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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/06/2021 TO: 01/06/2021

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | 2025 On 05-August-21   |        |              | Bond Future        | 153.72    | 153.6952                      | 153.7188  | 153.6952                        | 5,368.00      |
| 01/06/2021 | 2025 On 04-November-21 |        |              | Bond Future        | 155.44    | 155.4401                      | 155.4404  | 155.4401                        | 0.00          |
| 01/06/2021 | 2025 On 03-February-22 |        |              | Bond Future        | 155.71    | 155.7353                      | 155.7093  | 155.7353                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | 2025 On 05-May-22      |        |              | Bond Future | 157.59    | 157.6281                      | 157.5885  | 157.6281                        | 0.00          |
| 01/06/2021 | 2029 On 05-August-21   |        |              | Bond Future | 114.98    | 114.9225                      | 114.9839  | 114.9225                        | 3,031.00      |
| 01/06/2021 | 2029 On 04-November-21 |        |              | Bond Future | 115.12    | 115.0762                      | 115.1207  | 115.0762                        | 0.00          |
| 01/06/2021 | 2029 On 03-February-22 |        |              | Bond Future | 116.47    | 116.4484                      | 116.4742  | 116.4484                        | 0.00          |
| 01/06/2021 | 2029 On 05-May-22      |        |              | Bond Future | 116.70    | 116.6883                      | 116.7043  | 116.6883                        | 0.00          |
| 01/06/2021 | 2030 On 05-August-21   |        |              | Bond Future | 9.03      | 94.1434                       | 94.2127   | 94.1434                         | 100,948.00    |
| 01/06/2021 | 2030 On 05-August-21   | 10.43  | Call         | Bond Future | 7641      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | 2030 On 05-August-21   | 8.50   | Call         | Bond Future | 897       | 1                             | 1         | 1                               | 5,000.00      |
| 01/06/2021 | 2030 On 05-August-21   | 9.50   | Call         | Bond Future | 3652      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | 2030 On 05-August-21   | 9.75   | Call         | Bond Future | 4652      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | 2030 On 05-August-21   | 8.95   | Call         | Bond Future | 1863      | 2                             | 2         | 2                               | 600.00        |
| 01/06/2021 | 2030 On 05-August-21   | 10.30  | Call         | Bond Future | 7048      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | 2030 On 05-August-21   | 7.70   | Call         | Bond Future | 152       | 0                             | 0         | 0                               | 200.00        |
| 01/06/2021 | 2030 On 05-August-21   | 10.42  | Call         | Bond Future | 7595      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | 2030 On 05-August-21   | 10.41  | Call         | Bond Future | 7549      | 7                             | 8         | 7                               | 0.00          |
| 01/06/2021 | 2030 On 05-August-21   | 10.15  | Call         | Bond Future | 6378      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | 2030 On 05-August-21   | 8.83   | Call         | Bond Future | 1562      | 2                             | 2         | 2                               | 479.00        |
| 01/06/2021 | 2030 On 05-August-21   | 9.45   | Call         | Bond Future | 3464      | 3                             | 3         | 3                               | 600.00        |
| 01/06/2021 | 2030 On 05-August-21   | 12.10  | Call         | Bond Future | 15340     | 15                            | 15        | 15                              | 0.00          |
| 01/06/2021 | 2030 On 05-August-21   | 8.78   | Call         | Bond Future | 1446      | 1                             | 1         | 1                               | 200.00        |
| 01/06/2021 | 2030 On 05-August-21   | 7.70   | Put          | Bond Future | 8016      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | 2030 On 05-August-21   | 12.10  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 600.00        |
| 01/06/2021 | 2030 On 05-August-21   | 10.30  | Put          | Bond Future | 277       | 0                             | 0         | 0                               | 200.00        |
| 01/06/2021 | 2030 On 05-August-21   | 8.78   | Put          | Bond Future | 2875      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2030 On 05-August-21   | 10.41  | Put          | Bond Future | 220       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | 2030 On 05-August-21   | 8.50   | Put          | Bond Future | 3943      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | 2030 On 05-August-21   | 10.42  | Put          | Bond Future | 215       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | 2030 On 05-August-21   | 8.95   | Put          | Bond Future | 2326      | 2                             | 2         | 2                               | 0.00          |
| 01/06/2021 | 2030 On 05-August-21   | 9.45   | Put          | Bond Future | 1161      | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | 2030 On 05-August-21   | 9.75   | Put          | Bond Future | 738       | 1                             | 1         | 1                               | 479.00        |
| 01/06/2021 | 2030 On 05-August-21   | 8.83   | Put          | Bond Future | 2705      | 3                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | 2030 On 05-August-21   | 9.50   | Put          | Bond Future | 1078      | 1                             | 1         | 1                               | 5,000.00      |
| 01/06/2021 | 2030 On 05-August-21   | 10.15  | Put          | Bond Future | 374       | 0                             | 0         | 0                               | 479.00        |
| 01/06/2021 | 2030 On 05-August-21   | 10.43  | Put          | Bond Future | 211       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | 2030 On 04-November-21 |        |              | Bond Future | 9.22      | 95.1901                       | 95.2455   | 95.1901                         | 0.00          |
| 01/06/2021 | 2030 On 04-November-21 | 8.77   | Call         | Bond Future | 1877      | 2                             | 2         | 2                               | 300.00        |
| 01/06/2021 | 2030 On 04-November-21 | 11.44  | Call         | Bond Future | 11341     | 11                            | 11        | 11                              | 0.00          |
| 01/06/2021 | 2030 On 04-November-21 | 10.61  | Call         | Bond Future | 7902      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | 2030 On 04-November-21 | 9.90   | Call         | Bond Future | 5177      | 5                             | 5         | 5                               | 29.00         |
| 01/06/2021 | 2030 On 04-November-21 | 10.59  | Call         | Bond Future | 7823      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | 2030 On 04-November-21 | 11.26  | Call         | Bond Future | 10579     | 11                            | 11        | 11                              | 0.00          |
| 01/06/2021 | 2030 On 04-November-21 | 9.20   | Call         | Bond Future | 2921      | 3                             | 3         | 3                               | 29.00         |
| 01/06/2021 | 2030 On 04-November-21 | 8.27   | Call         | Bond Future | 1006      | 1                             | 1         | 1                               | 300.00        |
| 01/06/2021 | 2030 On 04-November-21 | 10.60  | Call         | Bond Future | 7862      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | 2030 On 04-November-21 | 10.60  | Put          | Bond Future | 747       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | 2030 On 04-November-21 | 10.59  | Put          | Bond Future | 756       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | 2030 On 04-November-21 | 8.77   | Put          | Bond Future | 4360      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | 2030 On 04-November-21 | 11.44  | Put          | Bond Future | 237       | 0                             | 0         | 0                               | 300.00        |
| 01/06/2021 | 2030 On 04-November-21 | 8.27   | Put          | Bond Future | 6347      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | 2030 On 04-November-21 | 9.20   | Put          | Bond Future | 3030      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2030 On 04-November-21 | 10.61  | Put          | Bond Future | 737       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | 2030 On 04-November-21 | 11.26  | Put          | Bond Future | 308       | 0                             | 0         | 0                               | 29.00         |
| 01/06/2021 | 2030 On 04-November-21 | 9.90   | Put          | Bond Future | 1580      | 2                             | 2         | 2                               | 0.00          |
| 01/06/2021 | 2030 On 03-February-22 |        |              | Bond Future | 9.42      | 92.2987                       | 92.3387   | 92.2987                         | 0.00          |
| 01/06/2021 | 2030 On 03-February-22 | 9.60   | Call         | Bond Future | 3932      | 4                             | 4         | 4                               | 1,000.00      |
| 01/06/2021 | 2030 On 03-February-22 | 10.85  | Call         | Bond Future | 8202      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | 2030 On 03-February-22 | 9.78   | Call         | Bond Future | 4470      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | 2030 On 03-February-22 | 9.43   | Call         | Bond Future | 3455      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2030 On 03-February-22 | 9.44   | Call         | Bond Future | 3482      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2030 On 03-February-22 | 8.39   | Call         | Bond Future | 1285      | 1                             | 1         | 1                               | 101.00        |
