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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 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 Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | 2025 On 04-November-21 |        |              | Bond Future        | 155.03    | 154.7941                      | 155.0340  | 154.7941                        | 4,840.00      |
| 25/08/2021 | 2025 On 03-February-22 |        |              | Bond Future        | 155.25    | 155.0088                      | 155.2500  | 155.0088                        | 0.00          |
| 25/08/2021 | 2025 On 05-May-22      |        |              | Bond Future        | 157.11    | 156.8687                      | 157.1120  | 156.8687                        | 0.00          |
| 25/08/2021 | 2025 On 04-August-22   |        |              | Bond Future        | 157.44    | 157.1970                      | 157.4429  | 157.1970                        | 0.00          |
| 25/08/2021 | 2029 On 04-November-21 |        |              | Bond Future        | 113.98    | 113.9466                      | 113.9839  | 113.9466                        | 2,964.00      |
| 25/08/2021 | 2029 On 03-February-22 |        |              | Bond Future        | 115.31    | 115.2687                      | 115.3054  | 115.2687                        | 0.00          |
| 25/08/2021 | 2029 On 05-May-22      |        |              | Bond Future        | 115.49    | 115.4542                      | 115.4906  | 115.4542                        | 0.00          |



| 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 Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | 2029 On 04-August-22   |        |              | Bond Future | 116.92    | 116.8845                      | 116.9210  | 116.8845                        | 0.00          |
| 25/08/2021 | 2030 On 04-November-21 |        |              | Bond Future | 8.98      | 96.4362                       | 8.9806    | 96.4362                         | 97,591.00     |
| 25/08/2021 | 2030 On 04-November-21 | 10.61  | Call         | Bond Future | 8542      | 8                             | 8542      | 8                               | 0.00          |
| 25/08/2021 | 2030 On 04-November-21 | 10.59  | Call         | Bond Future | 8447      | 8                             | 8447      | 8                               | 0.00          |
| 25/08/2021 | 2030 On 04-November-21 | 8.77   | Call         | Bond Future | 1118      | 1                             | 1118      | 1                               | 300.00        |
| 25/08/2021 | 2030 On 04-November-21 | 11.44  | Call         | Bond Future | 12422     | 12                            | 12422     | 12                              | 0.00          |
| 25/08/2021 | 2030 On 04-November-21 | 8.75   | Call         | Bond Future | 1074      | 1                             | 1074      | 1                               | 3,250.00      |
| 25/08/2021 | 2030 On 04-November-21 | 9.30   | Call         | Bond Future | 2695      | 3                             | 2695      | 3                               | 0.00          |
| 25/08/2021 | 2030 On 04-November-21 | 9.90   | Call         | Bond Future | 5211      | 5                             | 5211      | 5                               | 29.00         |
| 25/08/2021 | 2030 On 04-November-21 | 10.60  | Call         | Bond Future | 8495      | 8                             | 8495      | 8                               | 0.00          |
| 25/08/2021 | 2030 On 04-November-21 | 8.27   | Call         | Bond Future | 323       | 0                             | 323       | 0                               | 300.00        |
| 25/08/2021 | 2030 On 04-November-21 | 11.26  | Call         | Bond Future | 11594     | 11                            | 11594     | 11                              | 0.00          |
| 25/08/2021 | 2030 On 04-November-21 | 9.20   | Call         | Bond Future | 2339      | 2                             | 2339      | 2                               | 29.00         |
| 25/08/2021 | 2030 On 04-November-21 | 9.35   | Call         | Bond Future | 2882      | 3                             | 2882      | 3                               | 0.00          |
| 25/08/2021 | 2030 On 04-November-21 | 9.35   | Put          | Bond Future | 869       | 1                             | 869       | 1                               | 9,100.00      |
| 25/08/2021 | 2030 On 04-November-21 | 9.30   | Put          | Bond Future | 951       | 1                             | 951       | 1                               | 0.00          |
| 25/08/2021 | 2030 On 04-November-21 | 8.77   | Put          | Bond Future | 2290      | 2                             | 2290      | 2                               | 0.00          |
| 25/08/2021 | 2030 On 04-November-21 | 11.44  | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 300.00        |
| 25/08/2021 | 2030 On 04-November-21 | 10.60  | Put          | Bond Future | 68        | 0                             | 68        | 0                               | 0.00          |
| 25/08/2021 | 2030 On 04-November-21 | 10.59  | Put          | Bond Future | 70        | 0                             | 70        | 0                               | 0.00          |
| 25/08/2021 | 2030 On 04-November-21 | 8.27   | Put          | Bond Future | 4354      | 4                             | 4354      | 4                               | 0.00          |
| 25/08/2021 | 2030 On 04-November-21 | 9.20   | Put          | Bond Future | 1137      | 1                             | 1137      | 1                               | 0.00          |
| 25/08/2021 | 2030 On 04-November-21 | 8.75   | Put          | Bond Future | 2358      | 2                             | 2358      | 2                               | 0.00          |
| 25/08/2021 | 2030 On 04-November-21 | 11.26  | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 29.00         |
| 25/08/2021 | 2030 On 04-November-21 | 9.90   | Put          | Bond Future | 303       | 0                             | 303       | 0                               | 0.00          |
| 25/08/2021 | 2030 On 04-November-21 | 10.61  | Put          | Bond Future | 67        | 0                             | 67        | 0                               | 0.00          |
| 25/08/2021 | 2030 On 03-February-22 |        |              | Bond Future | 9.17      | 93.5275                       | 9.1711    | 93.5275                         | 0.00          |
| 25/08/2021 | 2030 On 03-February-22 | 9.44   | Call         | Bond Future | 3161      | 3                             | 3161      | 3                               | 0.00          |
| 25/08/2021 | 2030 On 03-February-22 | 9.43   | Call         | Bond Future | 3129      | 3                             | 3129      | 3                               | 0.00          |
| 25/08/2021 | 2030 On 03-February-22 | 9.78   | Call         | Bond Future | 4349      | 4                             | 4349      | 4                               | 0.00          |
| 25/08/2021 | 2030 On 03-February-22 | 10.85  | Call         | Bond Future | 8767      | 9                             | 8767      | 9                               | 0.00          |
| 25/08/2021 | 2030 On 03-February-22 | 9.60   | Call         | Bond Future | 3699      | 4                             | 3699      | 4                               | 1,000.00      |
| 25/08/2021 | 2030 On 03-February-22 | 9.45   | Call         | Bond Future | 3193      | 3                             | 3193      | 3                               | 0.00          |

| 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 Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | 2030 On 03-February-22 | 9.35   | Call         | Bond Future | 2880      | 3                             | 2880      | 3                               | 0.00          |
| 25/08/2021 | 2030 On 03-February-22 | 8.39   | Call         | Bond Future | 743       | 1                             | 743       | 1                               | 101.00        |
| 25/08/2021 | 2030 On 03-February-22 | 8.85   | Call         | Bond Future | 1564      | 2                             | 1564      | 2                               | 1,000.00      |
| 25/08/2021 | 2030 On 03-February-22 | 8.85   | Put          | Bond Future | 3298      | 3                             | 3298      | 3                               | 0.00          |
| 25/08/2021 | 2030 On 03-February-22 | 9.35   | Put          | Bond Future | 1931      | 2                             | 1931      | 2                               | 101.00        |
| 25/08/2021 | 2030 On 03-February-22 | 8.39   | Put          | Bond Future | 5033      | 5                             | 5033      | 5                               | 0.00          |
| 25/08/2021 | 2030 On 03-February-22 | 9.45   | Put          | Bond Future | 1720      | 2                             | 1720      | 2                               | 0.00          |
| 25/08/2021 | 2030 On 03-February-22 | 10.85  | Put          | Bond Future | 330       | 0                             | 330       | 0                               | 1,000.00      |
| 25/08/2021 | 2030 On 03-February-22 | 9.60   | Put          | Bond Future | 1445      | 2                             | 1445      | 2                               | 0.00          |
| 25/08/2021 | 2030 On 03-February-22 | 9.78   | Put          | Bond Future | 1171      | 1                             | 1171      | 1                               | 101.00        |
| 25/08/2021 | 2030 On 03-February-22 | 9.43   | Put          | Bond Future | 1761      | 2                             | 1761      | 2                               | 0.00          |
| 25/08/2021 | 2030 On 03-February-22 | 9.44   | Put          | Bond Future | 1740      | 2                             | 1740      | 2                               | 0.00          |
| 25/08/2021 | 2030 On 05-May-22      |        |              | Bond Future | 9.37      | 94.6283                       | 9.3701    | 94.6283                         | 0.00          |
| 25/08/2021 | 2030 On 05-May-22      | 10.20  | Call         | Bond Future | 5487      | 5                             | 5487      | 5                               | 0.00          |
| 25/08/2021 | 2030 On 05-May-22      | 10.19  | Call         | Bond Future | 5451      | 5                             | 5451      | 5                               | 0.00          |
| 25/08/2021 | 2030 On 05-May-22      | 9.35   | Call         | Bond Future | 2774      | 3                             | 2774      | 3                               | 0.00          |
| 25/08/2021 | 2030 On 05-May-22      | 8.89   | Call         | Bond Future | 1694      | 2                             | 1694      | 2                               | 1,800.00      |
| 25/08/2021 | 2030 On 05-May-22      | 11.04  | Call         | Bond Future | 8749      | 9                             | 8749      | 9                               | 0.00          |
| 25/08/2021 | 2030 On 05-May-22      | 8.81   | Call         | Bond Future | 1536      | 1                             | 1536      | 1                               | 200.00        |
| 25/08/2021 | 2030 On 05-May-22      | 7.73   | Call         | Bond Future | 328       | 0                             | 328       | 0                               | 200.00        |
| 25/08/2021 | 2030 On 05-May-22      | 10.21  | Call         | Bond Future | 5524      | 5                             | 5524      | 5                               | 0.00          |
| 25/08/2021 | 2030 On 05-May-22      | 9.95   | Call         | Bond Future | 4598      | 5                             | 4598      | 5                               | 0.00          |
| 25/08/2021 | 2030 On 05-May-22      | 8.47   | Call         | Bond Future | 974       | 1                             | 974       | 1                               | 1,073.00      |
| 25/08/2021 | 2030 On 05-May-22      | 8.14   | Call         | Bond Future | 619       | 1                             | 619       | 1                               | 1,800.00      |
| 25/08/2021 | 2030 On 05-May-22      | 8.89   | Put          | Bond Future | 4212      | 4                             | 4212      | 4                               | 0.00          |
| 25/08/2021 | 2030 On 05-May-22      | 8.81   | Put          | Bond Future | 4482      | 5                             | 4482      | 5                               | 0.00          |
| 25/08/2021 | 2030 On 05-May-22      | 8.14   | Put          | Bond Future | 7246      | 7                             | 7246      | 7                               | 0.00          |
| 25/08/2021 | 2030 On 05-May-22      | 10.21  | Put          | Bond Future | 1320      | 1                             | 1320      | 1                               | 0.00          |
| 25/08/2021 | 2030 On 05-May-22      | 7.73   | Put          | Bond Future | 9297      | 9                             | 9297      | 9                               | 0.00          |
| 25/08/2021 | 2030 On 05-May-22      | 11.04  | Put          | Bond Future | 628       | 1                             | 628       | 1                               | 1,800.00      |
| 25/08/2021 | 2030 On 05-May-22      | 9.35   | Put          | Bond Future | 2878      | 3                             | 2878      | 3                               | 1,073.00      |
| 25/08/2021 | 2030 On 05-May-22      | 8.47   | Put          | Bond Future | 5766      | 6                             | 5766      | 6                               | 0.00          |
| 25/08/2021 | 2030 On 05-May-22      | 10.19  | Put          | Bond Future | 1344      | 1                             | 1344      | 1                               | 0.00          |

