | 7475      | 8                               |      |
| 18/02/2021 | R035 On 04-November-21 | 10.23  | Call         | Bond Future | 2353      | 2                             | 2353      | 2                               |      |
| 18/02/2021 | R035 On 04-November-21 | 12.52  | Call         | Bond Future | 10546     | 11                            | 10546     | 11                              |      |
| 18/02/2021 | R035 On 04-November-21 | 12.51  | Call         | Bond Future | 10504     | 11                            | 10504     | 11                              |      |
| 18/02/2021 | R035 On 04-November-21 | 10.12  | Call         | Bond Future | 2094      | 2                             | 2094      | 2                               |      |
| 18/02/2021 | R035 On 04-November-21 | 10.62  | Call         | Bond Future | 3397      | 3                             | 3397      | 3                               |      |
| 18/02/2021 | R035 On 04-November-21 | 11.08  | Call         | Bond Future | 4872      | 5                             | 4872      | 5                               |      |
| 18/02/2021 | R035 On 04-November-21 | 12.53  | Call         | Bond Future | 10588     | 11                            | 10588     | 11                              |      |
| 18/02/2021 | R035 On 04-November-21 | 12.53  | Put          | Bond Future | 1101      | 1                             | 1101      | 1                               |      |
| 18/02/2021 | R035 On 04-November-21 | 11.08  | Put          | Bond Future | 3608      | 4                             | 3608      | 4                               |      |
| 18/02/2021 | R035 On 04-November-21 | 10.23  | Put          | Bond Future | 6519      | 6                             | 6519      | 6                               |      |
| 18/02/2021 | R035 On 04-November-21 | 11.75  | Put          | Bond Future | 2258      | 2                             | 2258      | 2                               |      |
| 18/02/2021 | R035 On 04-November-21 | 10.62  | Put          | Bond Future | 5011      | 5                             | 5011      | 5                               |      |
| 18/02/2021 | R035 On 04-November-21 | 10.12  | Put          | Bond Future | 6998      | 7                             | 6998      | 7                               |      |
| 18/02/2021 | R035 On 04-November-21 | 12.51  | Put          | Bond Future | 1123      | 1                             | 1123      | 1                               |      |
| 18/02/2021 | R035 On 04-November-21 | 12.52  | Put          | Bond Future | 1112      | 1                             | 1112      | 1                               |      |
| 18/02/2021 | R035 On 04-November-21 | 13.82  | Put          | Bond Future | 272       | 0                             | 272       | 0                               |      |
| 18/02/2021 | R035 On 03-February-22 |        |              | Bond Future | 11.11     | 88.8742                       | 11.1057   | 88.8742                         |      |
| 18/02/2021 | R035 On 03-February-22 | 9.70   | Call         | Bond Future | 1373      | 1                             | 1373      | 1                               |      |
| 18/02/2021 | R035 On 03-February-22 | 11.24  | Call         | Bond Future | 5082      | 5                             | 5082      | 5                               |      |
| 18/02/2021 | R035 On 03-February-22 | 11.39  | Call         | Bond Future | 5590      | 6                             | 5590      | 6                               |      |
| 18/02/2021 | R035 On 03-February-22 | 11.22  | Call         | Bond Future | 5016      | 5                             | 5016      | 5                               |      |
| 18/02/2021 | R035 On 03-February-22 | 10.65  | Call         | Bond Future | 3329      | 3                             | 3329      | 3                               |      |
| 18/02/2021 | R035 On 03-February-22 | 11.23  | Call         | Bond Future | 5049      | 5                             | 5049      | 5                               |      |
| 18/02/2021 | R035 On 03-February-22 | 11.23  | Put          | Bond Future | 4302      | 4                             | 4302      | 4                               |      |
| 18/02/2021 | R035 On 03-February-22 | 11.22  | Put          | Bond Future | 4329      | 4                             | 4329      | 4                               |      |
| 18/02/2021 | R035 On 03-February-22 | 11.39  | Put          | Bond Future | 3895      | 4                             | 3895      | 4                               |      |
| 18/02/2021 | R035 On 03-February-22 | 11.24  | Put          | Bond Future | 4275      | 4                             | 4275      | 4                               |      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | R035 On 03-February-22 | 10.65  | Put          | Bond Future | 6151      | 6                             | 6151      | 6                               |      |