| 01/06/2021 | 2030 On 03-February-22 | 9.45   | Call         | Bond Future | 3509      | 3                             | 4         | 3                               | 0.00          |
| 01/06/2021 | 2030 On 03-February-22 | 8.85   | Call         | Bond Future | 2077      | 2                             | 2         | 2                               | 1,000.00      |
| 01/06/2021 | 2030 On 03-February-22 | 9.35   | Call         | Bond Future | 3242      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2030 On 03-February-22 | 9.35   | Put          | Bond Future | 3603      | 4                             | 4         | 4                               | 101.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | 2030 On 03-February-22 | 8.39   | Put          | Bond Future | 6884      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | 2030 On 03-February-22 | 9.45   | Put          | Bond Future | 3345      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2030 On 03-February-22 | 8.85   | Put          | Bond Future | 5120      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | 2030 On 03-February-22 | 9.44   | Put          | Bond Future | 3370      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2030 On 03-February-22 | 9.43   | Put          | Bond Future | 3396      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2030 On 03-February-22 | 9.78   | Put          | Bond Future | 2601      | 3                             | 3         | 3                               | 101.00        |
| 01/06/2021 | 2030 On 03-February-22 | 10.85  | Put          | Bond Future | 1075      | 1                             | 1         | 1                               | 1,000.00      |
| 01/06/2021 | 2030 On 03-February-22 | 9.60   | Put          | Bond Future | 2987      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2030 On 05-May-22      |        |              | Bond Future | 9.63      | 93.4002                       | 93.4329   | 93.4002                         | 0.00          |
| 01/06/2021 | 2030 On 05-May-22      | 9.35   | Call         | Bond Future | 3022      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2030 On 05-May-22      | 10.20  | Call         | Bond Future | 5380      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | 2030 On 05-May-22      | 10.19  | Call         | Bond Future | 5348      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | 2030 On 05-May-22      | 8.47   | Call         | Bond Future | 1377      | 1                             | 1         | 1                               | 1,073.00      |
| 01/06/2021 | 2030 On 05-May-22      | 9.95   | Call         | Bond Future | 4615      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | 2030 On 05-May-22      | 10.21  | Call         | Bond Future | 5411      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | 2030 On 05-May-22      | 10.21  | Put          | Bond Future | 2524      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2030 On 05-May-22      | 10.19  | Put          | Bond Future | 2558      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2030 On 05-May-22      | 10.20  | Put          | Bond Future | 2541      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2030 On 05-May-22      | 9.35   | Put          | Bond Future | 4442      | 4                             | 4         | 4                               | 1,073.00      |
| 01/06/2021 | 2030 On 05-May-22      | 8.47   | Put          | Bond Future | 7486      | 8                             | 7         | 8                               | 0.00          |
| 01/06/2021 | 2030 On 05-May-22      | 9.95   | Put          | Bond Future | 3003      | 3                             | 3         | 3                               | 1,073.00      |
| 01/06/2021 | 2032 On 05-August-21   |        |              | Bond Future | 9.75      | 92.9398                       | 93.2030   | 92.9398                         | 118,592.00    |
| 01/06/2021 | 2032 On 05-August-21   | 11.36  | Call         | Bond Future | 9334      | 9                             | 9         | 9                               | 0.00          |
| 01/06/2021 | 2032 On 05-August-21   | 11.35  | Call         | Bond Future | 9285      | 9                             | 9         | 9                               | 0.00          |
| 01/06/2021 | 2032 On 05-August-21   | 11.37  | Call         | Bond Future | 9383      | 9                             | 9         | 9                               | 0.00          |
| 01/06/2021 | 2032 On 05-August-21   | 11.37  | Put          | Bond Future | 178       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | 2032 On 05-August-21   | 11.35  | Put          | Bond Future | 186       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | 2032 On 05-August-21   | 11.36  | Put          | Bond Future | 182       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | 2032 On 04-November-21 |        |              | Bond Future | 9.94      | 89.8273                       | 90.0794   | 89.8273                         | 21.00         |
| 01/06/2021 | 2032 On 04-November-21 | 9.33   | Call         | Bond Future | 1842      | 2                             | 2         | 2                               | 700.00        |
| 01/06/2021 | 2032 On 04-November-21 | 12.81  | Call         | Bond Future | 15125     | 15                            | 15        | 15                              | 0.00          |
| 01/06/2021 | 2032 On 04-November-21 | 11.71  | Call         | Bond Future | 10279     | 10                            | 10        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | 2032 On 04-November-21 | 9.83   | Call         | Bond Future | 3094      | 3                             | 3         | 3                               | 700.00        |
| 01/06/2021 | 2032 On 04-November-21 | 11.70  | Call         | Bond Future | 10236     | 10                            | 10        | 10                              | 0.00          |
| 01/06/2021 | 2032 On 04-November-21 | 11.69  | Call         | Bond Future | 10193     | 10                            | 10        | 10                              | 0.00          |
| 01/06/2021 | 2032 On 04-November-21 | 11.71  | Put          | Bond Future | 597       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | 2032 On 04-November-21 | 11.69  | Put          | Bond Future | 612       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | 2032 On 04-November-21 | 12.81  | Put          | Bond Future | 131       | 0                             | 0         | 0                               | 700.00        |
| 01/06/2021 | 2032 On 04-November-21 | 11.70  | Put          | Bond Future | 604       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | 2032 On 04-November-21 | 9.83   | Put          | Bond Future | 3762      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | 2032 On 04-November-21 | 9.33   | Put          | Bond Future | 5566      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 |        |              | Bond Future | 10.14     | 90.8779                       | 91.1176   | 90.8779                         | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 | 10.35  | Call         | Bond Future | 4577      | 4                             | 5         | 4                               | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 | 10.14  | Call         | Bond Future | 3936      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 | 9.62   | Call         | Bond Future | 2555      | 2                             | 3         | 2                               | 210.00        |
| 01/06/2021 | 2032 On 03-February-22 | 10.95  | Call         | Bond Future | 6677      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 | 9.14   | Call         | Bond Future | 1590      | 2                             | 2         | 2                               | 97.00         |
| 01/06/2021 | 2032 On 03-February-22 | 10.45  | Call         | Bond Future | 4898      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 | 8.91   | Call         | Bond Future | 1257      | 1                             | 1         | 1                               | 198.00        |
| 01/06/2021 | 2032 On 03-February-22 | 10.44  | Call         | Bond Future | 4866      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 | 11.13  | Call         | Bond Future | 7371      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 | 10.53  | Call         | Bond Future | 5164      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 | 9.58   | Call         | Bond Future | 2462      | 2                             | 2         | 2                               | 400.00        |
| 01/06/2021 | 2032 On 03-February-22 | 10.66  | Call         | Bond Future | 5614      | 5                             | 6         | 5                               | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 | 9.81   | Call         | Bond Future | 3023      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 | 10.43  | Call         | Bond Future | 4833      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 | 10.42  | Call         | Bond Future | 4801      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 | 10.42  | Put          | Bond Future | 3241      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 | 10.43  | Put          | Bond Future | 3217      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 | 9.81   | Put          | Bond Future | 4974      | 5                             | 5         | 5                               | 198.00        |
| 01/06/2021 | 2032 On 03-February-22 | 8.91   | Put          | Bond Future | 8743      | 9                             | 9         | 9                               | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 | 10.66  | Put          | Bond Future | 2723      | 3                             | 3         | 3                               | 97.00         |