| 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 Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | 2030 On 05-May-22      | 9.95   | Put          | Bond Future | 1669      | 2                             | 1669      | 2                               | 1,073.00      |
| 25/08/2021 | 2030 On 05-May-22      | 10.20  | Put          | Bond Future | 1332      | 1                             | 1332      | 1                               | 200.00        |
| 25/08/2021 | 2030 On 04-August-22   |        |              | Bond Future | 9.58      | 91.7269                       | 9.5840    | 91.7269                         | 0.00          |
| 25/08/2021 | 2030 On 04-August-22   | 9.55   | Call         | Bond Future | 3158      | 3                             | 3158      | 3                               | 0.00          |
| 25/08/2021 | 2030 On 04-August-22   | 9.54   | Call         | Bond Future | 3132      | 3                             | 3132      | 3                               | 0.00          |
| 25/08/2021 | 2030 On 04-August-22   | 9.56   | Call         | Bond Future | 3184      | 3                             | 3184      | 3                               | 0.00          |
| 25/08/2021 | 2030 On 04-August-22   | 9.56   | Put          | Bond Future | 3303      | 3                             | 3303      | 3                               | 0.00          |
| 25/08/2021 | 2030 On 04-August-22   | 9.54   | Put          | Bond Future | 3351      | 3                             | 3351      | 3                               | 0.00          |
| 25/08/2021 | 2030 On 04-August-22   | 9.55   | Put          | Bond Future | 3327      | 3                             | 3327      | 3                               | 0.00          |
| 25/08/2021 | 2032 On 04-November-21 |        |              | Bond Future | 9.68      | 91.5131                       | 9.6805    | 91.5131                         | 123,319.00    |
| 25/08/2021 | 2032 On 04-November-21 | 11.71  | Call         | Bond Future | 11283     | 11                            | 11283     | 11                              | 0.00          |
| 25/08/2021 | 2032 On 04-November-21 | 9.33   | Call         | Bond Future | 880       | 1                             | 880       | 1                               | 700.00        |
| 25/08/2021 | 2032 On 04-November-21 | 12.81  | Call         | Bond Future | 16562     | 16                            | 16562     | 16                              | 0.00          |
| 25/08/2021 | 2032 On 04-November-21 | 11.70  | Call         | Bond Future | 11233     | 11                            | 11233     | 11                              | 0.00          |
| 25/08/2021 | 2032 On 04-November-21 | 11.69  | Call         | Bond Future | 11183     | 11                            | 11183     | 11                              | 0.00          |
| 25/08/2021 | 2032 On 04-November-21 | 9.83   | Call         | Bond Future | 2307      | 2                             | 2307      | 2                               | 700.00        |
| 25/08/2021 | 2032 On 04-November-21 | 11.71  | Put          | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 25/08/2021 | 2032 On 04-November-21 | 12.81  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 700.00        |
| 25/08/2021 | 2032 On 04-November-21 | 9.83   | Put          | Bond Future | 1408      | 1                             | 1408      | 1                               | 0.00          |
| 25/08/2021 | 2032 On 04-November-21 | 11.69  | Put          | Bond Future | 35        | 0                             | 35        | 0                               | 0.00          |
| 25/08/2021 | 2032 On 04-November-21 | 9.33   | Put          | Bond Future | 3036      | 3                             | 3036      | 3                               | 0.00          |
| 25/08/2021 | 2032 On 04-November-21 | 11.70  | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 25/08/2021 | 2032 On 03-February-22 |        |              | Bond Future | 9.87      | 92.5528                       | 9.8748    | 92.5528                         | 0.00          |
| 25/08/2021 | 2032 On 03-February-22 | 10.44  | Call         | Bond Future | 4624      | 5                             | 4624      | 5                               | 0.00          |
| 25/08/2021 | 2032 On 03-February-22 | 10.45  | Call         | Bond Future | 4664      | 5                             | 4664      | 5                               | 0.00          |
| 25/08/2021 | 2032 On 03-February-22 | 8.91   | Call         | Bond Future | 534       | 1                             | 534       | 1                               | 198.00        |
| 25/08/2021 | 2032 On 03-February-22 | 10.14  | Call         | Bond Future | 3486      | 3                             | 3486      | 3                               | 0.00          |
| 25/08/2021 | 2032 On 03-February-22 | 9.14   | Call         | Bond Future | 843       | 1                             | 843       | 1                               | 97.00         |
| 25/08/2021 | 2032 On 03-February-22 | 10.95  | Call         | Bond Future | 6811      | 7                             | 6811      | 7                               | 0.00          |
| 25/08/2021 | 2032 On 03-February-22 | 10.35  | Call         | Bond Future | 4267      | 4                             | 4267      | 4                               | 0.00          |
| 25/08/2021 | 2032 On 03-February-22 | 9.62   | Call         | Bond Future | 1882      | 2                             | 1882      | 2                               | 210.00        |
| 25/08/2021 | 2032 On 03-February-22 | 10.43  | Call         | Bond Future | 4584      | 5                             | 4584      | 5                               | 0.00          |
| 25/08/2021 | 2032 On 03-February-22 | 10.42  | Call         | Bond Future | 4544      | 4                             | 4544      | 4                               | 0.00          |

| 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 Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | 2032 On 03-February-22 | 9.81   | Call         | Bond Future | 2416      | 2                             | 2416      | 2                               | 0.00          |
| 25/08/2021 | 2032 On 03-February-22 | 10.66  | Call         | Bond Future | 5540      | 5                             | 5540      | 5                               | 0.00          |
| 25/08/2021 | 2032 On 03-February-22 | 10.53  | Call         | Bond Future | 4991      | 5                             | 4991      | 5                               | 0.00          |
| 25/08/2021 | 2032 On 03-February-22 | 9.58   | Call         | Bond Future | 1778      | 2                             | 1778      | 2                               | 400.00        |
| 25/08/2021 | 2032 On 03-February-22 | 11.13  | Call         | Bond Future | 7624      | 8                             | 7624      | 8                               | 0.00          |
| 25/08/2021 | 2032 On 03-February-22 | 11.13  | Put          | Bond Future | 636       | 1                             | 636       | 1                               | 210.00        |
| 25/08/2021 | 2032 On 03-February-22 | 10.53  | Put          | Bond Future | 1248      | 1                             | 1248      | 1                               | 210.00        |
| 25/08/2021 | 2032 On 03-February-22 | 10.66  | Put          | Bond Future | 1079      | 1                             | 1079      | 1                               | 97.00         |
| 25/08/2021 | 2032 On 03-February-22 | 10.35  | Put          | Bond Future | 1531      | 2                             | 1531      | 2                               | 400.00        |
| 25/08/2021 | 2032 On 03-February-22 | 9.58   | Put          | Bond Future | 3533      | 4                             | 3533      | 4                               | 0.00          |
| 25/08/2021 | 2032 On 03-February-22 | 9.81   | Put          | Bond Future | 2797      | 3                             | 2797      | 3                               | 198.00        |
| 25/08/2021 | 2032 On 03-February-22 | 8.91   | Put          | Bond Future | 6451      | 7                             | 6451      | 7                               | 0.00          |
| 25/08/2021 | 2032 On 03-February-22 | 10.42  | Put          | Bond Future | 1414      | 1                             | 1414      | 1                               | 0.00          |
| 25/08/2021 | 2032 On 03-February-22 | 10.45  | Put          | Bond Future | 1367      | 1                             | 1367      | 1                               | 198.00        |
| 25/08/2021 | 2032 On 03-February-22 | 10.43  | Put          | Bond Future | 1398      | 1                             | 1398      | 1                               | 0.00          |
| 25/08/2021 | 2032 On 03-February-22 | 9.62   | Put          | Bond Future | 3396      | 3                             | 3396      | 3                               | 0.00          |
| 25/08/2021 | 2032 On 03-February-22 | 10.95  | Put          | Bond Future | 779       | 1                             | 779       | 1                               | 400.00        |
| 25/08/2021 | 2032 On 03-February-22 | 10.14  | Put          | Bond Future | 1945      | 2                             | 1945      | 2                               | 97.00         |
| 25/08/2021 | 2032 On 03-February-22 | 9.14   | Put          | Bond Future | 5303      | 5                             | 5303      | 5                               | 0.00          |
| 25/08/2021 | 2032 On 03-February-22 | 10.44  | Put          | Bond Future | 1383      | 1                             | 1383      | 1                               | 0.00          |
| 25/08/2021 | 2032 On 05-May-22      |        |              | Bond Future | 10.07     | 89.4955                       | 10.0735   | 89.4955                         | 0.00          |
| 25/08/2021 | 2032 On 05-May-22      | 11.04  | Call         | Bond Future | 6695      | 7                             | 6695      | 7                               | 0.00          |
| 25/08/2021 | 2032 On 05-May-22      | 11.02  | Call         | Bond Future | 6614      | 6                             | 6614      | 6                               | 0.00          |
| 25/08/2021 | 2032 On 05-May-22      | 9.58   | Call         | Bond Future | 1911      | 2                             | 1911      | 2                               | 780.00        |
| 25/08/2021 | 2032 On 05-May-22      | 10.18  | Call         | Bond Future | 3532      | 3                             | 3532      | 3                               | 780.00        |
| 25/08/2021 | 2032 On 05-May-22      | 11.03  | Call         | Bond Future | 6654      | 6                             | 6654      | 6                               | 0.00          |
| 25/08/2021 | 2032 On 05-May-22      | 11.18  | Call         | Bond Future | 7270      | 7                             | 7270      | 7                               | 0.00          |
| 25/08/2021 | 2032 On 05-May-22      | 11.18  | Put          | Bond Future | 1251      | 1                             | 1251      | 1                               | 780.00        |
| 25/08/2021 | 2032 On 05-May-22      | 11.03  | Put          | Bond Future | 1418      | 1                             | 1418      | 1                               | 0.00          |
| 25/08/2021 | 2032 On 05-May-22      | 11.02  | Put          | Bond Future | 1430      | 1                             | 1430      | 1                               | 0.00          |
| 25/08/2021 | 2032 On 05-May-22      | 10.18  | Put          | Bond Future | 2928      | 3                             | 2928      | 3                               | 0.00          |
| 25/08/2021 | 2032 On 05-May-22      | 9.58   | Put          | Bond Future | 4785      | 5                             | 4785      | 5                               | 0.00          |
| 25/08/2021 | 2032 On 05-May-22      | 11.04  | Put          | Bond Future | 1406      | 1                             | 1406      | 1                               | 0.00          |

| 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 Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | 2032 On 04-August-22   |        |              | Bond Future | 10.28     | 90.5345                       | 10.2801   | 90.5345                         | 0.00          |
| 25/08/2021 | 2032 On 04-August-22   | 10.21  | Call         | Bond Future | 3445      | 3                             | 3445      | 3                               | 0.00          |
| 25/08/2021 | 2032 On 04-August-22   | 10.20  | Call         | Bond Future | 3417      | 3                             | 3417      | 3                               | 0.00          |
| 25/08/2021 | 2032 On 04-August-22   | 10.22  | Call         | Bond Future | 3473      | 3                             | 3473      | 3                               | 0.00          |
| 25/08/2021 | 2032 On 04-August-22   | 10.20  | Put          | Bond Future | 3861      | 4                             | 3861      | 4                               | 0.00          |
| 25/08/2021 | 2032 On 04-August-22   | 10.21  | Put          | Bond Future | 3834      | 4                             | 3834      | 4                               | 0.00          |
| 25/08/2021 | 2032 On 04-August-22   | 10.22  | Put          | Bond Future | 3806      | 4                             | 3806      | 4                               | 0.00          |
| 25/08/2021 | 2033 On 04-November-21 |        |              | Bond Future | 107.56    | 107.3434                      | 107.5639  | 107.3434                        | 8,979.00      |
| 25/08/2021 | 2033 On 03-February-22 |        |              | Bond Future | 108.81    | 108.5888                      | 108.8109  | 108.5888                        | 0.00          |
| 25/08/2021 | 2033 On 05-May-22      |        |              | Bond Future | 108.84    | 108.6140                      | 108.8382  | 108.6140                        | 0.00          |
| 25/08/2021 | 2033 On 04-August-22   |        |              | Bond Future | 110.19    | 109.9596                      | 110.1861  | 109.9596                        | 0.00          |
| 25/08/2021 | 2037 On 04-November-21 |        |              | Bond Future | 10.48     | 87.2253                       | 10.4797   | 87.2253                         | 120,362.00    |
| 25/08/2021 | 2037 On 04-November-21 | 12.82  | Call         | Bond Future | 13740     | 14                            | 13740     | 14                              | 0.00          |
| 25/08/2021 | 2037 On 04-November-21 | 12.81  | Call         | Bond Future | 13690     | 14                            | 13690     | 14                              | 0.00          |
| 25/08/2021 | 2037 On 04-November-21 | 12.83  | Call         | Bond Future | 13791     | 14                            | 13791     | 14                              | 0.00          |
| 25/08/2021 | 2037 On 04-November-21 | 12.30  | Call         | Bond Future | 11050     | 11                            | 11050     | 11                              | 0.00          |
| 25/08/2021 | 2037 On 04-November-21 | 11.49  | Call         | Bond Future | 6720      | 7                             | 6720      | 7                               | 600.00        |
| 25/08/2021 | 2037 On 04-November-21 | 12.30  | Put          | Bond Future | 72        | 0                             | 72        | 0                               | 600.00        |
| 25/08/2021 | 2037 On 04-November-21 | 11.49  | Put          | Bond Future | 346       | 0                             | 346       | 0                               | 0.00          |
| 25/08/2021 | 2037 On 04-November-21 | 12.82  | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |
| 25/08/2021 | 2037 On 04-November-21 | 12.81  | Put          | Bond Future | 21        | 0                             | 21        | 0                               | 0.00          |
| 25/08/2021 | 2037 On 04-November-21 | 12.83  | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |
| 25/08/2021 | 2037 On 03-February-22 |        |              | Bond Future | 10.67     | 83.9617                       | 10.6686   | 83.9617                         | 0.00          |
| 25/08/2021 | 2037 On 03-February-22 | 11.47  | Call         | Bond Future | 6192      | 6                             | 6192      | 6                               | 0.00          |
| 25/08/2021 | 2037 On 03-February-22 | 11.46  | Call         | Bond Future | 6146      | 6                             | 6146      | 6                               | 0.00          |
| 25/08/2021 | 2037 On 03-February-22 | 11.45  | Call         | Bond Future | 6099      | 6                             | 6099      | 6                               | 0.00          |
| 25/08/2021 | 2037 On 03-February-22 | 11.47  | Put          | Bond Future | 1211      | 1                             | 1211      | 1                               | 0.00          |
| 25/08/2021 | 2037 On 03-February-22 | 11.45  | Put          | Bond Future | 1238      | 1                             | 1238      | 1                               | 0.00          |
| 25/08/2021 | 2037 On 03-February-22 | 11.46  | Put          | Bond Future | 1224      | 1                             | 1224      | 1                               | 0.00          |
| 25/08/2021 | 2037 On 05-May-22      |        |              | Bond Future | 10.86     | 84.9502                       | 10.8619   | 84.9502                         | 0.00          |
| 25/08/2021 | 2037 On 05-May-22      | 11.84  | Call         | Bond Future | 7384      | 7                             | 7384      | 7                               | 0.00          |
| 25/08/2021 | 2037 On 05-May-22      | 11.83  | Call         | Bond Future | 7340      | 7                             | 7340      | 7                               | 0.00          |
| 25/08/2021 | 2037 On 05-May-22      | 11.82  | Call         | Bond Future | 7296      | 7                             | 7296      | 7                               | 0.00          |