| 18/02/2021 | R035 On 03-February-22 | 9.70   | Put          | Bond Future | 10527     | 10                            | 10527     | 10                              |      |
| 18/02/2021 | R186 On 06-May-21      |        |              | Bond Future | 7.12      | 119.2306                      | 7.1236    | 119.2306                        | 105  |
| 18/02/2021 | R186 On 06-May-21      | 10.78  | Call         | Bond Future | 16563     | 16                            | 16563     | 16                              |      |
| 18/02/2021 | R186 On 06-May-21      | 7.30   | Call         | Bond Future | 1877      | 2                             | 1877      | 2                               |      |
| 18/02/2021 | R186 On 06-May-21      | 10.77  | Call         | Bond Future | 16522     | 16                            | 16522     | 16                              |      |
| 18/02/2021 | R186 On 06-May-21      | 10.76  | Call         | Bond Future | 16481     | 16                            | 16481     | 16                              |      |
| 18/02/2021 | R186 On 06-May-21      | 10.76  | Put          | Bond Future | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | R186 On 06-May-21      | 10.77  | Put          | Bond Future | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | R186 On 06-May-21      | 7.30   | Put          | Bond Future | 1001      | 1                             | 1001      | 1                               | 15   |
| 18/02/2021 | R186 On 06-May-21      | 10.78  | Put          | Bond Future | 0         | 0                             | 0         | 0                               |      |
| 18/02/2021 | R186 On 05-August-21   |        |              | Bond Future | 7.30      | 115.2286                      | 7.2964    | 115.2286                        |      |
| 18/02/2021 | R186 On 05-August-21   | 8.63   | Call         | Bond Future | 6406      | 6                             | 6406      | 6                               |      |
| 18/02/2021 | R186 On 05-August-21   | 8.62   | Call         | Bond Future | 6367      | 6                             | 6367      | 6                               |      |
| 18/02/2021 | R186 On 05-August-21   | 8.61   | Call         | Bond Future | 6328      | 6                             | 6328      | 6                               |      |
| 18/02/2021 | R186 On 05-August-21   | 8.61   | Put          | Bond Future | 300       | 0                             | 300       | 0                               |      |
| 18/02/2021 | R186 On 05-August-21   | 8.62   | Put          | Bond Future | 295       | 0                             | 295       | 0                               |      |
| 18/02/2021 | R186 On 05-August-21   | 8.63   | Put          | Bond Future | 289       | 0                             | 289       | 0                               |      |
| 18/02/2021 | R186 On 04-November-21 |        |              | Bond Future | 7.47      | 116.4708                      | 7.4747    | 116.4708                        |      |
| 18/02/2021 | R186 On 04-November-21 | 8.11   | Call         | Bond Future | 4079      | 4                             | 4079      | 4                               |      |
| 18/02/2021 | R186 On 04-November-21 | 8.10   | Call         | Bond Future | 4048      | 4                             | 4048      | 4                               |      |
| 18/02/2021 | R186 On 04-November-21 | 8.09   | Call         | Bond Future | 4017      | 4                             | 4017      | 4                               |      |
| 18/02/2021 | R186 On 04-November-21 | 8.09   | Put          | Bond Future | 1282      | 1                             | 1282      | 1                               |      |
| 18/02/2021 | R186 On 04-November-21 | 8.10   | Put          | Bond Future | 1270      | 1                             | 1270      | 1                               |      |
| 18/02/2021 | R186 On 04-November-21 | 8.11   | Put          | Bond Future | 1257      | 1                             | 1257      | 1                               |      |
| 18/02/2021 | R186 On 03-February-22 |        |              | Bond Future | 7.68      | 112.4607                      | 7.6750    | 112.4607                        |      |
| 18/02/2021 | R186 On 03-February-22 | 7.28   | Call         | Bond Future | 1754      | 2                             | 1754      | 2                               |      |
| 18/02/2021 | R186 On 03-February-22 | 7.29   | Call         | Bond Future | 1772      | 2                             | 1772      | 2                               |      |
| 18/02/2021 | R186 On 03-February-22 | 7.30   | Call         | Bond Future | 1790      | 2                             | 1790      | 2                               |      |