| 01/06/2021 | 2032 On 03-February-22 | 10.45  | Put          | Bond Future | 3170      | 3                             | 3         | 3                               | 198.00        |
| 01/06/2021 | 2032 On 03-February-22 | 10.53  | Put          | Bond Future | 2990      | 3                             | 3         | 3                               | 210.00        |
| 01/06/2021 | 2032 On 03-February-22 | 10.35  | Put          | Bond Future | 3411      | 4                             | 3         | 4                               | 400.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | 2032 On 03-February-22 | 11.13  | Put          | Bond Future | 1952      | 2                             | 2         | 2                               | 210.00        |
| 01/06/2021 | 2032 On 03-February-22 | 9.58   | Put          | Bond Future | 5786      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 | 10.44  | Put          | Bond Future | 3193      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 | 10.95  | Put          | Bond Future | 2214      | 2                             | 2         | 2                               | 400.00        |
| 01/06/2021 | 2032 On 03-February-22 | 10.14  | Put          | Bond Future | 3965      | 4                             | 4         | 4                               | 97.00         |
| 01/06/2021 | 2032 On 03-February-22 | 9.14   | Put          | Bond Future | 7620      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | 2032 On 03-February-22 | 9.62   | Put          | Bond Future | 5638      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | 2032 On 05-May-22      |        |              | Bond Future | 10.35     | 87.8156                       | 88.0505   | 87.8156                         | 0.00          |
| 01/06/2021 | 2032 On 05-May-22      | 11.04  | Call         | Bond Future | 6478      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | 2032 On 05-May-22      | 11.02  | Call         | Bond Future | 6408      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | 2032 On 05-May-22      | 11.03  | Call         | Bond Future | 6443      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | 2032 On 05-May-22      | 11.03  | Put          | Bond Future | 2787      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2032 On 05-May-22      | 11.02  | Put          | Bond Future | 2804      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2032 On 05-May-22      | 11.04  | Put          | Bond Future | 2769      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2033 On 05-August-21   |        |              | Bond Future | 108.71    | 108.6852                      | 108.7068  | 108.6852                        | 9,629.00      |
| 01/06/2021 | 2033 On 04-November-21 |        |              | Bond Future | 108.70    | 108.6938                      | 108.6990  | 108.6938                        | 0.00          |
| 01/06/2021 | 2033 On 03-February-22 |        |              | Bond Future | 109.98    | 109.9899                      | 109.9769  | 109.9899                        | 0.00          |
| 01/06/2021 | 2033 On 05-May-22      |        |              | Bond Future | 110.05    | 110.0707                      | 110.0483  | 110.0707                        | 0.00          |
| 01/06/2021 | 2037 On 05-August-21   |        |              | Bond Future | 10.56     | 84.4014                       | 84.7229   | 84.4014                         | 128,115.00    |
| 01/06/2021 | 2037 On 05-August-21   | 12.26  | Call         | Bond Future | 10487     | 10                            | 10        | 10                              | 0.00          |
| 01/06/2021 | 2037 On 05-August-21   | 12.27  | Call         | Bond Future | 10537     | 10                            | 11        | 10                              | 0.00          |
| 01/06/2021 | 2037 On 05-August-21   | 12.28  | Call         | Bond Future | 10588     | 10                            | 11        | 10                              | 0.00          |
| 01/06/2021 | 2037 On 05-August-21   | 12.26  | Put          | Bond Future | 209       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | 2037 On 05-August-21   | 12.27  | Put          | Bond Future | 205       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | 2037 On 05-August-21   | 12.28  | Put          | Bond Future | 201       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | 2037 On 04-November-21 |        |              | Bond Future | 10.75     | 85.3398                       | 85.6518   | 85.3398                         | 0.00          |
| 01/06/2021 | 2037 On 04-November-21 | 12.82  | Call         | Bond Future | 12517     | 12                            | 13        | 12                              | 0.00          |
| 01/06/2021 | 2037 On 04-November-21 | 12.81  | Call         | Bond Future | 12472     | 12                            | 12        | 12                              | 0.00          |
| 01/06/2021 | 2037 On 04-November-21 | 12.30  | Call         | Bond Future | 10215     | 10                            | 10        | 10                              | 0.00          |
| 01/06/2021 | 2037 On 04-November-21 | 11.49  | Call         | Bond Future | 6770      | 7                             | 7         | 7                               | 600.00        |
| 01/06/2021 | 2037 On 04-November-21 | 12.83  | Call         | Bond Future | 12561     | 12                            | 13        | 12                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | 2037 On 04-November-21 | 12.82  | Put          | Bond Future | 549       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | 2037 On 04-November-21 | 12.30  | Put          | Bond Future | 989       | 1                             | 1         | 1                               | 600.00        |
| 01/06/2021 | 2037 On 04-November-21 | 11.49  | Put          | Bond Future | 2149      | 2                             | 2         | 2                               | 0.00          |
| 01/06/2021 | 2037 On 04-November-21 | 12.81  | Put          | Bond Future | 555       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | 2037 On 04-November-21 | 12.83  | Put          | Bond Future | 542       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | 2037 On 03-February-22 |        |              | Bond Future | 10.94     | 82.0831                       | 82.3843   | 82.0831                         | 0.00          |
| 01/06/2021 | 2037 On 03-February-22 | 11.47  | Call         | Bond Future | 6388      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | 2037 On 03-February-22 | 11.46  | Call         | Bond Future | 6350      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | 2037 On 03-February-22 | 11.45  | Call         | Bond Future | 6313      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | 2037 On 03-February-22 | 11.47  | Put          | Bond Future | 3165      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2037 On 03-February-22 | 11.45  | Put          | Bond Future | 3209      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2037 On 03-February-22 | 11.46  | Put          | Bond Future | 3187      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2037 On 05-May-22      |        |              | Bond Future | 11.15     | 83.0631                       | 83.3609   | 83.0631                         | 0.00          |
| 01/06/2021 | 2037 On 05-May-22      | 11.84  | Call         | Bond Future | 7357      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | 2037 On 05-May-22      | 11.82  | Call         | Bond Future | 7282      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | 2037 On 05-May-22      | 11.83  | Call         | Bond Future | 7319      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | 2037 On 05-May-22      | 11.84  | Put          | Bond Future | 3265      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2037 On 05-May-22      | 11.82  | Put          | Bond Future | 3304      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2037 On 05-May-22      | 11.83  | Put          | Bond Future | 3285      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | 2038 On 05-August-21   |        |              | Bond Future | 121.23    | 121.0386                      | 121.2259  | 121.0386                        | 7,713.00      |
| 01/06/2021 | 2038 On 04-November-21 |        |              | Bond Future | 122.58    | 122.4130                      | 122.5838  | 122.4130                        | 0.00          |
| 01/06/2021 | 2038 On 03-February-22 |        |              | Bond Future | 122.27    | 122.1197                      | 122.2717  | 122.1197                        | 0.00          |
| 01/06/2021 | 2038 On 05-May-22      |        |              | Bond Future | 123.75    | 123.6040                      | 123.7476  | 123.6040                        | 0.00          |
| 01/06/2021 | 2040 On 05-August-21   |        |              | Bond Future | 10.73     | 86.2017                       | 86.4715   | 86.2017                         | 86,242.00     |
| 01/06/2021 | 2040 On 05-August-21   | 12.49  | Call         | Bond Future | 11365     | 11                            | 11        | 11                              | 0.00          |
| 01/06/2021 | 2040 On 05-August-21   | 11.55  | Call         | Bond Future | 6477      | 6                             | 6         | 6                               | 900.00        |
| 01/06/2021 | 2040 On 05-August-21   | 14.80  | Call         | Bond Future | 22597     | 22                            | 23        | 22                              | 0.00          |
| 01/06/2021 | 2040 On 05-August-21   | 12.48  | Call         | Bond Future | 11312     | 11                            | 11        | 11                              | 0.00          |
| 01/06/2021 | 2040 On 05-August-21   | 12.47  | Call         | Bond Future | 11259     | 11                            | 11        | 11                              | 0.00          |