| 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 Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | 2037 On 05-May-22      | 11.84  | Put          | Bond Future | 1521      | 2                             | 1521      | 2                               | 0.00          |
| 25/08/2021 | 2037 On 05-May-22      | 11.82  | Put          | Bond Future | 1547      | 2                             | 1547      | 2                               | 0.00          |
| 25/08/2021 | 2037 On 05-May-22      | 11.83  | Put          | Bond Future | 1534      | 2                             | 1534      | 2                               | 0.00          |
| 25/08/2021 | 2037 On 04-August-22   |        |              | Bond Future | 11.07     | 81.6797                       | 11.0667   | 81.6797                         | 0.00          |
| 25/08/2021 | 2037 On 04-August-22   | 10.91  | Call         | Bond Future | 3628      | 4                             | 3628      | 4                               | 0.00          |
| 25/08/2021 | 2037 On 04-August-22   | 11.42  | Call         | Bond Future | 5312      | 5                             | 5312      | 5                               | 0.00          |
| 25/08/2021 | 2037 On 04-August-22   | 10.10  | Call         | Bond Future | 1619      | 2                             | 1619      | 2                               | 50.00         |
| 25/08/2021 | 2037 On 04-August-22   | 10.90  | Call         | Bond Future | 3599      | 3                             | 3599      | 3                               | 0.00          |
| 25/08/2021 | 2037 On 04-August-22   | 10.89  | Call         | Bond Future | 3569      | 3                             | 3569      | 3                               | 0.00          |
| 25/08/2021 | 2037 On 04-August-22   | 10.89  | Put          | Bond Future | 4666      | 5                             | 4666      | 5                               | 0.00          |
| 25/08/2021 | 2037 On 04-August-22   | 10.91  | Put          | Bond Future | 4601      | 5                             | 4601      | 5                               | 0.00          |
| 25/08/2021 | 2037 On 04-August-22   | 11.42  | Put          | Bond Future | 3181      | 3                             | 3181      | 3                               | 50.00         |
| 25/08/2021 | 2037 On 04-August-22   | 10.10  | Put          | Bond Future | 7899      | 8                             | 7899      | 8                               | 0.00          |
| 25/08/2021 | 2037 On 04-August-22   | 10.90  | Put          | Bond Future | 4633      | 5                             | 4633      | 5                               | 50.00         |
| 25/08/2021 | 2038 On 04-November-21 |        |              | Bond Future | 119.49    | 119.4788                      | 119.4866  | 119.4788                        | 5,949.00      |
| 25/08/2021 | 2038 On 03-February-22 |        |              | Bond Future | 119.09    | 119.0861                      | 119.0930  | 119.0861                        | 0.00          |
| 25/08/2021 | 2038 On 05-May-22      |        |              | Bond Future | 120.52    | 120.5152                      | 120.5215  | 120.5152                        | 0.00          |
| 25/08/2021 | 2038 On 04-August-22   |        |              | Bond Future | 120.20    | 120.1914                      | 120.1974  | 120.1914                        | 0.00          |
| 25/08/2021 | 2040 On 04-November-21 |        |              | Bond Future | 10.59     | 89.4852                       | 10.5904   | 89.4852                         | 82,082.00     |
| 25/08/2021 | 2040 On 04-November-21 | 12.91  | Call         | Bond Future | 14492     | 14                            | 14492     | 14                              | 0.00          |
| 25/08/2021 | 2040 On 04-November-21 | 12.89  | Call         | Bond Future | 14386     | 14                            | 14386     | 14                              | 0.00          |
| 25/08/2021 | 2040 On 04-November-21 | 12.90  | Call         | Bond Future | 14439     | 14                            | 14439     | 14                              | 0.00          |
| 25/08/2021 | 2040 On 04-November-21 | 12.90  | Put          | Bond Future | 26        | 0                             | 26        | 0                               | 0.00          |
| 25/08/2021 | 2040 On 04-November-21 | 12.89  | Put          | Bond Future | 26        | 0                             | 26        | 0                               | 0.00          |
| 25/08/2021 | 2040 On 04-November-21 | 12.91  | Put          | Bond Future | 25        | 0                             | 25        | 0                               | 0.00          |
| 25/08/2021 | 2040 On 03-February-22 |        |              | Bond Future | 10.77     | 85.9971                       | 10.7736   | 85.9971                         | 0.00          |
| 25/08/2021 | 2040 On 03-February-22 | 11.58  | Call         | Bond Future | 6693      | 6                             | 6693      | 6                               | 0.00          |
| 25/08/2021 | 2040 On 03-February-22 | 11.57  | Call         | Bond Future | 6644      | 6                             | 6644      | 6                               | 0.00          |
| 25/08/2021 | 2040 On 03-February-22 | 11.59  | Call         | Bond Future | 6743      | 7                             | 6743      | 7                               | 0.00          |
| 25/08/2021 | 2040 On 03-February-22 | 11.57  | Put          | Bond Future | 1338      | 1                             | 1338      | 1                               | 0.00          |
| 25/08/2021 | 2040 On 03-February-22 | 11.58  | Put          | Bond Future | 1324      | 1                             | 1324      | 1                               | 0.00          |
| 25/08/2021 | 2040 On 03-February-22 | 11.59  | Put          | Bond Future | 1311      | 1                             | 1311      | 1                               | 0.00          |
| 25/08/2021 | 2040 On 05-May-22      |        |              | Bond Future | 10.96     | 87.0096                       | 10.9606   | 87.0096                         | 0.00          |



| 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 Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | 2040 On 05-May-22      | 11.91  | Call         | Bond Future | 7801      | 8                             | 7801      | 8                               | 0.00          |
| 25/08/2021 | 2040 On 05-May-22      | 11.90  | Call         | Bond Future | 7754      | 7                             | 7754      | 7                               | 0.00          |
| 25/08/2021 | 2040 On 05-May-22      | 9.82   | Call         | Bond Future | 892       | 1                             | 892       | 1                               | 1,200.00      |
| 25/08/2021 | 2040 On 05-May-22      | 10.57  | Call         | Bond Future | 2544      | 2                             | 2544      | 2                               | 1,200.00      |
| 25/08/2021 | 2040 On 05-May-22      | 13.04  | Call         | Bond Future | 13201     | 13                            | 13201     | 13                              | 0.00          |
| 25/08/2021 | 2040 On 05-May-22      | 11.92  | Call         | Bond Future | 7847      | 8                             | 7847      | 8                               | 0.00          |
| 25/08/2021 | 2040 On 05-May-22      | 11.92  | Put          | Bond Future | 1684      | 2                             | 1684      | 2                               | 0.00          |
| 25/08/2021 | 2040 On 05-May-22      | 10.57  | Put          | Bond Future | 5274      | 5                             | 5274      | 5                               | 0.00          |
| 25/08/2021 | 2040 On 05-May-22      | 11.91  | Put          | Bond Future | 1698      | 2                             | 1698      | 2                               | 0.00          |
| 25/08/2021 | 2040 On 05-May-22      | 13.04  | Put          | Bond Future | 704       | 1                             | 704       | 1                               | 1,200.00      |
| 25/08/2021 | 2040 On 05-May-22      | 11.90  | Put          | Bond Future | 1712      | 2                             | 1712      | 2                               | 0.00          |
| 25/08/2021 | 2040 On 05-May-22      | 9.82   | Put          | Bond Future | 9261      | 9                             | 9261      | 9                               | 0.00          |
| 25/08/2021 | 2040 On 04-August-22   |        |              | Bond Future | 11.16     | 83.5124                       | 11.1584   | 83.5124                         | 0.00          |
| 25/08/2021 | 2040 On 04-August-22   | 11.04  | Call         | Bond Future | 3948      | 4                             | 3948      | 4                               | 0.00          |
| 25/08/2021 | 2040 On 04-August-22   | 11.03  | Call         | Bond Future | 3916      | 4                             | 3916      | 4                               | 0.00          |
| 25/08/2021 | 2040 On 04-August-22   | 11.05  | Call         | Bond Future | 3981      | 4                             | 3981      | 4                               | 0.00          |
| 25/08/2021 | 2040 On 04-August-22   | 11.05  | Put          | Bond Future | 4704      | 5                             | 4704      | 5                               | 0.00          |
| 25/08/2021 | 2040 On 04-August-22   | 11.03  | Put          | Bond Future | 4773      | 5                             | 4773      | 5                               | 0.00          |
| 25/08/2021 | 2040 On 04-August-22   | 11.04  | Put          | Bond Future | 4738      | 5                             | 4738      | 5                               | 0.00          |
| 25/08/2021 | 2044 On 04-November-21 |        |              | Bond Future | 10.64     | 86.1244                       | 10.6440   | 86.1244                         | 61,798.00     |
| 25/08/2021 | 2044 On 04-November-21 | 12.90  | Call         | Bond Future | 14190     | 14                            | 14190     | 14                              | 0.00          |
| 25/08/2021 | 2044 On 04-November-21 | 12.89  | Call         | Bond Future | 14138     | 14                            | 14138     | 14                              | 0.00          |
| 25/08/2021 | 2044 On 04-November-21 | 12.91  | Call         | Bond Future | 14243     | 14                            | 14243     | 14                              | 0.00          |
| 25/08/2021 | 2044 On 04-November-21 | 12.91  | Put          | Bond Future | 31        | 0                             | 31        | 0                               | 0.00          |
| 25/08/2021 | 2044 On 04-November-21 | 12.89  | Put          | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 25/08/2021 | 2044 On 04-November-21 | 12.90  | Put          | Bond Future | 32        | 0                             | 32        | 0                               | 0.00          |
| 25/08/2021 | 2044 On 03-February-22 |        |              | Bond Future | 10.82     | 82.7233                       | 10.8186   | 82.7233                         | 0.00          |
| 25/08/2021 | 2044 On 03-February-22 | 11.61  | Call         | Bond Future | 6702      | 6                             | 6702      | 6                               | 0.00          |
| 25/08/2021 | 2044 On 03-February-22 | 11.60  | Call         | Bond Future | 6653      | 6                             | 6653      | 6                               | 0.00          |
| 25/08/2021 | 2044 On 03-February-22 | 11.59  | Call         | Bond Future | 6603      | 6                             | 6603      | 6                               | 0.00          |
| 25/08/2021 | 2044 On 03-February-22 | 11.59  | Put          | Bond Future | 1392      | 1                             | 1392      | 1                               | 0.00          |
| 25/08/2021 | 2044 On 03-February-22 | 11.60  | Put          | Bond Future | 1378      | 1                             | 1378      | 1                               | 0.00          |
| 25/08/2021 | 2044 On 03-February-22 | 11.61  | Put          | Bond Future | 1363      | 1                             | 1363      | 1                               | 0.00          |