| 18/02/2021 | R186 On 03-February-22 | 7.30   | Put          | Bond Future | 3408      | 4                             | 3408      | 4                               |      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | R186 On 03-February-22 | 7.29   | Put          | Bond Future | 3433      | 4                             | 3433      | 4                               |      |
| 18/02/2021 | R186 On 03-February-22 | 7.28   | Put          | Bond Future | 3459      | 4                             | 3459      | 4                               |      |
| 18/02/2021 | R197 On 06-May-21      |        |              | Bond Future | 321.15    | 321.1768                      | 321.1549  | 321.1768                        | 2    |
| 18/02/2021 | R197 On 05-August-21   |        |              | Bond Future | 316.68    | 316.7033                      | 316.6800  | 316.7033                        |      |
| 18/02/2021 | R197 On 04-November-21 |        |              | Bond Future | 320.17    | 320.1909                      | 320.1667  | 320.1909                        |      |
| 18/02/2021 | R197 On 03-February-22 |        |              | Bond Future | 315.64    | 315.6662                      | 315.6415  | 315.6662                        |      |
| 18/02/2021 | R202 On 06-May-21      |        |              | Bond Future | 229.08    | 229.0822                      | 229.0827  | 229.0822                        | 8    |
| 18/02/2021 | R202 On 05-August-21   |        |              | Bond Future | 227.35    | 227.3478                      | 227.3474  | 227.3478                        |      |
| 18/02/2021 | R202 On 04-November-21 |        |              | Bond Future | 229.85    | 229.8512                      | 229.8501  | 229.8512                        |      |
| 18/02/2021 | R202 On 03-February-22 |        |              | Bond Future | 228.11    | 228.1138                      | 228.1127  | 228.1138                        |      |
| 18/02/2021 | R209 On 06-May-21      |        |              | Bond Future | 10.34     | 70.0524                       | 10.3407   | 70.0524                         | 26   |
| 18/02/2021 | R209 On 06-May-21      | 12.24  | Call         | Bond Future | 9953      | 10                            | 9953      | 10                              |      |
| 18/02/2021 | R209 On 06-May-21      | 10.60  | Call         | Bond Future | 3089      | 3                             | 3089      | 3                               |      |
| 18/02/2021 | R209 On 06-May-21      | 10.25  | Call         | Bond Future | 1993      | 2                             | 1993      | 2                               | 5    |
| 18/02/2021 | R209 On 06-May-21      | 11.25  | Call         | Bond Future | 5662      | 6                             | 5662      | 6                               |      |
| 18/02/2021 | R209 On 06-May-21      | 11.60  | Call         | Bond Future | 7138      | 7                             | 7138      | 7                               |      |
| 18/02/2021 | R209 On 06-May-21      | 12.23  | Call         | Bond Future | 9909      | 10                            | 9909      | 10                              |      |
| 18/02/2021 | R209 On 06-May-21      | 12.22  | Call         | Bond Future | 9865      | 10                            | 9865      | 10                              |      |
| 18/02/2021 | R209 On 06-May-21      | 9.75   | Call         | Bond Future | 883       | 1                             | 883       | 1                               | 5    |
| 18/02/2021 | R209 On 06-May-21      | 11.00  | Call         | Bond Future | 4615      | 5                             | 4615      | 5                               |      |
| 18/02/2021 | R209 On 06-May-21      | 10.00  | Call         | Bond Future | 1372      | 1                             | 1372      | 1                               |      |
| 18/02/2021 | R209 On 06-May-21      | 12.25  | Call         | Bond Future | 9997      | 10                            | 9997      | 10                              |      |
| 18/02/2021 | R209 On 06-May-21      | 9.50   | Call         | Bond Future | 525       | 1                             | 525       | 1                               | 2    |
| 18/02/2021 | R209 On 06-May-21      | 10.35  | Call         | Bond Future | 2279      | 2                             | 2279      | 2                               |      |
| 18/02/2021 | R209 On 06-May-21      | 9.75   | Put          | Bond Future | 4428      | 4                             | 4428      | 4                               |      |
| 18/02/2021 | R209 On 06-May-21      | 12.25  | Put          | Bond Future | 99        | 0                             | 99        | 0                               | 9    |
| 18/02/2021 | R209 On 06-May-21      | 11.00  | Put          | Bond Future | 943       | 1                             | 943       | 1                               | 3    |