| 01/06/2021 | 2040 On 05-August-21   | 11.05  | Call         | Bond Future | 4078      | 4                             | 4         | 4                               | 900.00        |
| 01/06/2021 | 2040 On 05-August-21   | 11.05  | Put          | Bond Future | 1862      | 2                             | 2         | 2                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | 2040 On 05-August-21   | 12.49  | Put          | Bond Future | 194       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | 2040 On 05-August-21   | 14.80  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 900.00        |
| 01/06/2021 | 2040 On 05-August-21   | 12.47  | Put          | Bond Future | 202       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | 2040 On 05-August-21   | 11.55  | Put          | Bond Future | 964       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | 2040 On 05-August-21   | 12.48  | Put          | Bond Future | 198       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | 2040 On 04-November-21 |        |              | Bond Future | 10.92     | 87.1602                       | 87.4195   | 87.1602                         | 0.00          |
| 01/06/2021 | 2040 On 04-November-21 | 12.91  | Call         | Bond Future | 12818     | 13                            | 13        | 13                              | 0.00          |
| 01/06/2021 | 2040 On 04-November-21 | 12.90  | Call         | Bond Future | 12771     | 13                            | 13        | 13                              | 0.00          |
| 01/06/2021 | 2040 On 04-November-21 | 12.89  | Call         | Bond Future | 12725     | 13                            | 13        | 13                              | 0.00          |
| 01/06/2021 | 2040 On 04-November-21 | 12.89  | Put          | Bond Future | 659       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | 2040 On 04-November-21 | 12.90  | Put          | Bond Future | 652       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | 2040 On 04-November-21 | 12.91  | Put          | Bond Future | 644       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | 2040 On 03-February-22 |        |              | Bond Future | 11.11     | 83.6746                       | 83.9222   | 83.6746                         | 0.00          |
| 01/06/2021 | 2040 On 03-February-22 | 11.58  | Call         | Bond Future | 6504      | 6                             | 7         | 6                               | 0.00          |
| 01/06/2021 | 2040 On 03-February-22 | 11.57  | Call         | Bond Future | 6465      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | 2040 On 03-February-22 | 11.59  | Call         | Bond Future | 6544      | 6                             | 7         | 6                               | 0.00          |
| 01/06/2021 | 2040 On 03-February-22 | 11.57  | Put          | Bond Future | 3464      | 4                             | 3         | 4                               | 0.00          |
| 01/06/2021 | 2040 On 03-February-22 | 11.58  | Put          | Bond Future | 3440      | 4                             | 3         | 4                               | 0.00          |
| 01/06/2021 | 2040 On 03-February-22 | 11.59  | Put          | Bond Future | 3416      | 4                             | 3         | 4                               | 0.00          |
| 01/06/2021 | 2040 On 05-May-22      |        |              | Bond Future | 11.31     | 84.6736                       | 84.9170   | 84.6736                         | 0.00          |
| 01/06/2021 | 2040 On 05-May-22      | 11.91  | Call         | Bond Future | 7396      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | 2040 On 05-May-22      | 11.90  | Call         | Bond Future | 7358      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | 2040 On 05-May-22      | 11.92  | Call         | Bond Future | 7435      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | 2040 On 05-May-22      | 11.92  | Put          | Bond Future | 3596      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | 2040 On 05-May-22      | 11.91  | Put          | Bond Future | 3618      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | 2040 On 05-May-22      | 11.90  | Put          | Bond Future | 3640      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | 2044 On 05-August-21   |        |              | Bond Future | 10.78     | 82.9702                       | 83.2064   | 82.9702                         | 60,417.00     |
| 01/06/2021 | 2044 On 05-August-21   | 12.60  | Call         | Bond Future | 11723     | 12                            | 12        | 12                              | 0.00          |
| 01/06/2021 | 2044 On 05-August-21   | 12.59  | Call         | Bond Future | 11671     | 11                            | 12        | 11                              | 0.00          |
| 01/06/2021 | 2044 On 05-August-21   | 12.61  | Call         | Bond Future | 11775     | 12                            | 12        | 12                              | 0.00          |
| 01/06/2021 | 2044 On 05-August-21   | 12.61  | Put          | Bond Future | 173       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | 2044 On 05-August-21   | 12.60  | Put          | Bond Future | 177       | 0                             | 0         | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | 2044 On 05-August-21   | 12.59  | Put          | Bond Future        | 180       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | 2044 On 04-November-21 |        |              | Bond Future        | 10.96     | 83.8929                       | 84.1188   | 83.8929                         | 0.00          |
| 01/06/2021 | 2044 On 04-November-21 | 12.90  | Call         | Bond Future        | 12619     | 12                            | 13        | 12                              | 0.00          |
| 01/06/2021 | 2044 On 04-November-21 | 12.89  | Call         | Bond Future        | 12574     | 12                            | 13        | 12                              | 0.00          |
| 01/06/2021 | 2044 On 04-November-21 | 12.91  | Call         | Bond Future        | 12665     | 12                            | 13        | 12                              | 0.00          |
| 01/06/2021 | 2044 On 04-November-21 | 12.91  | Put          | Bond Future        | 689       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | 2044 On 04-November-21 | 12.89  | Put          | Bond Future        | 704       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | 2044 On 04-November-21 | 12.90  | Put          | Bond Future        | 697       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | 2044 On 03-February-22 |        |              | Bond Future        | 11.14     | 80.4942                       | 80.7085   | 80.4942                         | 0.00          |
| 01/06/2021 | 2044 On 03-February-22 | 11.61  | Call         | Bond Future        | 6574      | 6                             | 7         | 6                               | 0.00          |
| 01/06/2021 | 2044 On 03-February-22 | 11.60  | Call         | Bond Future        | 6533      | 6                             | 7         | 6                               | 0.00          |
| 01/06/2021 | 2044 On 03-February-22 | 11.59  | Call         | Bond Future        | 6494      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | 2044 On 03-February-22 | 11.59  | Put          | Bond Future        | 3529      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | 2044 On 03-February-22 | 11.60  | Put          | Bond Future        | 3505      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | 2044 On 03-February-22 | 11.61  | Put          | Bond Future        | 3482      | 4                             | 3         | 4                               | 0.00          |
| 01/06/2021 | 2044 On 05-May-22      |        |              | Bond Future        | 11.33     | 81.4553                       | 81.6653   | 81.4553                         | 0.00          |
| 01/06/2021 | 2044 On 05-May-22      | 11.93  | Call         | Bond Future        | 7468      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | 2044 On 05-May-22      | 11.92  | Call         | Bond Future        | 7429      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | 2044 On 05-May-22      | 11.91  | Call         | Bond Future        | 7391      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | 2044 On 05-May-22      | 11.91  | Put          | Bond Future        | 3703      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | 2044 On 05-May-22      | 11.92  | Put          | Bond Future        | 3681      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | 2044 On 05-May-22      | 11.93  | Put          | Bond Future        | 3659      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | 2046 On 05-August-21   |        |              | Bond Future        | 111.71    | 111.6850                      | 111.7079  | 111.6850                        | 18,098.00     |
| 01/06/2021 | 2046 On 04-November-21 |        |              | Bond Future        | 111.15    | 111.1444                      | 111.1506  | 111.1444                        | 0.00          |
| 01/06/2021 | 2046 On 03-February-22 |        |              | Bond Future        | 112.46    | 112.4700                      | 112.4577  | 112.4700                        | 0.00          |
| 01/06/2021 | 2046 On 05-May-22      |        |              | Bond Future        | 111.97    | 111.9903                      | 111.9680  | 111.9903                        | 0.00          |
| 01/06/2021 | 2050 On 05-August-21   |        |              | Bond Future        | 114.84    | 115.0408                      | 114.8441  | 115.0408                        | 11,209.00     |
| 01/06/2021 | 2050 On 04-November-21 |        |              | Bond Future        | 116.13    | 116.3469                      | 116.1303  | 116.3469                        | 0.00          |