| 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 Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | 2044 On 05-May-22      |        |              | Bond Future        | 11.00     | 83.6972                       | 10.9964   | 83.6972                         | 0.00          |
| 25/08/2021 | 2044 On 05-May-22      | 11.93  | Call         | Bond Future        | 7812      | 8                             | 7812      | 8                               | 0.00          |
| 25/08/2021 | 2044 On 05-May-22      | 11.92  | Call         | Bond Future        | 7765      | 7                             | 7765      | 7                               | 0.00          |
| 25/08/2021 | 2044 On 05-May-22      | 11.91  | Call         | Bond Future        | 7718      | 7                             | 7718      | 7                               | 0.00          |
| 25/08/2021 | 2044 On 05-May-22      | 11.91  | Put          | Bond Future        | 1765      | 2                             | 1765      | 2                               | 0.00          |
| 25/08/2021 | 2044 On 05-May-22      | 11.92  | Put          | Bond Future        | 1750      | 2                             | 1750      | 2                               | 0.00          |
| 25/08/2021 | 2044 On 05-May-22      | 11.93  | Put          | Bond Future        | 1736      | 2                             | 1736      | 2                               | 0.00          |
| 25/08/2021 | 2044 On 04-August-22   |        |              | Bond Future        | 11.18     | 80.2867                       | 11.1841   | 80.2867                         | 0.00          |
| 25/08/2021 | 2044 On 04-August-22   | 11.10  | Call         | Bond Future        | 4091      | 4                             | 4091      | 4                               | 0.00          |
| 25/08/2021 | 2044 On 04-August-22   | 11.09  | Call         | Bond Future        | 4057      | 4                             | 4057      | 4                               | 0.00          |
| 25/08/2021 | 2044 On 04-August-22   | 11.08  | Call         | Bond Future        | 4024      | 4                             | 4024      | 4                               | 0.00          |
| 25/08/2021 | 2044 On 04-August-22   | 11.08  | Put          | Bond Future        | 4731      | 5                             | 4731      | 5                               | 0.00          |
| 25/08/2021 | 2044 On 04-August-22   | 11.09  | Put          | Bond Future        | 4696      | 5                             | 4696      | 5                               | 0.00          |
| 25/08/2021 | 2044 On 04-August-22   | 11.10  | Put          | Bond Future        | 4661      | 5                             | 4661      | 5                               | 0.00          |
| 25/08/2021 | 2046 On 04-November-21 |        |              | Bond Future        | 106.73    | 106.7185                      | 106.7262  | 106.7185                        | 17,118.00     |
| 25/08/2021 | 2046 On 03-February-22 |        |              | Bond Future        | 107.96    | 107.9567                      | 107.9636  | 107.9567                        | 0.00          |
| 25/08/2021 | 2046 On 05-May-22      |        |              | Bond Future        | 107.38    | 107.3705                      | 107.3769  | 107.3705                        | 0.00          |
| 25/08/2021 | 2046 On 04-August-22   |        |              | Bond Future        | 108.71    | 108.7009                      | 108.7068  | 108.7009                        | 0.00          |
| 25/08/2021 | 2050 On 04-November-21 |        |              | Bond Future        | 110.10    | 110.0904                      | 110.0978  | 110.0904                        | 8,607.00      |
| 25/08/2021 | 2050 On 03-February-22 |        |              | Bond Future        | 109.40    | 109.3902                      | 109.3969  | 109.3902                        | 0.00          |
| 25/08/2021 | 2050 On 05-May-22      |        |              | Bond Future        | 110.71    | 110.7030                      | 110.7092  | 110.7030                        | 0.00          |
| 25/08/2021 | 2050 On 04-August-22   |        |              | Bond Future        | 110.06    | 110.0574                      | 110.0631  | 110.0574                        | 0.00          |
| 25/08/2021 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | AL37 On 04-November-21 |        |              | Index Future       | 809.40    | 809.6620                      | 809.4020  | 809.6620                        | 0.00          |
| 25/08/2021 | AL37 On 03-February-22 |        |              | Index Future       | 818.59    | 818.8520                      | 818.5870  | 818.8520                        | 0.00          |
| 25/08/2021 | AL37 On 05-May-22      |        |              | Index Future       | 828.21    | 828.4760                      | 828.2060  | 828.4760                        | 0.00          |
| 25/08/2021 | AL37 On 04-August-22   |        |              | Index Future       | 838.16    | 838.4370                      | 838.1630  | 838.4370                        | 0.00          |
| 25/08/2021 | AL7T On 04-November-21 |        |              | Index Future       | 927.45    | 926.4130                      | 927.4530  | 926.4130                        | 0.00          |
| 25/08/2021 | AL7T On 03-February-22 |        |              | Index Future       | 937.98    | 936.9290                      | 937.9780  | 936.9290                        | 0.00          |
| 25/08/2021 | AL7T On 05-May-22      |        |              | Index Future       | 949.00    | 947.9410                      | 949.0010  | 947.9410                        | 0.00          |
| 25/08/2021 | AL7T On 04-August-22   |        |              | Index Future       | 960.41    | 959.3380                      | 960.4090  | 959.3380                        | 0.00          |

| 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 Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | ALBI On 04-November-21  |        |              | Index Future       | 817.17    | 816.1880                      | 817.1670  | 816.1880                        | 119.00        |
| 25/08/2021 | ALBI On 03-February-22  |        |              | Index Future       | 826.44    | 825.4520                      | 826.4400  | 825.4520                        | 0.00          |
| 25/08/2021 | ALBI On 05-May-22       |        |              | Index Future       | 836.15    | 835.1540                      | 836.1520  | 835.1540                        | 0.00          |
| 25/08/2021 | ALBI On 04-August-22    |        |              | Index Future       | 846.20    | 845.1950                      | 846.2040  | 845.1950                        | 0.00          |
| 25/08/2021 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 25/08/2021 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| 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 Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/08/2021 | ES33 On 04-November-21  |        |              | Bond Future        | 11.22     | 76.9003                       | 11.2160   | 76.9003                         | 350.00        |
| 25/08/2021 | ES33 On 03-February-22  |        |              | Bond Future        | 11.45     | 77.7927                       | 11.4542   | 77.7927                         | 0.00          |
| 25/08/2021 | ES33 On 05-May-22       |        |              | Bond Future        | 11.69     | 74.9490                       | 11.6937   | 74.9490                         | 0.00          |
| 25/08/2021 | ES33 On 04-August-22    |        |              | Bond Future        | 11.94     | 75.8303                       | 11.9434   | 75.8303                         | 0.00          |
| 25/08/2021 | ES42 On 04-November-21  |        |              | Bond Future        | 11.72     | 75.3642                       | 11.7156   | 75.3642                         | 4,779.00      |
| 25/08/2021 | ES42 On 03-February-22  |        |              | Bond Future        | 11.93     | 76.2393                       | 11.9326   | 76.2393                         | 0.00          |
| 25/08/2021 | ES42 On 05-May-22       |        |              | Bond Future        | 12.16     | 72.8962                       | 12.1585   | 72.8962                         | 0.00          |
| 25/08/2021 | ES42 On 04-August-22    |        |              | Bond Future        | 12.39     | 73.7520                       | 12.3875   | 73.7520                         | 0.00          |
| 25/08/2021 | GOVI On 04-November-21  |        |              | GOVI               | 806.97    | 806.0430                      | 806.9720  | 806.0430                        | 986.00        |
| 25/08/2021 | GOVI On 04-November-21  | 728.42 | Call         | GOVI               | 785520    | 78                            | 785520    | 78                              | 0.00          |
| 25/08/2021 | GOVI On 04-November-21  | 728.40 | Call         | GOVI               | 785720    | 78                            | 785720    | 78                              | 0.00          |
| 25/08/2021 | GOVI On 04-November-21  | 728.41 | Call         | GOVI               | 785620    | 78                            | 785620    | 78                              | 0.00          |
| 25/08/2021 | GOVI On 04-November-21  | 728.41 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2021 | GOVI On 04-November-21  | 728.40 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2021 | GOVI On 04-November-21  | 728.42 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2021 | GOVI On 03-February-22  |        |              | GOVI               | 816.13    | 815.1930                      | 816.1300  | 815.1930                        | 0.00          |
| 25/08/2021 | GOVI On 03-February-22  | 792.75 | Call         | GOVI               | 233800    | 22                            | 233800    | 22                              | 0.00          |
| 25/08/2021 | GOVI On 03-February-22  | 792.74 | Call         | GOVI               | 233900    | 22                            | 233900    | 22                              | 0.00          |
| 25/08/2021 | GOVI On 03-February-22  | 792.76 | Call         | GOVI               | 233700    | 22                            | 233700    | 22                              | 0.00          |
| 25/08/2021 | GOVI On 03-February-22  | 792.76 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2021 | GOVI On 03-February-22  | 792.74 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2021 | GOVI On 03-February-22  | 792.75 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2021 | GOVI On 05-May-22       |        |              | GOVI               | 825.72    | 824.7740                      | 825.7210  | 824.7740                        | 0.00          |
| 25/08/2021 | GOVI On 05-May-22       | 788.24 | Call         | GOVI               | 374810    | 37                            | 374810    | 37                              | 0.00          |
| 25/08/2021 | GOVI On 05-May-22       | 788.23 | Call         | GOVI               | 374910    | 37                            | 374910    | 37                              | 0.00          |
| 25/08/2021 | GOVI On 05-May-22       | 788.25 | Call         | GOVI               | 374710    | 37                            | 374710    | 37                              | 0.00          |
| 25/08/2021 | GOVI On 05-May-22       | 788.25 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2021 | GOVI On 05-May-22       | 788.23 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2021 | GOVI On 05-May-22       | 788.24 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2021 | GOVI On 04-August-22    |        |              | GOVI               | 835.65    | 834.6900                      | 835.6470  | 834.6900                        | 0.00          |
| 25/08/2021 | GOVI On 04-August-22    | 819.27 | Call         | GOVI               | 163770    | 15                            | 163770    | 15                              | 0.00          |
| 25/08/2021 | GOVI On 04-August-22    | 819.26 | Call         | GOVI               | 163870    | 15                            | 163870    | 15                              | 0.00          |

| 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 Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | GOVI On 04-August-22    | 819.28 | Call         | GOVI                   | 163670    | 15                            | 163670    | 15                              | 0.00          |
| 25/08/2021 | GOVI On 04-August-22    | 819.28 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2021 | GOVI On 04-August-22    | 819.26 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2021 | GOVI On 04-August-22    | 819.27 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2021 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 25/08/2021 | IGOV On 04-November-21  |        |              | Index Future           | 294.43    | 294.3140                      | 294.4280  | 294.3140                        | 475.00        |
| 25/08/2021 | IGOV On 03-February-22  |        |              | Index Future           | 297.84    | 297.7270                      | 297.8420  | 297.7270                        | 0.00          |
| 25/08/2021 | IGOV On 05-May-22       |        |              | Index Future           | 301.41    | 301.2980                      | 301.4130  | 301.2980                        | 0.00          |
| 25/08/2021 | IGOV On 04-August-22    |        |              | Index Future           | 305.11    | 304.9900                      | 305.1070  | 304.9900                        | 0.00          |
| 25/08/2021 | IS05 On 21-September-21 |        |              | Interest Rate Swap     | 89.42     | 89.4200                       | 89.4200   | 89.4200                         | 0.00          |
| 25/08/2021 | IS05 On 21-December-21  |        |              | Interest Rate Swap     | 90.70     | 90.7000                       | 90.7000   | 90.7000                         | 51.00         |
| 25/08/2021 | IS05 On 15-March-22     |        |              | Interest Rate Swap     | 90.13     | 90.1300                       | 90.1300   | 90.1300                         | 0.00          |
| 25/08/2021 | IS05 On 21-June-22      |        |              | Interest Rate Swap     | 90.29     | 90.2900                       | 90.2900   | 90.2900                         | 0.00          |
| 25/08/2021 | IS05 On 20-September-22 |        |              | Interest Rate Swap     | 93.50     | 93.5000                       | 93.5000   | 93.5000                         | 0.00          |
| 25/08/2021 | IS05 On 20-December-22  |        |              | Interest Rate Swap     | 94.06     | 94.0600                       | 94.0600   | 94.0600                         | 0.00          |
| 25/08/2021 | IS05 On 22-March-23     |        |              | Interest Rate Swap     | 86.54     | 86.5400                       | 86.5400   | 86.5400                         | 0.00          |
| 25/08/2021 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 92.17     | 92.1700                       | 92.1700   | 92.1700                         | 0.00          |
| 25/08/2021 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 25/08/2021 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 25/08/2021 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 25/08/2021 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 25/08/2021 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 25/08/2021 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 25/08/2021 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 25/08/2021 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 25/08/2021 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 25/08/2021 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 25/08/2021 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 25/08/2021 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 25/08/2021 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 25/08/2021 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 25/08/2021 | JBAF On 15-September-21 |        |              | Jibar Tradeable Future | 3.70      | 96.2950                       | 3.6950    | 96.2950                         | 30,000.00     |
| 25/08/2021 | JBAF On 20-October-21   |        |              | Jibar Tradeable Future | 3.74      | 96.2550                       | 3.7350    | 96.2550                         | 0.00          |