| 18/02/2021 | R209 On 06-May-21      | 10.00  | Put          | Bond Future | 3387      | 3                             | 3387      | 3                               |      |
| 18/02/2021 | R209 On 06-May-21      | 12.22  | Put          | Bond Future | 105       | 0                             | 105       | 0                               |      |
| 18/02/2021 | R209 On 06-May-21      | 9.50   | Put          | Bond Future | 5648      | 6                             | 5648      | 6                               |      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | R209 On 06-May-21      | 12.23  | Put          | Bond Future | 103       | 0                             | 103       | 0                               |      |
| 18/02/2021 | R209 On 06-May-21      | 11.60  | Put          | Bond Future | 364       | 0                             | 364       | 0                               | 3    |
| 18/02/2021 | R209 On 06-May-21      | 10.25  | Put          | Bond Future | 2521      | 2                             | 2521      | 2                               |      |
| 18/02/2021 | R209 On 06-May-21      | 11.25  | Put          | Bond Future | 671       | 1                             | 671       | 1                               | 9    |
| 18/02/2021 | R209 On 06-May-21      | 10.60  | Put          | Bond Future | 1610      | 2                             | 1610      | 2                               | 6    |
| 18/02/2021 | R209 On 06-May-21      | 12.24  | Put          | Bond Future | 101       | 0                             | 101       | 0                               |      |
| 18/02/2021 | R209 On 06-May-21      | 10.35  | Put          | Bond Future | 2226      | 2                             | 2226      | 2                               |      |
| 18/02/2021 | R209 On 05-August-21   |        |              | Bond Future | 10.52     | 70.8039                       | 10.5238   | 70.8039                         |      |
| 18/02/2021 | R209 On 05-August-21   | 11.80  | Call         | Bond Future | 7668      | 8                             | 7668      | 8                               |      |
| 18/02/2021 | R209 On 05-August-21   | 11.79  | Call         | Bond Future | 7630      | 8                             | 7630      | 8                               |      |
| 18/02/2021 | R209 On 05-August-21   | 11.81  | Call         | Bond Future | 7705      | 8                             | 7705      | 8                               |      |
| 18/02/2021 | R209 On 05-August-21   | 11.81  | Put          | Bond Future | 964       | 1                             | 964       | 1                               |      |
| 18/02/2021 | R209 On 05-August-21   | 11.79  | Put          | Bond Future | 986       | 1                             | 986       | 1                               |      |
| 18/02/2021 | R209 On 05-August-21   | 11.80  | Put          | Bond Future | 975       | 1                             | 975       | 1                               |      |
| 18/02/2021 | R209 On 04-November-21 |        |              | Bond Future | 10.71     | 68.4272                       | 10.7086   | 68.4272                         | 1    |
| 18/02/2021 | R209 On 04-November-21 | 9.50   | Call         | Bond Future | 1225      | 1                             | 1225      | 1                               | 3    |
| 18/02/2021 | R209 On 04-November-21 | 12.18  | Call         | Bond Future | 8715      | 9                             | 8715      | 9                               |      |
| 18/02/2021 | R209 On 04-November-21 | 10.50  | Call         | Bond Future | 3296      | 3                             | 3296      | 3                               |      |
| 18/02/2021 | R209 On 04-November-21 | 12.00  | Call         | Bond Future | 8091      | 8                             | 8091      | 8                               |      |
| 18/02/2021 | R209 On 04-November-21 | 12.19  | Call         | Bond Future | 8750      | 9                             | 8750      | 9                               |      |
| 18/02/2021 | R209 On 04-November-21 | 12.17  | Call         | Bond Future | 8680      | 9                             | 8680      | 9                               |      |
| 18/02/2021 | R209 On 04-November-21 | 12.19  | Put          | Bond Future | 1253      | 1                             | 1253      | 1                               |      |
| 18/02/2021 | R209 On 04-November-21 | 12.00  | Put          | Bond Future | 1486      | 1                             | 1486      | 1                               | 5    |
| 18/02/2021 | R209 On 04-November-21 | 12.18  | Put          | Bond Future | 1265      | 1                             | 1265      | 1                               |      |
| 18/02/2021 | R209 On 04-November-21 | 12.17  | Put          | Bond Future | 1276      | 1                             | 1276      | 1                               |      |