| 01/06/2021 | 2050 On 03-February-22 |        |              | Bond Future        | 115.55    | 115.7853                      | 115.5467  | 115.7853                        | 0.00          |
| 01/06/2021 | 2050 On 05-May-22      |        |              | Bond Future        | 116.94    | 117.1927                      | 116.9414  | 117.1927                        | 0.00          |
| 01/06/2021 | 8607 On 21-December-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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | AL37 On 05-August-21   |        |              | Index Future       | 794.09    | 794.6960                      | 794.0910  | 794.6960                        | 0.00          |
| 01/06/2021 | AL37 On 04-November-21 |        |              | Index Future       | 802.88    | 803.6100                      | 802.8780  | 803.6100                        | 0.00          |
| 01/06/2021 | AL37 On 03-February-22 |        |              | Index Future       | 812.12    | 812.9940                      | 812.1190  | 812.9940                        | 0.00          |
| 01/06/2021 | AL37 On 05-May-22      |        |              | Index Future       | 821.73    | 822.6800                      | 821.7250  | 822.6800                        | 0.00          |
| 01/06/2021 | AL7T On 05-August-21   |        |              | Index Future       | 904.02    | 902.8010                      | 904.0170  | 902.8010                        | 0.00          |
| 01/06/2021 | AL7T On 04-November-21 |        |              | Index Future       | 914.02    | 912.9280                      | 914.0200  | 912.9280                        | 0.00          |
| 01/06/2021 | AL7T On 03-February-22 |        |              | Index Future       | 924.54    | 923.5890                      | 924.5410  | 923.5890                        | 0.00          |
| 01/06/2021 | AL7T On 05-May-22      |        |              | Index Future       | 935.48    | 934.5920                      | 935.4760  | 934.5920                        | 0.00          |
| 01/06/2021 | ALBI On 05-August-21   |        |              | Index Future       | 795.48    | 794.2610                      | 795.4770  | 794.2610                        | 134.00        |
| 01/06/2021 | ALBI On 04-November-21 |        |              | Index Future       | 804.28    | 803.1690                      | 804.2790  | 803.1690                        | 0.00          |
| 01/06/2021 | ALBI On 03-February-22 |        |              | Index Future       | 813.54    | 812.5490                      | 813.5360  | 812.5490                        | 0.00          |
| 01/06/2021 | ALBI On 05-May-22      |        |              | Index Future       | 823.16    | 822.2290                      | 823.1580  | 822.2290                        | 0.00          |
| 01/06/2021 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C040 On 31-January-40  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 01/06/2021 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | C446 On 31-March-46     |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2021 | ES33 On 05-August-21    |        |              | Bond Future        | 11.23     | 78.4119                       | 78.6461   | 78.4119                         | 350.00        |
| 01/06/2021 | ES33 On 04-November-21  |        |              | Bond Future        | 11.47     | 75.5265                       | 75.7516   | 75.5265                         | 0.00          |
| 01/06/2021 | ES33 On 03-February-22  |        |              | Bond Future        | 11.71     | 76.4278                       | 76.6427   | 76.4278                         | 0.00          |
| 01/06/2021 | ES33 On 05-May-22       |        |              | Bond Future        | 11.96     | 73.5797                       | 73.7909   | 73.5797                         | 0.00          |
| 01/06/2021 | ES42 On 05-August-21    |        |              | Bond Future        | 11.77     | 77.1017                       | 77.3033   | 77.1017                         | 4,779.00      |
| 01/06/2021 | ES42 On 04-November-21  |        |              | Bond Future        | 11.99     | 73.7190                       | 73.9111   | 73.7190                         | 0.00          |
| 01/06/2021 | ES42 On 03-February-22  |        |              | Bond Future        | 12.22     | 74.5992                       | 74.7811   | 74.5992                         | 0.00          |
| 01/06/2021 | ES42 On 05-May-22       |        |              | Bond Future        | 12.46     | 71.2482                       | 71.4259   | 71.2482                         | 0.00          |
| 01/06/2021 | GOVI On 05-August-21    |        |              | GOVI               | 785.56    | 784.4140                      | 785.5640  | 784.4140                        | 987.00        |
| 01/06/2021 | GOVI On 05-August-21    | 719.15 | Call         | GOVI               | 664140    | 65                            | 66        | 65                              | 0.00          |
| 01/06/2021 | GOVI On 05-August-21    | 719.14 | Call         | GOVI               | 664240    | 65                            | 66        | 65                              | 0.00          |
| 01/06/2021 | GOVI On 05-August-21    | 719.13 | Call         | GOVI               | 664340    | 65                            | 66        | 65                              | 0.00          |
| 01/06/2021 | GOVI On 05-August-21    | 719.14 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | GOVI On 05-August-21    | 719.13 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | GOVI On 05-August-21    | 719.15 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | GOVI On 04-November-21  |        |              | GOVI               | 794.26    | 793.2130                      | 794.2560  | 793.2130                        | 0.00          |
| 01/06/2021 | GOVI On 04-November-21  | 728.42 | Call         | GOVI               | 658360    | 65                            | 66        | 65                              | 0.00          |
| 01/06/2021 | GOVI On 04-November-21  | 728.41 | Call         | GOVI               | 658460    | 65                            | 66        | 65                              | 0.00          |
| 01/06/2021 | GOVI On 04-November-21  | 728.40 | Call         | GOVI               | 658560    | 65                            | 66        | 65                              | 0.00          |
| 01/06/2021 | GOVI On 04-November-21  | 728.40 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | GOVI On 04-November-21  | 728.41 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | GOVI On 04-November-21  | 728.42 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | GOVI On 03-February-22  |        |              | GOVI               | 803.40    | 802.4760                      | 803.3980  | 802.4760                        | 0.00          |
| 01/06/2021 | GOVI On 03-February-22  | 792.75 | Call         | GOVI               | 106480    | 10                            | 11        | 10                              | 0.00          |
| 01/06/2021 | GOVI On 03-February-22  | 792.74 | Call         | GOVI               | 106580    | 10                            | 11        | 10                              | 0.00          |
| 01/06/2021 | GOVI On 03-February-22  | 792.76 | Call         | GOVI               | 106380    | 10                            | 11        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | GOVI On 03-February-22  | 792.76 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | GOVI On 03-February-22  | 792.74 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | GOVI On 03-February-22  | 792.75 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | GOVI On 05-May-22       |        |              | GOVI               | 812.90    | 812.0360                      | 812.9010  | 812.0360                        | 0.00          |
| 01/06/2021 | GOVI On 05-May-22       | 788.24 | Call         | GOVI               | 246610    | 24                            | 25        | 24                              | 0.00          |
| 01/06/2021 | GOVI On 05-May-22       | 788.23 | Call         | GOVI               | 246710    | 24                            | 25        | 24                              | 0.00          |
| 01/06/2021 | GOVI On 05-May-22       | 788.25 | Call         | GOVI               | 246510    | 24                            | 25        | 24                              | 0.00          |
| 01/06/2021 | GOVI On 05-May-22       | 788.25 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | GOVI On 05-May-22       | 788.23 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | GOVI On 05-May-22       | 788.24 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | GVIK On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 01/06/2021 | IGOV On 05-August-21    |        |              | Index Future       | 295.69    | 295.7010                      | 295.6900  | 295.7010                        | 576.00        |
| 01/06/2021 | IGOV On 04-November-21  |        |              | Index Future       | 299.04    | 299.0910                      | 299.0350  | 299.0910                        | 16.00         |
| 01/06/2021 | IGOV On 03-February-22  |        |              | Index Future       | 302.55    | 302.6550                      | 302.5480  | 302.6550                        | 0.00          |
| 01/06/2021 | IGOV On 05-May-22       |        |              | Index Future       | 306.20    | 306.3320                      | 306.1970  | 306.3320                        | 0.00          |
| 01/06/2021 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 90.43     | 90.4300                       | 90.4300   | 90.4300                         | 0.00          |
| 01/06/2021 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 89.42     | 89.4200                       | 89.4200   | 89.4200                         | 0.00          |
| 01/06/2021 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 90.70     | 90.7000                       | 90.7000   | 90.7000                         | 51.00         |