| 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 Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | JBAF On 17-November-21  |        |              | Jibar Tradeable Future | 3.76      | 96.2300                       | 3.7600    | 96.2300                         | 0.00          |
| 25/08/2021 | JBAF On 15-December-21  |        |              | Jibar Tradeable Future | 3.86      | 96.1350                       | 3.8550    | 96.1350                         | 0.00          |
| 25/08/2021 | JBAF On 19-January-22   |        |              | Jibar Tradeable Future | 3.90      | 96.0900                       | 3.9000    | 96.0900                         | 0.00          |
| 25/08/2021 | JBAF On 16-February-22  |        |              | Jibar Tradeable Future | 4.06      | 95.9500                       | 4.0600    | 95.9500                         | 0.00          |
| 25/08/2021 | JBAF On 16-March-22     |        |              | Jibar Tradeable Future | 4.09      | 95.8700                       | 4.0900    | 95.8700                         | 0.00          |
| 25/08/2021 | JBAF On 15-June-22      |        |              | Jibar Tradeable Future | 4.45      | 95.5550                       | 4.4450    | 95.5550                         | 472.00        |
| 25/08/2021 | JBAF On 21-September-22 |        |              | Jibar Tradeable Future | 4.72      | 95.2800                       | 4.7200    | 95.2800                         | 0.00          |
| 25/08/2021 | JBAF On 21-December-22  |        |              | Jibar Tradeable Future | 4.99      | 95.0300                       | 4.9900    | 95.0300                         | 68.00         |
| 25/08/2021 | JBAF On 15-March-23     |        |              | Jibar Tradeable Future | 5.20      | 94.8050                       | 5.1950    | 94.8050                         | 0.00          |
| 25/08/2021 | JBAF On 21-June-23      |        |              | Jibar Tradeable Future | 5.48      | 94.5250                       | 5.4750    | 94.5250                         | 0.00          |
| 25/08/2021 | R023 On 04-November-21  |        |              | Bond Future            | 5.03      | 104.8378                      | 5.0345    | 104.8378                        | 14,628.00     |
| 25/08/2021 | R023 On 04-November-21  | 4.92   | Call         | Bond Future            | 124       | 0                             | 124       | 0                               | 0.00          |
| 25/08/2021 | R023 On 04-November-21  | 4.91   | Call         | Bond Future            | 118       | 0                             | 118       | 0                               | 0.00          |
| 25/08/2021 | R023 On 04-November-21  | 4.90   | Call         | Bond Future            | 113       | 0                             | 113       | 0                               | 0.00          |
| 25/08/2021 | R023 On 04-November-21  | 4.90   | Put          | Bond Future            | 285       | 0                             | 285       | 0                               | 0.00          |
| 25/08/2021 | R023 On 04-November-21  | 4.91   | Put          | Bond Future            | 278       | 0                             | 278       | 0                               | 0.00          |
| 25/08/2021 | R023 On 04-November-21  | 4.92   | Put          | Bond Future            | 271       | 0                             | 271       | 0                               | 0.00          |
| 25/08/2021 | R023 On 03-February-22  |        |              | Bond Future            | 5.16      | 106.0285                      | 5.1590    | 106.0285                        | 0.00          |
| 25/08/2021 | R023 On 03-February-22  | 5.07   | Call         | Bond Future            | 215       | 0                             | 215       | 0                               | 0.00          |
| 25/08/2021 | R023 On 03-February-22  | 5.06   | Call         | Bond Future            | 210       | 0                             | 210       | 0                               | 0.00          |
| 25/08/2021 | R023 On 03-February-22  | 5.08   | Call         | Bond Future            | 220       | 0                             | 220       | 0                               | 0.00          |
| 25/08/2021 | R023 On 03-February-22  | 5.08   | Put          | Bond Future            | 302       | 0                             | 302       | 0                               | 0.00          |
| 25/08/2021 | R023 On 03-February-22  | 5.06   | Put          | Bond Future            | 312       | 0                             | 312       | 0                               | 0.00          |
| 25/08/2021 | R023 On 03-February-22  | 5.07   | Put          | Bond Future            | 307       | 0                             | 307       | 0                               | 0.00          |
| 25/08/2021 | R023 On 05-May-22       |        |              | Bond Future            | 5.28      | 103.3655                      | 5.2838    | 103.3655                        | 0.00          |
| 25/08/2021 | R023 On 05-May-22       | 6.30   | Call         | Bond Future            | 882       | 1                             | 882       | 1                               | 0.00          |
| 25/08/2021 | R023 On 05-May-22       | 6.29   | Call         | Bond Future            | 876       | 1                             | 876       | 1                               | 0.00          |
| 25/08/2021 | R023 On 05-May-22       | 6.31   | Call         | Bond Future            | 889       | 1                             | 889       | 1                               | 0.00          |
| 25/08/2021 | R023 On 05-May-22       | 6.31   | Put          | Bond Future            | 79        | 0                             | 79        | 0                               | 0.00          |
| 25/08/2021 | R023 On 05-May-22       | 6.29   | Put          | Bond Future            | 81        | 0                             | 81        | 0                               | 0.00          |
| 25/08/2021 | R023 On 05-May-22       | 6.30   | Put          | Bond Future            | 80        | 0                             | 80        | 0                               | 0.00          |
| 25/08/2021 | R023 On 04-August-22    |        |              | Bond Future            | 5.47      | 104.5912                      | 5.4662    | 104.5912                        | 0.00          |
| 25/08/2021 | R023 On 04-August-22    | 6.04   | Call         | Bond Future            | 460       | 0                             | 460       | 0                               | 0.00          |

| 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 Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | R023 On 04-August-22   | 6.03   | Call         | Bond Future | 456       | 0                             | 456       | 0                               | 0.00          |
| 25/08/2021 | R023 On 04-August-22   | 6.05   | Call         | Bond Future | 464       | 0                             | 464       | 0                               | 0.00          |
| 25/08/2021 | R023 On 04-August-22   | 6.05   | Put          | Bond Future | 142       | 0                             | 142       | 0                               | 0.00          |
| 25/08/2021 | R023 On 04-August-22   | 6.03   | Put          | Bond Future | 144       | 0                             | 144       | 0                               | 0.00          |
| 25/08/2021 | R023 On 04-August-22   | 6.04   | Put          | Bond Future | 143       | 0                             | 143       | 0                               | 0.00          |
| 25/08/2021 | R035 On 04-November-21 |        |              | Bond Future | 10.25     | 91.6724                       | 10.2457   | 91.6724                         | 77,110.00     |
| 25/08/2021 | R035 On 04-November-21 | 12.52  | Call         | Bond Future | 13518     | 13                            | 13518     | 13                              | 0.00          |
| 25/08/2021 | R035 On 04-November-21 | 11.75  | Call         | Bond Future | 9410      | 9                             | 9410      | 9                               | 0.00          |
| 25/08/2021 | R035 On 04-November-21 | 10.23  | Call         | Bond Future | 1967      | 2                             | 1967      | 2                               | 782.00        |
| 25/08/2021 | R035 On 04-November-21 | 13.82  | Call         | Bond Future | 19907     | 20                            | 19907     | 20                              | 0.00          |
| 25/08/2021 | R035 On 04-November-21 | 12.51  | Call         | Bond Future | 13466     | 13                            | 13466     | 13                              | 0.00          |
| 25/08/2021 | R035 On 04-November-21 | 11.20  | Call         | Bond Future | 6439      | 6                             | 6439      | 6                               | 0.00          |
| 25/08/2021 | R035 On 04-November-21 | 10.26  | Call         | Bond Future | 2070      | 0                             | 2070      | 0                               | 150.00        |
| 25/08/2021 | R035 On 04-November-21 | 12.53  | Call         | Bond Future | 13570     | 13                            | 13570     | 13                              | 0.00          |
| 25/08/2021 | R035 On 04-November-21 | 11.08  | Call         | Bond Future | 5805      | 6                             | 5805      | 6                               | 0.00          |
| 25/08/2021 | R035 On 04-November-21 | 10.12  | Call         | Bond Future | 1612      | 2                             | 1612      | 2                               | 400.00        |
| 25/08/2021 | R035 On 04-November-21 | 10.62  | Call         | Bond Future | 3526      | 3                             | 3526      | 3                               | 400.00        |
| 25/08/2021 | R035 On 04-November-21 | 10.60  | Call         | Bond Future | 3436      | 3                             | 3436      | 3                               | 0.00          |
| 25/08/2021 | R035 On 04-November-21 | 10.11  | Call         | Bond Future | 1581      | 2                             | 1581      | 2                               | 350.00        |
| 25/08/2021 | R035 On 04-November-21 | 10.60  | Put          | Bond Future | 1117      | 1                             | 1117      | 1                               | 350.00        |
| 25/08/2021 | R035 On 04-November-21 | 10.11  | Put          | Bond Future | 2493      | 3                             | 2493      | 3                               | 0.00          |
| 25/08/2021 | R035 On 04-November-21 | 11.20  | Put          | Bond Future | 386       | 0                             | 386       | 0                               | 350.00        |
| 25/08/2021 | R035 On 04-November-21 | 10.62  | Put          | Bond Future | 1079      | 1                             | 1079      | 1                               | 0.00          |
| 25/08/2021 | R035 On 04-November-21 | 10.12  | Put          | Bond Future | 2456      | 3                             | 2456      | 3                               | 0.00          |
| 25/08/2021 | R035 On 04-November-21 | 11.08  | Put          | Bond Future | 479       | 1                             | 479       | 1                               | 782.00        |
| 25/08/2021 | R035 On 04-November-21 | 10.23  | Put          | Bond Future | 2072      | 2                             | 2072      | 2                               | 0.00          |
| 25/08/2021 | R035 On 04-November-21 | 12.53  | Put          | Bond Future | 22        | 0                             | 22        | 0                               | 0.00          |
| 25/08/2021 | R035 On 04-November-21 | 11.75  | Put          | Bond Future | 132       | 0                             | 132       | 0                               | 782.00        |
| 25/08/2021 | R035 On 04-November-21 | 10.26  | Put          | Bond Future | 1975      | 0                             | 1975      | 0                               | 0.00          |
| 25/08/2021 | R035 On 04-November-21 | 12.51  | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 0.00          |
| 25/08/2021 | R035 On 04-November-21 | 13.82  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 400.00        |
| 25/08/2021 | R035 On 04-November-21 | 12.52  | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 |        |              | Bond Future | 10.44     | 92.7135                       | 10.4434   | 92.7135                         | 0.00          |

| 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 Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | R035 On 03-February-22 | 11.24  | Call         | Bond Future | 6190      | 6                             | 6190      | 6                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 11.05  | Call         | Bond Future | 5326      | 5                             | 5326      | 5                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 9.70   | Call         | Bond Future | 961       | 1                             | 961       | 1                               | 683.00        |
| 25/08/2021 | R035 On 03-February-22 | 10.10  | Call         | Bond Future | 1885      | 2                             | 1885      | 2                               | 280.00        |
| 25/08/2021 | R035 On 03-February-22 | 11.88  | Call         | Bond Future | 9273      | 9                             | 9273      | 9                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 11.23  | Call         | Bond Future | 6144      | 6                             | 6144      | 6                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 11.22  | Call         | Bond Future | 6098      | 6                             | 6098      | 6                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 11.39  | Call         | Bond Future | 6894      | 7                             | 6894      | 7                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 10.65  | Call         | Bond Future | 3672      | 4                             | 3672      | 4                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 11.73  | Call         | Bond Future | 8536      | 8                             | 8536      | 8                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 11.03  | Call         | Bond Future | 5237      | 5                             | 5237      | 5                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 11.28  | Call         | Bond Future | 6377      | 6                             | 6377      | 6                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 10.26  | Call         | Bond Future | 2348      | 2                             | 2348      | 2                               | 200.00        |
| 25/08/2021 | R035 On 03-February-22 | 10.35  | Call         | Bond Future | 2627      | 3                             | 2627      | 3                               | 1,600.00      |
| 25/08/2021 | R035 On 03-February-22 | 9.92   | Call         | Bond Future | 1426      | 1                             | 1426      | 1                               | 200.00        |
| 25/08/2021 | R035 On 03-February-22 | 10.61  | Call         | Bond Future | 3523      | 3                             | 3523      | 3                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 11.11  | Call         | Bond Future | 5595      | 5                             | 5595      | 5                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 10.61  | Put          | Bond Future | 2453      | 3                             | 2453      | 3                               | 200.00        |
| 25/08/2021 | R035 On 03-February-22 | 9.92   | Put          | Bond Future | 4911      | 5                             | 4911      | 5                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 11.05  | Put          | Bond Future | 1518      | 2                             | 1518      | 2                               | 1,600.00      |
| 25/08/2021 | R035 On 03-February-22 | 10.35  | Put          | Bond Future | 3235      | 3                             | 3235      | 3                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 11.28  | Put          | Bond Future | 1186      | 1                             | 1186      | 1                               | 200.00        |
| 25/08/2021 | R035 On 03-February-22 | 10.26  | Put          | Bond Future | 3548      | 4                             | 3548      | 4                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 11.73  | Put          | Bond Future | 733       | 1                             | 733       | 1                               | 280.00        |
| 25/08/2021 | R035 On 03-February-22 | 11.39  | Put          | Bond Future | 1054      | 1                             | 1054      | 1                               | 683.00        |
| 25/08/2021 | R035 On 03-February-22 | 11.22  | Put          | Bond Future | 1265      | 1                             | 1265      | 1                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 11.23  | Put          | Bond Future | 1252      | 1                             | 1252      | 1                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 11.88  | Put          | Bond Future | 626       | 1                             | 626       | 1                               | 1,800.00      |
| 25/08/2021 | R035 On 03-February-22 | 11.03  | Put          | Bond Future | 1551      | 2                             | 1551      | 2                               | 280.00        |
| 25/08/2021 | R035 On 03-February-22 | 10.10  | Put          | Bond Future | 4150      | 4                             | 4150      | 4                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 11.11  | Put          | Bond Future | 1423      | 2                             | 1423      | 2                               | 200.00        |
| 25/08/2021 | R035 On 03-February-22 | 11.24  | Put          | Bond Future | 1238      | 1                             | 1238      | 1                               | 0.00          |
| 25/08/2021 | R035 On 03-February-22 | 10.65  | Put          | Bond Future | 2348      | 2                             | 2348      | 2                               | 683.00        |