| 18/02/2021 | R209 On 04-November-21 | 10.50  | Put          | Bond Future | 4458      | 4                             | 4458      | 4                               | 5    |
| 18/02/2021 | R209 On 04-November-21 | 9.50   | Put          | Bond Future | 8369      | 8                             | 8369      | 8                               |      |
| 18/02/2021 | R209 On 03-February-22 |        |              | Bond Future | 10.90     | 69.1738                       | 10.9040   | 69.1738                         |      |
| 18/02/2021 | R209 On 03-February-22 | 11.04  | Call         | Bond Future | 4616      | 5                             | 4616      | 5                               |      |
| 18/02/2021 | R209 On 03-February-22 | 11.02  | Call         | Bond Future | 4557      | 5                             | 4557      | 5                               |      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | R209 On 03-February-22 | 11.03  | Call         | Bond Future | 4586      | 5                             | 4586      | 5                               |      |
| 18/02/2021 | R209 On 03-February-22 | 11.03  | Put          | Bond Future | 3915      | 4                             | 3915      | 4                               |      |
| 18/02/2021 | R209 On 03-February-22 | 11.02  | Put          | Bond Future | 3939      | 4                             | 3939      | 4                               |      |
| 18/02/2021 | R209 On 03-February-22 | 11.04  | Put          | Bond Future | 3892      | 4                             | 3892      | 4                               |      |
| 18/02/2021 | R210 On 06-May-21      |        |              | Bond Future | 200.57    | 200.5700                      | 200.5654  | 200.5700                        | 1    |
| 18/02/2021 | R210 On 05-August-21   |        |              | Bond Future | 202.77    | 202.7705                      | 202.7651  | 202.7705                        |      |
| 18/02/2021 | R210 On 04-November-21 |        |              | Bond Future | 202.26    | 202.2654                      | 202.2596  | 202.2654                        |      |
| 18/02/2021 | R210 On 03-February-22 |        |              | Bond Future | 204.51    | 204.5185                      | 204.5125  | 204.5185                        |      |
| 18/02/2021 | R212 On 06-May-21      |        |              | Bond Future | 171.70    | 171.7809                      | 171.7028  | 171.7809                        | 3    |
| 18/02/2021 | R212 On 05-August-21   |        |              | Bond Future | 171.26    | 171.3352                      | 171.2555  | 171.3352                        |      |
| 18/02/2021 | R212 On 04-November-21 |        |              | Bond Future | 173.14    | 173.2218                      | 173.1410  | 173.2218                        |      |
| 18/02/2021 | R213 On 06-May-21      |        |              | Bond Future | 9.34      | 86.5862                       | 9.3443    | 86.5862                         | 9    |
| 18/02/2021 | R213 On 06-May-21      | 11.90  | Call         | Bond Future | 13092     | 13                            | 13092     | 13                              |      |
| 18/02/2021 | R213 On 06-May-21      | 11.89  | Call         | Bond Future | 13046     | 13                            | 13046     | 13                              |      |
| 18/02/2021 | R213 On 06-May-21      | 11.91  | Call         | Bond Future | 13137     | 13                            | 13137     | 13                              |      |
| 18/02/2021 | R213 On 06-May-21      | 11.91  | Put          | Bond Future | 8         | 0                             | 8         | 0                               |      |
| 18/02/2021 | R213 On 06-May-21      | 11.89  | Put          | Bond Future | 8         | 0                             | 8         | 0                               |      |
| 18/02/2021 | R213 On 06-May-21      | 11.90  | Put          | Bond Future | 8         | 0                             | 8         | 0                               |      |
| 18/02/2021 | R213 On 05-August-21   |        |              | Bond Future | 9.54      | 87.5146                       | 9.5362    | 87.5146                         |      |
| 18/02/2021 | R213 On 05-August-21   | 10.78  | Call         | Bond Future | 7312      | 7                             | 7312      | 7                               |      |
| 18/02/2021 | R213 On 05-August-21   | 10.14  | Call         | Bond Future | 4833      | 5                             | 4833      | 5                               |      |
| 18/02/2021 | R213 On 05-August-21   | 10.86  | Call         | Bond Future | 7632      | 8                             | 7632      | 8                               |      |
| 18/02/2021 | R213 On 05-August-21   | 9.34   | Call         | Bond Future | 2312      | 2                             | 2312      | 2                               |      |