| 01/06/2021 | IS05 On 15-March-22     |        |              | Interest Rate Swap | 90.14     | 90.1400                       | 90.1400   | 90.1400                         | 0.00          |
| 01/06/2021 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 90.33     | 90.3300                       | 90.3300   | 90.3300                         | 0.00          |
| 01/06/2021 | IS05 On 20-September-22 |        |              | Interest Rate Swap | 93.55     | 93.5400                       | 93.5500   | 93.5400                         | 0.00          |
| 01/06/2021 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 94.14     | 94.1300                       | 94.1400   | 94.1300                         | 0.00          |
| 01/06/2021 | IS05 On 22-March-23     |        |              | Interest Rate Swap | 86.64     | 86.6300                       | 86.6400   | 86.6300                         | 0.00          |
| 01/06/2021 | IS05 On 20-June-23      |        |              | Interest Rate Swap | 92.29     | 92.2900                       | 92.2900   | 92.2900                         | 0.00          |
| 01/06/2021 | IS05 On 19-September-23 |        |              | Interest Rate Swap | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 01/06/2021 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 80.69     | 80.7300                       | 80.6900   | 80.7300                         | 0.00          |
| 01/06/2021 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 77.26     | 77.3100                       | 77.2600   | 77.3100                         | 0.00          |
| 01/06/2021 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 75.71     | 75.7600                       | 75.7100   | 75.7600                         | 0.00          |
| 01/06/2021 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 77.76     | 77.8100                       | 77.7600   | 77.8100                         | 0.00          |
| 01/06/2021 | IS10 On 21-December-26  |        |              | Interest Rate Swap | 81.79     | 81.8400                       | 81.7900   | 81.8400                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 80.31     | 80.3500                       | 80.3100   | 80.3500                         | 0.00          |
| 01/06/2021 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 82.40     | 82.4400                       | 82.4000   | 82.4400                         | 0.00          |
| 01/06/2021 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 88.20     | 88.2400                       | 88.2000   | 88.2400                         | 0.00          |
| 01/06/2021 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 88.61     | 88.6500                       | 88.6100   | 88.6500                         | 0.00          |
| 01/06/2021 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 81.63     | 81.6800                       | 81.6300   | 81.6800                         | 0.00          |
| 01/06/2021 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 89.43     | 89.4700                       | 89.4300   | 89.4700                         | 0.00          |
| 01/06/2021 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 01/06/2021 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 01/06/2021 | JBAF On 15-June-21      |        |              | Jibar Tradeable Future | 3.71      | 96.2950                       | 96.2950   | 96.2950                         | 0.00          |
| 01/06/2021 | JBAF On 21-July-21      |        |              | Jibar Tradeable Future | 3.75      | 96.2550                       | 96.2550   | 96.2550                         | 0.00          |
| 01/06/2021 | JBAF On 18-August-21    |        |              | Jibar Tradeable Future | 3.77      | 96.2300                       | 96.2300   | 96.2300                         | 0.00          |
| 01/06/2021 | JBAF On 15-September-21 |        |              | Jibar Tradeable Future | 3.80      | 96.2050                       | 96.2050   | 96.2050                         | 30,000.00     |
| 01/06/2021 | JBAF On 20-October-21   |        |              | Jibar Tradeable Future | 3.89      | 96.1100                       | 96.1100   | 96.1100                         | 0.00          |
| 01/06/2021 | JBAF On 17-November-21  |        |              | Jibar Tradeable Future | 3.92      | 96.0800                       | 96.0800   | 96.0800                         | 0.00          |
| 01/06/2021 | JBAF On 15-December-21  |        |              | Jibar Tradeable Future | 4.06      | 95.9400                       | 95.9400   | 95.9400                         | 0.00          |
| 01/06/2021 | JBAF On 16-March-22     |        |              | Jibar Tradeable Future | 4.31      | 95.6950                       | 95.6950   | 95.6950                         | 0.00          |
| 01/06/2021 | JBAF On 15-June-22      |        |              | Jibar Tradeable Future | 4.63      | 95.3700                       | 95.3700   | 95.3700                         | 471.00        |
| 01/06/2021 | JBAF On 21-September-22 |        |              | Jibar Tradeable Future | 4.87      | 95.1300                       | 95.1300   | 95.1300                         | 0.00          |
| 01/06/2021 | JBAF On 21-December-22  |        |              | Jibar Tradeable Future | 5.19      | 94.8150                       | 94.8150   | 94.8150                         | 0.00          |
| 01/06/2021 | JBAF On 15-March-23     |        |              | Jibar Tradeable Future | 5.42      | 94.5850                       | 94.5850   | 94.5850                         | 0.00          |
| 01/06/2021 | R023 On 05-August-21    |        |              | Bond Future            | 5.04      | 107.4136                      | 107.4573  | 107.4136                        | 15,432.00     |
| 01/06/2021 | R023 On 05-August-21    | 5.31   | Call         | Bond Future            | 504       | 0                             | 1         | 0                               | 0.00          |
| 01/06/2021 | R023 On 05-August-21    | 5.30   | Call         | Bond Future            | 492       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R023 On 05-August-21    | 5.29   | Call         | Bond Future            | 480       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R023 On 05-August-21    | 5.29   | Put          | Bond Future            | 96        | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R023 On 05-August-21    | 5.30   | Put          | Bond Future            | 93        | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R023 On 05-August-21    | 5.31   | Put          | Bond Future            | 90        | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R023 On 04-November-21  |        |              | Bond Future            | 5.15      | 104.6991                      | 104.7272  | 104.6991                        | 0.00          |
| 01/06/2021 | R023 On 04-November-21  | 4.92   | Call         | Bond Future            | 206       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R023 On 04-November-21  | 4.91   | Call         | Bond Future            | 201       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R023 On 04-November-21  | 4.90   | Call         | Bond Future            | 195       | 0                             | 0         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | R023 On 04-November-21 | 4.90   | Put          | Bond Future | 521       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R023 On 04-November-21 | 4.91   | Put          | Bond Future | 513       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R023 On 04-November-21 | 4.92   | Put          | Bond Future | 506       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R023 On 03-February-22 |        |              | Bond Future | 5.29      | 105.9230                      | 105.9337  | 105.9230                        | 0.00          |
| 01/06/2021 | R023 On 03-February-22 | 5.07   | Call         | Bond Future | 277       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R023 On 03-February-22 | 5.06   | Call         | Bond Future | 272       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R023 On 03-February-22 | 5.08   | Call         | Bond Future | 282       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R023 On 03-February-22 | 5.08   | Put          | Bond Future | 500       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R023 On 03-February-22 | 5.06   | Put          | Bond Future | 511       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R023 On 03-February-22 | 5.07   | Put          | Bond Future | 506       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R023 On 05-May-22      |        |              | Bond Future | 5.45      | 103.2758                      | 103.2778  | 103.2758                        | 0.00          |
| 01/06/2021 | R023 On 05-May-22      | 6.30   | Call         | Bond Future | 834       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R023 On 05-May-22      | 6.29   | Call         | Bond Future | 828       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R023 On 05-May-22      | 6.31   | Call         | Bond Future | 840       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R023 On 05-May-22      | 6.31   | Put          | Bond Future | 159       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R023 On 05-May-22      | 6.29   | Put          | Bond Future | 163       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R023 On 05-May-22      | 6.30   | Put          | Bond Future | 161       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R035 On 05-August-21   |        |              | Bond Future | 10.34     | 93.1505                       | 93.3692   | 93.1505                         | 81,808.00     |
| 01/06/2021 | R035 On 05-August-21   | 5.30   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R035 On 05-August-21   | 5.29   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R035 On 05-August-21   | 10.77  | Call         | Bond Future | 4249      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R035 On 05-August-21   | 10.02  | Call         | Bond Future | 1615      | 2                             | 2         | 2                               | 100.00        |