| 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 Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | R035 On 03-February-22 | 9.70   | Put          | Bond Future | 5969      | 6                             | 5969      | 6                               | 0.00          |
| 25/08/2021 | R035 On 05-May-22      |        |              | Bond Future | 10.64     | 89.3264                       | 10.6378   | 89.3264                         | 0.00          |
| 25/08/2021 | R035 On 05-May-22      | 11.65  | Call         | Bond Future | 7546      | 7                             | 7546      | 7                               | 0.00          |
| 25/08/2021 | R035 On 05-May-22      | 11.64  | Call         | Bond Future | 7502      | 7                             | 7502      | 7                               | 0.00          |
| 25/08/2021 | R035 On 05-May-22      | 11.63  | Call         | Bond Future | 7458      | 7                             | 7458      | 7                               | 0.00          |
| 25/08/2021 | R035 On 05-May-22      | 11.63  | Put          | Bond Future | 1513      | 2                             | 1513      | 2                               | 0.00          |
| 25/08/2021 | R035 On 05-May-22      | 11.64  | Put          | Bond Future | 1500      | 2                             | 1500      | 2                               | 0.00          |
| 25/08/2021 | R035 On 05-May-22      | 11.65  | Put          | Bond Future | 1487      | 2                             | 1487      | 2                               | 0.00          |
| 25/08/2021 | R035 On 04-August-22   |        |              | Bond Future | 10.84     | 90.3607                       | 10.8418   | 90.3607                         | 0.00          |
| 25/08/2021 | R035 On 04-August-22   | 10.74  | Call         | Bond Future | 3793      | 4                             | 3793      | 4                               | 0.00          |
| 25/08/2021 | R035 On 04-August-22   | 11.13  | Call         | Bond Future | 5078      | 5                             | 5078      | 5                               | 0.00          |
| 25/08/2021 | R035 On 04-August-22   | 10.73  | Call         | Bond Future | 3762      | 4                             | 3762      | 4                               | 0.00          |
| 25/08/2021 | R035 On 04-August-22   | 10.72  | Call         | Bond Future | 3732      | 4                             | 3732      | 4                               | 0.00          |
| 25/08/2021 | R035 On 04-August-22   | 10.64  | Call         | Bond Future | 3495      | 3                             | 3495      | 3                               | 0.00          |
| 25/08/2021 | R035 On 04-August-22   | 9.84   | Call         | Bond Future | 1560      | 2                             | 1560      | 2                               | 100.00        |
| 25/08/2021 | R035 On 04-August-22   | 10.64  | Put          | Bond Future | 4743      | 5                             | 4743      | 5                               | 100.00        |
| 25/08/2021 | R035 On 04-August-22   | 9.84   | Put          | Bond Future | 8014      | 8                             | 8014      | 8                               | 0.00          |
| 25/08/2021 | R035 On 04-August-22   | 10.72  | Put          | Bond Future | 4483      | 5                             | 4483      | 5                               | 0.00          |
| 25/08/2021 | R035 On 04-August-22   | 11.13  | Put          | Bond Future | 3339      | 3                             | 3339      | 3                               | 100.00        |
| 25/08/2021 | R035 On 04-August-22   | 10.73  | Put          | Bond Future | 4451      | 5                             | 4451      | 5                               | 0.00          |
| 25/08/2021 | R035 On 04-August-22   | 10.74  | Put          | Bond Future | 4419      | 4                             | 4419      | 4                               | 0.00          |
| 25/08/2021 | R186 On 04-November-21 |        |              | Bond Future | 7.45      | 116.8299                      | 7.4490    | 116.8299                        | 65,520.00     |
| 25/08/2021 | R186 On 04-November-21 | 8.11   | Call         | Bond Future | 3223      | 3                             | 3223      | 3                               | 0.00          |
| 25/08/2021 | R186 On 04-November-21 | 8.77   | Call         | Bond Future | 5829      | 6                             | 5829      | 6                               | 0.00          |
| 25/08/2021 | R186 On 04-November-21 | 8.10   | Call         | Bond Future | 3186      | 3                             | 3186      | 3                               | 0.00          |
| 25/08/2021 | R186 On 04-November-21 | 8.09   | Call         | Bond Future | 3149      | 3                             | 3149      | 3                               | 0.00          |
| 25/08/2021 | R186 On 04-November-21 | 7.77   | Call         | Bond Future | 2059      | 2                             | 2059      | 2                               | 0.00          |
| 25/08/2021 | R186 On 04-November-21 | 8.09   | Put          | Bond Future | 299       | 0                             | 299       | 0                               | 0.00          |
| 25/08/2021 | R186 On 04-November-21 | 8.10   | Put          | Bond Future | 292       | 0                             | 292       | 0                               | 0.00          |
| 25/08/2021 | R186 On 04-November-21 | 8.77   | Put          | Bond Future | 53        | 0                             | 53        | 0                               | 15,177.00     |
| 25/08/2021 | R186 On 04-November-21 | 8.11   | Put          | Bond Future | 285       | 0                             | 285       | 0                               | 0.00          |
| 25/08/2021 | R186 On 04-November-21 | 7.77   | Put          | Bond Future | 620       | 1                             | 620       | 1                               | 15,177.00     |
| 25/08/2021 | R186 On 03-February-22 |        |              | Bond Future | 7.64      | 112.8752                      | 7.6359    | 112.8752                        | 0.00          |

| 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 Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | R186 On 03-February-22 | 7.29   | Call         | Bond Future | 1014      | 1                             | 1014      | 1                               | 0.00          |
| 25/08/2021 | R186 On 03-February-22 | 7.28   | Call         | Bond Future | 998       | 1                             | 998       | 1                               | 0.00          |
| 25/08/2021 | R186 On 03-February-22 | 7.30   | Call         | Bond Future | 1030      | 1                             | 1030      | 1                               | 0.00          |
| 25/08/2021 | R186 On 03-February-22 | 7.30   | Put          | Bond Future | 2481      | 2                             | 2481      | 2                               | 0.00          |
| 25/08/2021 | R186 On 03-February-22 | 7.28   | Put          | Bond Future | 2535      | 3                             | 2535      | 3                               | 0.00          |
| 25/08/2021 | R186 On 03-February-22 | 7.29   | Put          | Bond Future | 2508      | 3                             | 2508      | 3                               | 0.00          |
| 25/08/2021 | R186 On 05-May-22      |        |              | Bond Future | 7.83      | 114.2035                      | 7.8341    | 114.2035                        | 0.00          |
| 25/08/2021 | R186 On 05-May-22      | 8.31   | Call         | Bond Future | 3188      | 3                             | 3188      | 3                               | 0.00          |
| 25/08/2021 | R186 On 05-May-22      | 7.88   | Call         | Bond Future | 2128      | 2                             | 2128      | 2                               | 435.00        |
| 25/08/2021 | R186 On 05-May-22      | 8.64   | Call         | Bond Future | 4137      | 4                             | 4137      | 4                               | 0.00          |
| 25/08/2021 | R186 On 05-May-22      | 8.30   | Call         | Bond Future | 3161      | 3                             | 3161      | 3                               | 0.00          |
| 25/08/2021 | R186 On 05-May-22      | 8.32   | Call         | Bond Future | 3215      | 3                             | 3215      | 3                               | 0.00          |
| 25/08/2021 | R186 On 05-May-22      | 7.28   | Call         | Bond Future | 1034      | 1                             | 1034      | 1                               | 435.00        |
| 25/08/2021 | R186 On 05-May-22      | 8.32   | Put          | Bond Future | 1269      | 1                             | 1269      | 1                               | 0.00          |
| 25/08/2021 | R186 On 05-May-22      | 7.28   | Put          | Bond Future | 3308      | 3                             | 3308      | 3                               | 0.00          |
| 25/08/2021 | R186 On 05-May-22      | 8.30   | Put          | Bond Future | 1293      | 1                             | 1293      | 1                               | 0.00          |
| 25/08/2021 | R186 On 05-May-22      | 7.88   | Put          | Bond Future | 1942      | 2                             | 1942      | 2                               | 0.00          |
| 25/08/2021 | R186 On 05-May-22      | 8.64   | Put          | Bond Future | 932       | 1                             | 932       | 1                               | 435.00        |
| 25/08/2021 | R186 On 05-May-22      | 8.31   | Put          | Bond Future | 1281      | 1                             | 1281      | 1                               | 0.00          |
| 25/08/2021 | R186 On 04-August-22   |        |              | Bond Future | 8.05      | 110.2606                      | 8.0487    | 110.2606                        | 0.00          |
| 25/08/2021 | R186 On 04-August-22   | 8.14   | Call         | Bond Future | 2480      | 2                             | 2480      | 2                               | 0.00          |
| 25/08/2021 | R186 On 04-August-22   | 8.13   | Call         | Bond Future | 2459      | 2                             | 2459      | 2                               | 0.00          |
| 25/08/2021 | R186 On 04-August-22   | 8.15   | Call         | Bond Future | 2501      | 2                             | 2501      | 2                               | 0.00          |
| 25/08/2021 | R186 On 04-August-22   | 8.15   | Put          | Bond Future | 2115      | 2                             | 2115      | 2                               | 0.00          |
| 25/08/2021 | R186 On 04-August-22   | 8.13   | Put          | Bond Future | 2149      | 2                             | 2149      | 2                               | 0.00          |
| 25/08/2021 | R186 On 04-August-22   | 8.14   | Put          | Bond Future | 2132      | 2                             | 2132      | 2                               | 0.00          |
| 25/08/2021 | R197 On 04-November-21 |        |              | Bond Future | 326.24    | 326.2979                      | 326.2397  | 326.2979                        | 1,274.00      |
| 25/08/2021 | R197 On 03-February-22 |        |              | Bond Future | 321.80    | 321.8644                      | 321.8026  | 321.8644                        | 0.00          |
| 25/08/2021 | R197 On 05-May-22      |        |              | Bond Future | 325.66    | 325.7271                      | 325.6628  | 325.7271                        | 0.00          |
| 25/08/2021 | R197 On 04-August-22   |        |              | Bond Future | 321.32    | 321.3887                      | 321.3224  | 321.3887                        | 0.00          |
| 25/08/2021 | R202 On 04-November-21 |        |              | Bond Future | 237.85    | 237.8371                      | 237.8482  | 237.8371                        | 8,324.00      |
| 25/08/2021 | R202 On 03-February-22 |        |              | Bond Future | 236.24    | 236.2308                      | 236.2400  | 236.2308                        | 0.00          |
| 25/08/2021 | R202 On 05-May-22      |        |              | Bond Future | 239.07    | 239.0656                      | 239.0735  | 239.0656                        | 0.00          |