| 18/02/2021 | R213 On 05-August-21   | 10.85  | Call         | Bond Future | 7591      | 8                             | 7591      | 8                               |      |
| 18/02/2021 | R213 On 05-August-21   | 10.84  | Call         | Bond Future | 7551      | 8                             | 7551      | 8                               |      |
| 18/02/2021 | R213 On 05-August-21   | 10.84  | Put          | Bond Future | 721       | 1                             | 721       | 1                               |      |
| 18/02/2021 | R213 On 05-August-21   | 10.85  | Put          | Bond Future | 711       | 1                             | 711       | 1                               |      |
| 18/02/2021 | R213 On 05-August-21   | 10.14  | Put          | Bond Future | 1576      | 2                             | 1576      | 2                               |      |
| 18/02/2021 | R213 On 05-August-21   | 9.34   | Put          | Bond Future | 3406      | 3                             | 3406      | 3                               |      |
| 18/02/2021 | R213 On 05-August-21   | 10.86  | Put          | Bond Future | 702       | 1                             | 702       | 1                               |      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | R213 On 05-August-21   | 10.78  | Put          | Bond Future | 779       | 1                             | 779       | 1                               |      |
| 18/02/2021 | R213 On 04-November-21 |        |              | Bond Future | 9.73      | 84.9286                       | 9.7328    | 84.9286                         |      |
| 18/02/2021 | R213 On 04-November-21 | 11.10  | Call         | Bond Future | 8049      | 8                             | 8049      | 8                               |      |
| 18/02/2021 | R213 On 04-November-21 | 11.09  | Call         | Bond Future | 8013      | 8                             | 8013      | 8                               |      |
| 18/02/2021 | R213 On 04-November-21 | 11.11  | Call         | Bond Future | 8086      | 8                             | 8086      | 8                               |      |
| 18/02/2021 | R213 On 04-November-21 | 11.09  | Put          | Bond Future | 1120      | 1                             | 1120      | 1                               |      |
| 18/02/2021 | R213 On 04-November-21 | 11.10  | Put          | Bond Future | 1109      | 1                             | 1109      | 1                               |      |
| 18/02/2021 | R213 On 04-November-21 | 11.11  | Put          | Bond Future | 1098      | 1                             | 1098      | 1                               |      |
| 18/02/2021 | R213 On 03-February-22 |        |              | Bond Future | 9.95      | 85.8550                       | 9.9475    | 85.8550                         |      |
| 18/02/2021 | R213 On 03-February-22 | 10.15  | Call         | Bond Future | 4365      | 4                             | 4365      | 4                               |      |
| 18/02/2021 | R213 On 03-February-22 | 9.58   | Call         | Bond Future | 2857      | 3                             | 2857      | 3                               |      |
| 18/02/2021 | R213 On 03-February-22 | 9.97   | Call         | Bond Future | 3848      | 4                             | 3848      | 4                               |      |
| 18/02/2021 | R213 On 03-February-22 | 9.96   | Call         | Bond Future | 3821      | 4                             | 3821      | 4                               |      |
| 18/02/2021 | R213 On 03-February-22 | 8.63   | Call         | Bond Future | 1113      | 1                             | 1113      | 1                               |      |
| 18/02/2021 | R213 On 03-February-22 | 9.98   | Call         | Bond Future | 3875      | 4                             | 3875      | 4                               |      |
| 18/02/2021 | R213 On 03-February-22 | 9.98   | Put          | Bond Future | 3706      | 4                             | 3706      | 4                               |      |
| 18/02/2021 | R213 On 03-February-22 | 9.58   | Put          | Bond Future | 4797      | 5                             | 4797      | 5                               |      |
| 18/02/2021 | R213 On 03-February-22 | 8.63   | Put          | Bond Future | 8344      | 8                             | 8344      | 8                               |      |
| 18/02/2021 | R213 On 03-February-22 | 9.96   | Put          | Bond Future | 3756      | 4                             | 3756      | 4                               |      |
| 18/02/2021 | R213 On 03-February-22 | 9.97   | Put          | Bond Future | 3731      | 4                             | 3731      | 4                               |      |
| 18/02/2021 | R213 On 03-February-22 | 10.15  | Put          | Bond Future | 3321      | 3                             | 3321      | 3                               |      |