| 01/06/2021 | R035 On 05-August-21   | 5.31   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R035 On 05-August-21   | 11.37  | Call         | Bond Future | 7106      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | R035 On 05-August-21   | 11.37  | Put          | Bond Future | 638       | 1                             | 1         | 1                               | 100.00        |
| 01/06/2021 | R035 On 05-August-21   | 5.31   | Put          | Bond Future | 44721     | 45                            | 45        | 45                              | 0.00          |
| 01/06/2021 | R035 On 05-August-21   | 10.77  | Put          | Bond Future | 1474      | 2                             | 1         | 2                               | 100.00        |
| 01/06/2021 | R035 On 05-August-21   | 10.02  | Put          | Bond Future | 3800      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R035 On 05-August-21   | 5.29   | Put          | Bond Future | 44955     | 45                            | 45        | 45                              | 0.00          |
| 01/06/2021 | R035 On 05-August-21   | 5.30   | Put          | Bond Future | 44838     | 45                            | 45        | 45                              | 0.00          |
| 01/06/2021 | R035 On 04-November-21 |        |              | Bond Future | 10.54     | 89.7103                       | 89.9175   | 89.7103                         | 0.00          |
| 01/06/2021 | R035 On 04-November-21 | 11.20  | Call         | Bond Future | 6285      | 6                             | 6         | 6                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | R035 On 04-November-21 | 13.82  | Call         | Bond Future | 18073     | 18                            | 18        | 18                              | 0.00          |
| 01/06/2021 | R035 On 04-November-21 | 11.75  | Call         | Bond Future | 8703      | 9                             | 9         | 9                               | 0.00          |
| 01/06/2021 | R035 On 04-November-21 | 10.23  | Call         | Bond Future | 2851      | 3                             | 3         | 3                               | 782.00        |
| 01/06/2021 | R035 On 04-November-21 | 12.52  | Call         | Bond Future | 12131     | 12                            | 12        | 12                              | 0.00          |
| 01/06/2021 | R035 On 04-November-21 | 12.51  | Call         | Bond Future | 12085     | 12                            | 12        | 12                              | 0.00          |
| 01/06/2021 | R035 On 04-November-21 | 10.60  | Call         | Bond Future | 4016      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R035 On 04-November-21 | 10.11  | Call         | Bond Future | 2513      | 2                             | 3         | 2                               | 350.00        |
| 01/06/2021 | R035 On 04-November-21 | 10.12  | Call         | Bond Future | 2540      | 2                             | 3         | 2                               | 400.00        |
| 01/06/2021 | R035 On 04-November-21 | 10.62  | Call         | Bond Future | 4084      | 4                             | 4         | 4                               | 400.00        |
| 01/06/2021 | R035 On 04-November-21 | 12.53  | Call         | Bond Future | 12177     | 12                            | 12        | 12                              | 0.00          |
| 01/06/2021 | R035 On 04-November-21 | 11.08  | Call         | Bond Future | 5794      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | R035 On 04-November-21 | 11.08  | Put          | Bond Future | 2402      | 2                             | 2         | 2                               | 782.00        |
| 01/06/2021 | R035 On 04-November-21 | 10.23  | Put          | Bond Future | 4889      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | R035 On 04-November-21 | 12.53  | Put          | Bond Future | 562       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R035 On 04-November-21 | 11.75  | Put          | Bond Future | 1358      | 1                             | 1         | 1                               | 782.00        |
| 01/06/2021 | R035 On 04-November-21 | 10.62  | Put          | Bond Future | 3571      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R035 On 04-November-21 | 10.12  | Put          | Bond Future | 5318      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | R035 On 04-November-21 | 10.60  | Put          | Bond Future | 3631      | 4                             | 4         | 4                               | 350.00        |
| 01/06/2021 | R035 On 04-November-21 | 10.11  | Put          | Bond Future | 5359      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | R035 On 04-November-21 | 11.20  | Put          | Bond Future | 2165      | 2                             | 2         | 2                               | 350.00        |
| 01/06/2021 | R035 On 04-November-21 | 12.51  | Put          | Bond Future | 576       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R035 On 04-November-21 | 12.52  | Put          | Bond Future | 569       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R035 On 04-November-21 | 13.82  | Put          | Bond Future | 100       | 0                             | 0         | 0                               | 400.00        |
| 01/06/2021 | R035 On 03-February-22 |        |              | Bond Future | 10.75     | 90.7593                       | 90.9536   | 90.7593                         | 0.00          |
| 01/06/2021 | R035 On 03-February-22 | 11.05  | Call         | Bond Future | 5488      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | R035 On 03-February-22 | 11.88  | Call         | Bond Future | 8740      | 9                             | 9         | 9                               | 0.00          |
| 01/06/2021 | R035 On 03-February-22 | 10.10  | Call         | Bond Future | 2609      | 3                             | 3         | 3                               | 280.00        |
| 01/06/2021 | R035 On 03-February-22 | 9.70   | Call         | Bond Future | 1738      | 2                             | 2         | 2                               | 683.00        |
| 01/06/2021 | R035 On 03-February-22 | 11.24  | Call         | Bond Future | 6190      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | R035 On 03-February-22 | 10.35  | Call         | Bond Future | 3267      | 3                             | 3         | 3                               | 1,600.00      |
| 01/06/2021 | R035 On 03-February-22 | 11.28  | Call         | Bond Future | 6344      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | R035 On 03-February-22 | 10.26  | Call         | Bond Future | 3021      | 3                             | 3         | 3                               | 200.00        |
| 01/06/2021 | R035 On 03-February-22 | 11.73  | Call         | Bond Future | 8157      | 8                             | 8         | 8                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | R035 On 03-February-22 | 11.03  | Call         | Bond Future | 5415      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | R035 On 03-February-22 | 11.39  | Call         | Bond Future | 6773      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | R035 On 03-February-22 | 10.65  | Call         | Bond Future | 4152      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R035 On 03-February-22 | 11.23  | Call         | Bond Future | 6153      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | R035 On 03-February-22 | 11.22  | Call         | Bond Future | 6115      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | R035 On 03-February-22 | 11.22  | Put          | Bond Future | 3222      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R035 On 03-February-22 | 11.23  | Put          | Bond Future | 3200      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R035 On 03-February-22 | 11.39  | Put          | Bond Future | 2873      | 3                             | 3         | 3                               | 683.00        |
| 01/06/2021 | R035 On 03-February-22 | 11.73  | Put          | Bond Future | 2294      | 2                             | 2         | 2                               | 280.00        |
| 01/06/2021 | R035 On 03-February-22 | 11.28  | Put          | Bond Future | 3093      | 3                             | 3         | 3                               | 200.00        |
| 01/06/2021 | R035 On 03-February-22 | 10.26  | Put          | Bond Future | 6161      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | R035 On 03-February-22 | 11.05  | Put          | Bond Future | 3620      | 4                             | 4         | 4                               | 1,600.00      |
| 01/06/2021 | R035 On 03-February-22 | 10.35  | Put          | Bond Future | 5815      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | R035 On 03-February-22 | 11.24  | Put          | Bond Future | 3178      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R035 On 03-February-22 | 10.65  | Put          | Bond Future | 4769      | 5                             | 5         | 5                               | 683.00        |
| 01/06/2021 | R035 On 03-February-22 | 9.70   | Put          | Bond Future | 8685      | 9                             | 9         | 9                               | 0.00          |
| 01/06/2021 | R035 On 03-February-22 | 11.88  | Put          | Bond Future | 2032      | 2                             | 2         | 2                               | 1,800.00      |
| 01/06/2021 | R035 On 03-February-22 | 11.03  | Put          | Bond Future | 3669      | 4                             | 4         | 4                               | 280.00        |