| 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 Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | R202 On 04-August-22   |        |              | Bond Future | 237.59    | 237.5794                      | 237.5865  | 237.5794                        | 0.00          |
| 25/08/2021 | R209 On 04-November-21 |        |              | Bond Future | 10.22     | 70.9065                       | 10.2190   | 70.9065                         | 37,855.00     |
| 25/08/2021 | R209 On 04-November-21 | 12.18  | Call         | Bond Future | 10265     | 10                            | 10265     | 10                              | 0.00          |
| 25/08/2021 | R209 On 04-November-21 | 9.50   | Call         | Bond Future | 293       | 0                             | 293       | 0                               | 6,000.00      |
| 25/08/2021 | R209 On 04-November-21 | 10.25  | Call         | Bond Future | 1820      | 0                             | 1820      | 0                               | 0.00          |
| 25/08/2021 | R209 On 04-November-21 | 12.17  | Call         | Bond Future | 10219     | 10                            | 10219     | 10                              | 0.00          |
| 25/08/2021 | R209 On 04-November-21 | 12.00  | Call         | Bond Future | 9438      | 9                             | 9438      | 9                               | 0.00          |
| 25/08/2021 | R209 On 04-November-21 | 12.19  | Call         | Bond Future | 10310     | 10                            | 10310     | 10                              | 0.00          |
| 25/08/2021 | R209 On 04-November-21 | 10.50  | Call         | Bond Future | 2676      | 3                             | 2676      | 3                               | 0.00          |
| 25/08/2021 | R209 On 04-November-21 | 10.00  | Call         | Bond Future | 1136      | 1                             | 1136      | 1                               | 0.00          |
| 25/08/2021 | R209 On 04-November-21 | 10.00  | Put          | Bond Future | 2429      | 3                             | 2429      | 3                               | 3,100.00      |
| 25/08/2021 | R209 On 04-November-21 | 10.25  | Put          | Bond Future | 1640      | 0                             | 1640      | 0                               | 2,000.00      |
| 25/08/2021 | R209 On 04-November-21 | 12.19  | Put          | Bond Future | 40        | 0                             | 40        | 0                               | 0.00          |
| 25/08/2021 | R209 On 04-November-21 | 12.00  | Put          | Bond Future | 60        | 0                             | 60        | 0                               | 9,000.00      |
| 25/08/2021 | R209 On 04-November-21 | 12.18  | Put          | Bond Future | 41        | 0                             | 41        | 0                               | 0.00          |
| 25/08/2021 | R209 On 04-November-21 | 12.17  | Put          | Bond Future | 42        | 0                             | 42        | 0                               | 0.00          |
| 25/08/2021 | R209 On 04-November-21 | 10.50  | Put          | Bond Future | 1065      | 1                             | 1065      | 1                               | 7,400.00      |
| 25/08/2021 | R209 On 04-November-21 | 9.50   | Put          | Bond Future | 4664      | 5                             | 4664      | 5                               | 0.00          |
| 25/08/2021 | R209 On 03-February-22 |        |              | Bond Future | 10.39     | 71.7120                       | 10.3908   | 71.7120                         | 0.00          |
| 25/08/2021 | R209 On 03-February-22 | 11.04  | Call         | Bond Future | 4765      | 5                             | 4765      | 5                               | 0.00          |
| 25/08/2021 | R209 On 03-February-22 | 11.03  | Call         | Bond Future | 4725      | 5                             | 4725      | 5                               | 0.00          |
| 25/08/2021 | R209 On 03-February-22 | 11.02  | Call         | Bond Future | 4686      | 5                             | 4686      | 5                               | 0.00          |
| 25/08/2021 | R209 On 03-February-22 | 11.02  | Put          | Bond Future | 1233      | 1                             | 1233      | 1                               | 0.00          |
| 25/08/2021 | R209 On 03-February-22 | 11.03  | Put          | Bond Future | 1220      | 1                             | 1220      | 1                               | 0.00          |
| 25/08/2021 | R209 On 03-February-22 | 11.04  | Put          | Bond Future | 1207      | 1                             | 1207      | 1                               | 0.00          |
| 25/08/2021 | R209 On 05-May-22      |        |              | Bond Future | 10.56     | 69.4147                       | 10.5648   | 69.4147                         | 0.00          |
| 25/08/2021 | R209 On 05-May-22      | 11.45  | Call         | Bond Future | 6128      | 6                             | 6128      | 6                               | 0.00          |
| 25/08/2021 | R209 On 05-May-22      | 11.44  | Call         | Bond Future | 6090      | 6                             | 6090      | 6                               | 0.00          |
| 25/08/2021 | R209 On 05-May-22      | 11.43  | Call         | Bond Future | 6052      | 6                             | 6052      | 6                               | 0.00          |
| 25/08/2021 | R209 On 05-May-22      | 11.43  | Put          | Bond Future | 1476      | 1                             | 1476      | 1                               | 0.00          |
| 25/08/2021 | R209 On 05-May-22      | 11.44  | Put          | Bond Future | 1464      | 1                             | 1464      | 1                               | 0.00          |
| 25/08/2021 | R209 On 05-May-22      | 11.45  | Put          | Bond Future | 1452      | 1                             | 1452      | 1                               | 0.00          |
| 25/08/2021 | R209 On 04-August-22   |        |              | Bond Future | 10.74     | 70.2188                       | 10.7436   | 70.2188                         | 0.00          |

| 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 Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | R209 On 04-August-22   | 10.59  | Call         | Bond Future | 3122      | 3                             | 3122      | 3                               | 0.00          |
| 25/08/2021 | R209 On 04-August-22   | 10.57  | Call         | Bond Future | 3070      | 3                             | 3070      | 3                               | 0.00          |
| 25/08/2021 | R209 On 04-August-22   | 10.58  | Call         | Bond Future | 3096      | 3                             | 3096      | 3                               | 0.00          |
| 25/08/2021 | R209 On 04-August-22   | 10.58  | Put          | Bond Future | 3990      | 4                             | 3990      | 4                               | 0.00          |
| 25/08/2021 | R209 On 04-August-22   | 10.57  | Put          | Bond Future | 4019      | 4                             | 4019      | 4                               | 0.00          |
| 25/08/2021 | R209 On 04-August-22   | 10.59  | Put          | Bond Future | 3961      | 4                             | 3961      | 4                               | 0.00          |
| 25/08/2021 | R210 On 04-November-21 |        |              | Bond Future | 210.74    | 210.7483                      | 210.7387  | 210.7483                        | 1,486.00      |
| 25/08/2021 | R210 On 03-February-22 |        |              | Bond Future | 213.18    | 213.1937                      | 213.1819  | 213.1937                        | 0.00          |
| 25/08/2021 | R210 On 05-May-22      |        |              | Bond Future | 212.89    | 212.8992                      | 212.8861  | 212.8992                        | 0.00          |
| 25/08/2021 | R210 On 04-August-22   |        |              | Bond Future | 215.52    | 215.5369                      | 215.5230  | 215.5369                        | 0.00          |
| 25/08/2021 | R212 On 04-November-21 |        |              | Bond Future | 174.94    | 174.9785                      | 174.9392  | 174.9785                        | 1,025.00      |
| 25/08/2021 | R213 On 04-November-21 |        |              | Bond Future | 9.34      | 86.8442                       | 9.3404    | 86.8442                         | 9,684.00      |
| 25/08/2021 | R213 On 04-November-21 | 11.10  | Call         | Bond Future | 9138      | 9                             | 9138      | 9                               | 0.00          |
| 25/08/2021 | R213 On 04-November-21 | 11.09  | Call         | Bond Future | 9091      | 9                             | 9091      | 9                               | 0.00          |
| 25/08/2021 | R213 On 04-November-21 | 11.11  | Call         | Bond Future | 9184      | 9                             | 9184      | 9                               | 0.00          |
| 25/08/2021 | R213 On 04-November-21 | 11.09  | Put          | Bond Future | 56        | 0                             | 56        | 0                               | 0.00          |
| 25/08/2021 | R213 On 04-November-21 | 11.10  | Put          | Bond Future | 55        | 0                             | 55        | 0                               | 0.00          |
| 25/08/2021 | R213 On 04-November-21 | 11.11  | Put          | Bond Future | 54        | 0                             | 54        | 0                               | 0.00          |
| 25/08/2021 | R213 On 03-February-22 |        |              | Bond Future | 9.53      | 87.8306                       | 9.5308    | 87.8306                         | 0.00          |
| 25/08/2021 | R213 On 03-February-22 | 9.97   | Call         | Bond Future | 3806      | 4                             | 3806      | 4                               | 0.00          |
| 25/08/2021 | R213 On 03-February-22 | 9.96   | Call         | Bond Future | 3771      | 4                             | 3771      | 4                               | 0.00          |
| 25/08/2021 | R213 On 03-February-22 | 10.15  | Call         | Bond Future | 4465      | 4                             | 4465      | 4                               | 0.00          |
| 25/08/2021 | R213 On 03-February-22 | 9.58   | Call         | Bond Future | 2550      | 2                             | 2550      | 2                               | 0.00          |
| 25/08/2021 | R213 On 03-February-22 | 10.25  | Call         | Bond Future | 4846      | 5                             | 4846      | 5                               | 0.00          |
| 25/08/2021 | R213 On 03-February-22 | 9.76   | Call         | Bond Future | 3095      | 3                             | 3095      | 3                               | 0.00          |
| 25/08/2021 | R213 On 03-February-22 | 10.60  | Call         | Bond Future | 6242      | 6                             | 6242      | 6                               | 0.00          |
| 25/08/2021 | R213 On 03-February-22 | 9.22   | Call         | Bond Future | 1626      | 2                             | 1626      | 2                               | 430.00        |
| 25/08/2021 | R213 On 03-February-22 | 10.17  | Call         | Bond Future | 4540      | 4                             | 4540      | 4                               | 0.00          |
| 25/08/2021 | R213 On 03-February-22 | 9.15   | Call         | Bond Future | 1471      | 1                             | 1471      | 1                               | 220.00        |
| 25/08/2021 | R213 On 03-February-22 | 9.98   | Call         | Bond Future | 3841      | 4                             | 3841      | 4                               | 0.00          |
| 25/08/2021 | R213 On 03-February-22 | 8.63   | Call         | Bond Future | 596       | 1                             | 596       | 1                               | 200.00        |
| 25/08/2021 | R213 On 03-February-22 | 8.80   | Call         | Bond Future | 828       | 1                             | 828       | 1                               | 102.00        |
| 25/08/2021 | R213 On 03-February-22 | 10.00  | Call         | Bond Future | 3912      | 4                             | 3912      | 4                               | 0.00          |

| 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 Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | R213 On 03-February-22 | 10.67  | Call         | Bond Future | 6530      | 6                             | 6530      | 6                               | 0.00          |
| 25/08/2021 | R213 On 03-February-22 | 10.67  | Put          | Bond Future | 678       | 1                             | 678       | 1                               | 220.00        |
| 25/08/2021 | R213 On 03-February-22 | 10.00  | Put          | Bond Future | 1436      | 2                             | 1436      | 2                               | 430.00        |
| 25/08/2021 | R213 On 03-February-22 | 9.22   | Put          | Bond Future | 3319      | 3                             | 3319      | 3                               | 0.00          |
| 25/08/2021 | R213 On 03-February-22 | 10.60  | Put          | Bond Future | 734       | 1                             | 734       | 1                               | 430.00        |
| 25/08/2021 | R213 On 03-February-22 | 8.80   | Put          | Bond Future | 4879      | 5                             | 4879      | 5                               | 0.00          |
| 25/08/2021 | R213 On 03-February-22 | 9.98   | Put          | Bond Future | 1469      | 2                             | 1469      | 2                               | 0.00          |
| 25/08/2021 | R213 On 03-February-22 | 9.58   | Put          | Bond Future | 2287      | 2                             | 2287      | 2                               | 200.00        |
| 25/08/2021 | R213 On 03-February-22 | 8.63   | Put          | Bond Future | 5623      | 6                             | 5623      | 6                               | 0.00          |
| 25/08/2021 | R213 On 03-February-22 | 10.17  | Put          | Bond Future | 1190      | 1                             | 1190      | 1                               | 220.00        |
| 25/08/2021 | R213 On 03-February-22 | 9.15   | Put          | Bond Future | 3552      | 4                             | 3552      | 4                               | 0.00          |
| 25/08/2021 | R213 On 03-February-22 | 9.76   | Put          | Bond Future | 1874      | 2                             | 1874      | 2                               | 102.00        |
| 25/08/2021 | R213 On 03-February-22 | 10.25  | Put          | Bond Future | 1089      | 1                             | 1089      | 1                               | 102.00        |
| 25/08/2021 | R213 On 03-February-22 | 10.15  | Put          | Bond Future | 1217      | 1                             | 1217      | 1                               | 200.00        |
| 25/08/2021 | R213 On 03-February-22 | 9.96   | Put          | Bond Future | 1502      | 2                             | 1502      | 2                               | 0.00          |
| 25/08/2021 | R213 On 03-February-22 | 9.97   | Put          | Bond Future | 1486      | 2                             | 1486      | 2                               | 0.00          |
| 25/08/2021 | R213 On 05-May-22      |        |              | Bond Future | 9.72      | 85.3319                       | 9.7192    | 85.3319                         | 0.00          |
| 25/08/2021 | R213 On 05-May-22      | 10.64  | Call         | Bond Future | 5916      | 6                             | 5916      | 6                               | 0.00          |
| 25/08/2021 | R213 On 05-May-22      | 10.65  | Call         | Bond Future | 5953      | 6                             | 5953      | 6                               | 0.00          |
| 25/08/2021 | R213 On 05-May-22      | 10.63  | Call         | Bond Future | 5879      | 6                             | 5879      | 6                               | 0.00          |
| 25/08/2021 | R213 On 05-May-22      | 10.65  | Put          | Bond Future | 1271      | 1                             | 1271      | 1                               | 0.00          |
| 25/08/2021 | R213 On 05-May-22      | 10.63  | Put          | Bond Future | 1293      | 1                             | 1293      | 1                               | 0.00          |
| 25/08/2021 | R213 On 05-May-22      | 10.64  | Put          | Bond Future | 1282      | 1                             | 1282      | 1                               | 0.00          |
| 25/08/2021 | R213 On 04-August-22   |        |              | Bond Future | 9.92      | 86.3240                       | 9.9181    | 86.3240                         | 0.00          |
| 25/08/2021 | R213 On 04-August-22   | 9.90   | Call         | Bond Future | 3228      | 3                             | 3228      | 3                               | 0.00          |
| 25/08/2021 | R213 On 04-August-22   | 9.89   | Call         | Bond Future | 3202      | 3                             | 3202      | 3                               | 0.00          |
| 25/08/2021 | R213 On 04-August-22   | 9.88   | Call         | Bond Future | 3177      | 3                             | 3177      | 3                               | 0.00          |
| 25/08/2021 | R213 On 04-August-22   | 9.90   | Put          | Bond Future | 3320      | 3                             | 3320      | 3                               | 0.00          |
| 25/08/2021 | R213 On 04-August-22   | 9.88   | Put          | Bond Future | 3370      | 3                             | 3370      | 3                               | 0.00          |
| 25/08/2021 | R213 On 04-August-22   | 9.89   | Put          | Bond Future | 3345      | 3                             | 3345      | 3                               | 0.00          |
| 25/08/2021 | R214 On 04-November-21 |        |              | Bond Future | 10.61     | 67.5939                       | 10.6074   | 67.5939                         | 18,091.00     |
| 25/08/2021 | R214 On 04-November-21 | 12.48  | Call         | Bond Future | 9889      | 10                            | 9889      | 10                              | 0.00          |
| 25/08/2021 | R214 On 04-November-21 | 12.47  | Call         | Bond Future | 9844      | 10                            | 9844      | 10                              | 0.00          |