| 18/02/2021 | R214 On 06-May-21      |        |              | Bond Future | 10.80     | 66.5763                       | 10.8030   | 66.5763                         | 13   |
| 18/02/2021 | R214 On 06-May-21      | 12.27  | Call         | Bond Future | 8006      | 8                             | 8006      | 8                               |      |
| 18/02/2021 | R214 On 06-May-21      | 12.26  | Call         | Bond Future | 7964      | 8                             | 7964      | 8                               |      |
| 18/02/2021 | R214 On 06-May-21      | 12.25  | Call         | Bond Future | 7922      | 8                             | 7922      | 8                               |      |
| 18/02/2021 | R214 On 06-May-21      | 12.25  | Put          | Bond Future | 310       | 0                             | 310       | 0                               |      |
| 18/02/2021 | R214 On 06-May-21      | 12.26  | Put          | Bond Future | 305       | 0                             | 305       | 0                               |      |
| 18/02/2021 | R214 On 06-May-21      | 12.27  | Put          | Bond Future | 299       | 0                             | 299       | 0                               |      |
| 18/02/2021 | R214 On 05-August-21   |        |              | Bond Future | 10.99     | 67.2901                       | 10.9876   | 67.2901                         |      |
| 18/02/2021 | R214 On 05-August-21   | 12.02  | Call         | Bond Future | 6848      | 7                             | 6848      | 7                               |      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | R214 On 05-August-21   | 12.03  | Call         | Bond Future | 6883      | 7                             | 6883      | 7                               |      |
| 18/02/2021 | R214 On 05-August-21   | 12.01  | Call         | Bond Future | 6813      | 7                             | 6813      | 7                               |      |
| 18/02/2021 | R214 On 05-August-21   | 12.03  | Put          | Bond Future | 1394      | 1                             | 1394      | 1                               |      |
| 18/02/2021 | R214 On 05-August-21   | 12.01  | Put          | Bond Future | 1422      | 1                             | 1422      | 1                               |      |
| 18/02/2021 | R214 On 05-August-21   | 12.02  | Put          | Bond Future | 1408      | 1                             | 1408      | 1                               |      |
| 18/02/2021 | R214 On 04-November-21 |        |              | Bond Future | 11.17     | 64.7384                       | 11.1736   | 64.7384                         |      |
| 18/02/2021 | R214 On 04-November-21 | 12.48  | Call         | Bond Future | 8210      | 8                             | 8210      | 8                               |      |
| 18/02/2021 | R214 On 04-November-21 | 12.47  | Call         | Bond Future | 8177      | 8                             | 8177      | 8                               |      |
| 18/02/2021 | R214 On 04-November-21 | 12.46  | Call         | Bond Future | 8144      | 8                             | 8144      | 8                               |      |
| 18/02/2021 | R214 On 04-November-21 | 12.46  | Put          | Bond Future | 1646      | 2                             | 1646      | 2                               |      |
| 18/02/2021 | R214 On 04-November-21 | 12.48  | Put          | Bond Future | 1619      | 2                             | 1619      | 2                               |      |
| 18/02/2021 | R214 On 04-November-21 | 12.47  | Put          | Bond Future | 1633      | 2                             | 1633      | 2                               |      |
| 18/02/2021 | R214 On 03-February-22 |        |              | Bond Future | 11.37     | 65.4446                       | 11.3733   | 65.4446                         |      |
| 18/02/2021 | R214 On 03-February-22 | 11.40  | Call         | Bond Future | 4476      | 5                             | 4476      | 5                               |      |
| 18/02/2021 | R214 On 03-February-22 | 11.39  | Call         | Bond Future | 4448      | 5                             | 4448      | 5                               |      |
| 18/02/2021 | R214 On 03-February-22 | 11.41  | Call         | Bond Future | 4503      | 5                             | 4503      | 5                               |      |
| 18/02/2021 | R214 On 03-February-22 | 11.39  | Put          | Bond Future | 4359      | 4                             | 4359      | 4                               |      |
| 18/02/2021 | R214 On 03-February-22 | 11.40  | Put          | Bond Future | 4333      | 4                             | 4333      | 4                               |      |
| 18/02/2021 | R214 On 03-February-22 | 11.41  | Put          | Bond Future | 4308      | 4                             | 4308      | 4                               |      |