| 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 Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | R214 On 04-November-21 | 12.46  | Call         | Bond Future | 9799      | 10                            | 9799      | 10                              | 0.00          |
| 25/08/2021 | R214 On 04-November-21 | 12.46  | Put          | Bond Future | 57        | 0                             | 57        | 0                               | 0.00          |
| 25/08/2021 | R214 On 04-November-21 | 12.48  | Put          | Bond Future | 55        | 0                             | 55        | 0                               | 0.00          |
| 25/08/2021 | R214 On 04-November-21 | 12.47  | Put          | Bond Future | 56        | 0                             | 56        | 0                               | 0.00          |
| 25/08/2021 | R214 On 03-February-22 |        |              | Bond Future | 10.78     | 68.3615                       | 10.7800   | 68.3615                         | 0.00          |
| 25/08/2021 | R214 On 03-February-22 | 11.40  | Call         | Bond Future | 4780      | 5                             | 4780      | 5                               | 0.00          |
| 25/08/2021 | R214 On 03-February-22 | 11.39  | Call         | Bond Future | 4741      | 5                             | 4741      | 5                               | 0.00          |
| 25/08/2021 | R214 On 03-February-22 | 11.41  | Call         | Bond Future | 4820      | 5                             | 4820      | 5                               | 0.00          |
| 25/08/2021 | R214 On 03-February-22 | 11.39  | Put          | Bond Future | 1343      | 1                             | 1343      | 1                               | 0.00          |
| 25/08/2021 | R214 On 03-February-22 | 11.40  | Put          | Bond Future | 1329      | 1                             | 1329      | 1                               | 0.00          |
| 25/08/2021 | R214 On 03-February-22 | 11.41  | Put          | Bond Future | 1315      | 1                             | 1315      | 1                               | 0.00          |
| 25/08/2021 | R214 On 05-May-22      |        |              | Bond Future | 10.95     | 65.8862                       | 10.9486   | 65.8862                         | 0.00          |
| 25/08/2021 | R214 On 05-May-22      | 11.74  | Call         | Bond Future | 5836      | 6                             | 5836      | 6                               | 0.00          |
| 25/08/2021 | R214 On 05-May-22      | 11.73  | Call         | Bond Future | 5799      | 6                             | 5799      | 6                               | 0.00          |
| 25/08/2021 | R214 On 05-May-22      | 11.75  | Call         | Bond Future | 5874      | 6                             | 5874      | 6                               | 0.00          |
| 25/08/2021 | R214 On 05-May-22      | 11.73  | Put          | Bond Future | 1595      | 2                             | 1595      | 2                               | 0.00          |
| 25/08/2021 | R214 On 05-May-22      | 11.74  | Put          | Bond Future | 1582      | 2                             | 1582      | 2                               | 0.00          |
| 25/08/2021 | R214 On 05-May-22      | 11.75  | Put          | Bond Future | 1569      | 2                             | 1569      | 2                               | 0.00          |
| 25/08/2021 | R214 On 04-August-22   |        |              | Bond Future | 11.12     | 66.6482                       | 11.1239   | 66.6482                         | 0.00          |
| 25/08/2021 | R214 On 04-August-22   | 10.98  | Call         | Bond Future | 3188      | 3                             | 3188      | 3                               | 0.00          |
| 25/08/2021 | R214 On 04-August-22   | 10.97  | Call         | Bond Future | 3161      | 3                             | 3161      | 3                               | 0.00          |
| 25/08/2021 | R214 On 04-August-22   | 10.99  | Call         | Bond Future | 3216      | 3                             | 3216      | 3                               | 0.00          |
| 25/08/2021 | R214 On 04-August-22   | 10.98  | Put          | Bond Future | 3992      | 4                             | 3992      | 4                               | 0.00          |
| 25/08/2021 | R214 On 04-August-22   | 10.97  | Put          | Bond Future | 4021      | 4                             | 4021      | 4                               | 0.00          |
| 25/08/2021 | R214 On 04-August-22   | 10.99  | Put          | Bond Future | 3963      | 4                             | 3963      | 4                               | 0.00          |
| 25/08/2021 | R248 On 04-November-21 |        |              | Bond Future | 10.57     | 85.3940                       | 10.5702   | 85.3940                         | 167,793.00    |
| 25/08/2021 | R248 On 04-November-21 | 12.84  | Call         | Bond Future | 14611     | 14                            | 14611     | 14                              | 0.00          |
| 25/08/2021 | R248 On 04-November-21 | 12.83  | Call         | Bond Future | 14558     | 14                            | 14558     | 14                              | 0.00          |
| 25/08/2021 | R248 On 04-November-21 | 10.30  | Call         | Bond Future | 1304      | 1                             | 1304      | 1                               | 0.00          |
| 25/08/2021 | R248 On 04-November-21 | 9.60   | Call         | Bond Future | 145       | 0                             | 145       | 0                               | 0.00          |
| 25/08/2021 | R248 On 04-November-21 | 10.20  | Call         | Bond Future | 1031      | 1                             | 1031      | 1                               | 1,050.00      |
| 25/08/2021 | R248 On 04-November-21 | 10.80  | Call         | Bond Future | 3224      | 3                             | 3224      | 3                               | 1,050.00      |
| 25/08/2021 | R248 On 04-November-21 | 12.85  | Call         | Bond Future | 14664     | 14                            | 14664     | 14                              | 0.00          |

| 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 Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2021 | R248 On 04-November-21 | 12.85  | Put          | Bond Future | 31        | 0                             | 31        | 0                               | 0.00          |
| 25/08/2021 | R248 On 04-November-21 | 10.80  | Put          | Bond Future | 1509      | 2                             | 1509      | 2                               | 0.00          |
| 25/08/2021 | R248 On 04-November-21 | 10.20  | Put          | Bond Future | 3928      | 4                             | 3928      | 4                               | 0.00          |
| 25/08/2021 | R248 On 04-November-21 | 9.60   | Put          | Bond Future | 8118      | 8                             | 8118      | 8                               | 0.00          |
| 25/08/2021 | R248 On 04-November-21 | 12.83  | Put          | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 25/08/2021 | R248 On 04-November-21 | 10.30  | Put          | Bond Future | 3401      | 4                             | 3401      | 4                               | 0.00          |
| 25/08/2021 | R248 On 04-November-21 | 12.84  | Put          | Bond Future | 32        | 0                             | 32        | 0                               | 0.00          |
| 25/08/2021 | R248 On 03-February-22 |        |              | Bond Future | 10.74     | 86.3638                       | 10.7403   | 86.3638                         | 0.00          |
| 25/08/2021 | R248 On 03-February-22 | 11.49  | Call         | Bond Future | 6644      | 7                             | 6644      | 7                               | 0.00          |
| 25/08/2021 | R248 On 03-February-22 | 11.48  | Call         | Bond Future | 6593      | 7                             | 6593      | 7                               | 0.00          |
| 25/08/2021 | R248 On 03-February-22 | 9.80   | Call         | Bond Future | 657       | 1                             | 657       | 1                               | 1,300.00      |
| 25/08/2021 | R248 On 03-February-22 | 11.47  | Call         | Bond Future | 6542      | 7                             | 6542      | 7                               | 0.00          |
| 25/08/2021 | R248 On 03-February-22 | 10.50  | Call         | Bond Future | 2365      | 2                             | 2365      | 2                               | 1,300.00      |
| 25/08/2021 | R248 On 03-February-22 | 9.80   | Put          | Bond Future | 8147      | 8                             | 8147      | 8                               | 0.00          |
| 25/08/2021 | R248 On 03-February-22 | 10.50  | Put          | Bond Future | 4175      | 4                             | 4175      | 4                               | 0.00          |
| 25/08/2021 | R248 On 03-February-22 | 11.49  | Put          | Bond Future | 1411      | 2                             | 1411      | 2                               | 0.00          |
| 25/08/2021 | R248 On 03-February-22 | 11.47  | Put          | Bond Future | 1442      | 2                             | 1442      | 2                               | 0.00          |
| 25/08/2021 | R248 On 03-February-22 | 11.48  | Put          | Bond Future | 1427      | 2                             | 1427      | 2                               | 0.00          |
| 25/08/2021 | R248 On 05-May-22      |        |              | Bond Future | 10.91     | 82.9651                       | 10.9063   | 82.9651                         | 0.00          |
| 25/08/2021 | R248 On 05-May-22      | 11.81  | Call         | Bond Future | 7835      | 8                             | 7835      | 8                               | 0.00          |
| 25/08/2021 | R248 On 05-May-22      | 11.80  | Call         | Bond Future | 7787      | 8                             | 7787      | 8                               | 0.00          |
| 25/08/2021 | R248 On 05-May-22      | 11.79  | Call         | Bond Future | 7739      | 8                             | 7739      | 8                               | 0.00          |
| 25/08/2021 | R248 On 05-May-22      | 11.79  | Put          | Bond Future | 1788      | 2                             | 1788      | 2                               | 0.00          |
| 25/08/2021 | R248 On 05-May-22      | 11.81  | Put          | Bond Future | 1759      | 2                             | 1759      | 2                               | 0.00          |
| 25/08/2021 | R248 On 05-May-22      | 11.80  | Put          | Bond Future | 1774      | 2                             | 1774      | 2                               | 0.00          |
| 25/08/2021 | R248 On 04-August-22   |        |              | Bond Future | 11.08     | 83.9249                       | 11.0791   | 83.9249                         | 0.00          |
| 25/08/2021 | R248 On 04-August-22   | 11.00  | Call         | Bond Future | 4225      | 4                             | 4225      | 4                               | 0.00          |
| 25/08/2021 | R248 On 04-August-22   | 10.99  | Call         | Bond Future | 4190      | 4                             | 4190      | 4                               | 0.00          |
| 25/08/2021 | R248 On 04-August-22   | 10.98  | Call         | Bond Future | 4155      | 4                             | 4155      | 4                               | 0.00          |
| 25/08/2021 | R248 On 04-August-22   | 10.98  | Put          | Bond Future | 4855      | 5                             | 4855      | 5                               | 0.00          |
| 25/08/2021 | R248 On 04-August-22   | 10.99  | Put          | Bond Future | 4819      | 5                             | 4819      | 5                               | 0.00          |
| 25/08/2021 | R248 On 04-August-22   | 11.00  | Put          | Bond Future | 4782      | 5                             | 4782      | 5                               | 0.00          |