| 18/02/2021 | R248 On 06-May-21      |        |              | Bond Future | 10.85     | 83.7248                       | 10.8492   | 83.7248                         | 128  |
| 18/02/2021 | R248 On 06-May-21      | 12.35  | Call         | Bond Future | 10040     | 10                            | 10040     | 10                              |      |
| 18/02/2021 | R248 On 06-May-21      | 12.34  | Call         | Bond Future | 9987      | 10                            | 9987      | 10                              |      |
| 18/02/2021 | R248 On 06-May-21      | 12.36  | Call         | Bond Future | 10093     | 10                            | 10093     | 10                              |      |
| 18/02/2021 | R248 On 06-May-21      | 12.36  | Put          | Bond Future | 264       | 0                             | 264       | 0                               |      |
| 18/02/2021 | R248 On 06-May-21      | 12.34  | Put          | Bond Future | 275       | 0                             | 275       | 0                               |      |
| 18/02/2021 | R248 On 06-May-21      | 12.35  | Put          | Bond Future | 269       | 0                             | 269       | 0                               |      |
| 18/02/2021 | R248 On 05-August-21   |        |              | Bond Future | 11.04     | 84.6224                       | 11.0359   | 84.6224                         |      |
| 18/02/2021 | R248 On 05-August-21   | 12.51  | Call         | Bond Future | 10279     | 10                            | 10279     | 10                              |      |
| 18/02/2021 | R248 On 05-August-21   | 12.50  | Call         | Bond Future | 10233     | 10                            | 10233     | 10                              |      |
| 18/02/2021 | R248 On 05-August-21   | 12.52  | Call         | Bond Future | 10325     | 11                            | 10325     | 11                              |      |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|------|
| 18/02/2021 | R248 On 05-August-21   | 12.50  | Put          | Bond Future | 949       | 1                             | 949       | 1                               |      |
| 18/02/2021 | R248 On 05-August-21   | 12.51  | Put          | Bond Future | 938       | 1                             | 938       | 1                               |      |
| 18/02/2021 | R248 On 05-August-21   | 12.52  | Put          | Bond Future | 927       | 1                             | 927       | 1                               |      |
| 18/02/2021 | R248 On 04-November-21 |        |              | Bond Future | 11.22     | 81.1233                       | 11.2240   | 81.1233                         |      |
| 18/02/2021 | R248 On 04-November-21 | 12.84  | Call         | Bond Future | 11128     | 11                            | 11128     | 11                              |      |
| 18/02/2021 | R248 On 04-November-21 | 12.83  | Call         | Bond Future | 11085     | 11                            | 11085     | 11                              |      |
| 18/02/2021 | R248 On 04-November-21 | 12.85  | Call         | Bond Future | 11170     | 11                            | 11170     | 11                              |      |
| 18/02/2021 | R248 On 04-November-21 | 12.85  | Put          | Bond Future | 1260      | 1                             | 1260      | 1                               |      |
| 18/02/2021 | R248 On 04-November-21 | 12.83  | Put          | Bond Future | 1284      | 1                             | 1284      | 1                               |      |
| 18/02/2021 | R248 On 04-November-21 | 12.84  | Put          | Bond Future | 1272      | 1                             | 1272      | 1                               |      |
| 18/02/2021 | R248 On 03-February-22 |        |              | Bond Future | 11.43     | 82.0083                       | 11.4266   | 82.0083                         |      |
| 18/02/2021 | R248 On 03-February-22 | 11.49  | Call         | Bond Future | 5337      | 5                             | 5337      | 5                               |      |
| 18/02/2021 | R248 On 03-February-22 | 11.48  | Call         | Bond Future | 5302      | 5                             | 5302      | 5                               |      |
| 18/02/2021 | R248 On 03-February-22 | 11.47  | Call         | Bond Future | 5268      | 5                             | 5268      | 5                               |      |
| 18/02/2021 | R248 On 03-February-22 | 11.49  | Put          | Bond Future | 4917      | 5                             | 4917      | 5                               |      |
| 18/02/2021 | R248 On 03-February-22 | 11.47  | Put          | Bond Future | 4980      | 5                             | 4980      | 5                               |      |
| 18/02/2021 | R248 On 03-February-22 | 11.48  | Put          | Bond Future | 4948      | 5                             | 4948      | 5                               |      |