| 01/06/2021 | R035 On 03-February-22 | 10.10  | Put          | Bond Future | 6814      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | R035 On 05-May-22      |        |              | Bond Future | 10.95     | 87.3638                       | 87.5531   | 87.3638                         | 0.00          |
| 01/06/2021 | R035 On 05-May-22      | 11.65  | Call         | Bond Future | 7296      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | R035 On 05-May-22      | 11.64  | Call         | Bond Future | 7258      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | R035 On 05-May-22      | 11.63  | Call         | Bond Future | 7220      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | R035 On 05-May-22      | 11.63  | Put          | Bond Future | 3230      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R035 On 05-May-22      | 11.64  | Put          | Bond Future | 3211      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R035 On 05-May-22      | 11.65  | Put          | Bond Future | 3192      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R186 On 05-August-21   |        |              | Bond Future | 7.47      | 114.7308                      | 114.6410  | 114.7308                        | 92,080.00     |
| 01/06/2021 | R186 On 05-August-21   | 8.63   | Call         | Bond Future | 5455      | 6                             | 5         | 6                               | 0.00          |
| 01/06/2021 | R186 On 05-August-21   | 8.62   | Call         | Bond Future | 5415      | 6                             | 5         | 6                               | 0.00          |
| 01/06/2021 | R186 On 05-August-21   | 8.61   | Call         | Bond Future | 5374      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | R186 On 05-August-21   | 8.61   | Put          | Bond Future | 155       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R186 On 05-August-21   | 8.62   | Put          | Bond Future | 151       | 0                             | 0         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | R186 On 05-August-21   | 8.63   | Put          | Bond Future | 147       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R186 On 04-November-21 |        |              | Bond Future | 7.65      | 116.0056                      | 115.8972  | 116.0056                        | 0.00          |
| 01/06/2021 | R186 On 04-November-21 | 8.11   | Call         | Bond Future | 3256      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R186 On 04-November-21 | 8.77   | Call         | Bond Future | 5418      | 6                             | 5         | 6                               | 0.00          |
| 01/06/2021 | R186 On 04-November-21 | 7.77   | Call         | Bond Future | 2338      | 2                             | 2         | 2                               | 0.00          |
| 01/06/2021 | R186 On 04-November-21 | 8.10   | Call         | Bond Future | 3226      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R186 On 04-November-21 | 8.09   | Call         | Bond Future | 3197      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R186 On 04-November-21 | 8.09   | Put          | Bond Future | 1260      | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R186 On 04-November-21 | 8.10   | Put          | Bond Future | 1245      | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R186 On 04-November-21 | 8.77   | Put          | Bond Future | 555       | 1                             | 1         | 1                               | 15,177.00     |
| 01/06/2021 | R186 On 04-November-21 | 8.11   | Put          | Bond Future | 1231      | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R186 On 04-November-21 | 7.77   | Put          | Bond Future | 1812      | 2                             | 2         | 2                               | 15,177.00     |
| 01/06/2021 | R186 On 03-February-22 |        |              | Bond Future | 7.85      | 112.0790                      | 111.9502  | 112.0790                        | 0.00          |
| 01/06/2021 | R186 On 03-February-22 | 7.29   | Call         | Bond Future | 1365      | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R186 On 03-February-22 | 7.28   | Call         | Bond Future | 1349      | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R186 On 03-February-22 | 7.30   | Call         | Bond Future | 1381      | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R186 On 03-February-22 | 7.30   | Put          | Bond Future | 3735      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R186 On 03-February-22 | 7.28   | Put          | Bond Future | 3791      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R186 On 03-February-22 | 7.29   | Put          | Bond Future | 3763      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R186 On 05-May-22      |        |              | Bond Future | 8.06      | 113.4163                      | 113.2764  | 113.4163                        | 0.00          |
| 01/06/2021 | R186 On 05-May-22      | 8.31   | Call         | Bond Future | 3201      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R186 On 05-May-22      | 8.30   | Call         | Bond Future | 3177      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R186 On 05-May-22      | 8.32   | Call         | Bond Future | 3225      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R186 On 05-May-22      | 8.32   | Put          | Bond Future | 2183      | 2                             | 2         | 2                               | 0.00          |
| 01/06/2021 | R186 On 05-May-22      | 8.30   | Put          | Bond Future | 2215      | 2                             | 2         | 2                               | 0.00          |
| 01/06/2021 | R186 On 05-May-22      | 8.31   | Put          | Bond Future | 2199      | 2                             | 2         | 2                               | 0.00          |
| 01/06/2021 | R197 On 05-August-21   |        |              | Bond Future | 320.94    | 320.9018                      | 320.9436  | 320.9018                        | 1,751.00      |
| 01/06/2021 | R197 On 04-November-21 |        |              | Bond Future | 324.54    | 324.5442                      | 324.5375  | 324.5442                        | 0.00          |
| 01/06/2021 | R197 On 03-February-22 |        |              | Bond Future | 320.25    | 320.3092                      | 320.2485  | 320.3092                        | 0.00          |
| 01/06/2021 | R197 On 05-May-22      |        |              | Bond Future | 324.11    | 324.2031                      | 324.1142  | 324.2031                        | 0.00          |
| 01/06/2021 | R202 On 05-August-21   |        |              | Bond Future | 238.09    | 238.2854                      | 238.0939  | 238.2854                        | 9,509.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | R202 On 04-November-21 |        |              | Bond Future | 240.76    | 240.9900                      | 240.7601  | 240.9900                        | 0.00          |
| 01/06/2021 | R202 On 03-February-22 |        |              | Bond Future | 239.29    | 239.5587                      | 239.2859  | 239.5587                        | 0.00          |
| 01/06/2021 | R202 On 05-May-22      |        |              | Bond Future | 242.17    | 242.4705                      | 242.1737  | 242.4705                        | 0.00          |
| 01/06/2021 | R209 On 05-August-21   |        |              | Bond Future | 10.24     | 72.0753                       | 72.3250   | 72.0753                         | 28,639.00     |
| 01/06/2021 | R209 On 05-August-21   | 11.80  | Call         | Bond Future | 8580      | 8                             | 9         | 8                               | 0.00          |
| 01/06/2021 | R209 On 05-August-21   | 11.79  | Call         | Bond Future | 8536      | 8                             | 9         | 8                               | 0.00          |
| 01/06/2021 | R209 On 05-August-21   | 11.81  | Call         | Bond Future | 8624      | 8                             | 9         | 8                               | 0.00          |
| 01/06/2021 | R209 On 05-August-21   | 11.81  | Put          | Bond Future | 253       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R209 On 05-August-21   | 11.79  | Put          | Bond Future | 262       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R209 On 05-August-21   | 11.80  | Put          | Bond Future | 257       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R209 On 04-November-21 |        |              | Bond Future | 10.41     | 69.7358                       | 69.9774   | 69.7358                         | 4,375.00      |
| 01/06/2021 | R209 On 04-November-21 | 9.50   | Call         | Bond Future | 1392      | 1                             | 1         | 1                               | 6,000.00      |
| 01/06/2021 | R209 On 04-November-21 | 12.18  | Call         | Bond Future | 9799      | 10                            | 10        | 10                              | 0.00          |
| 01/06/2021 | R209 On 04-November-21 | 12.00  | Call         | Bond Future | 9106      | 9                             | 9         | 9                               | 0.00          |
| 01/06/2021 | R209 On 04-November-21 | 10.50  | Call         | Bond Future | 3742      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R209 On 04-November-21 | 12.19  | Call         | Bond Future | 9838      | 10                            | 10        | 10                              | 0.00          |
| 01/06/2021 | R209 On 04-November-21 | 12.17  | Call         | Bond Future | 9760      | 10                            | 10        | 10                              | 0.00          |
| 01/06/2021 | R209 On 04-November-21 | 12.19  | Put          | Bond Future | 680       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R209 On 04-November-21 | 12.00  | Put          | Bond Future | 840       | 1                             | 1         | 1                               | 9,000.00      |
| 01/06/2021 | R209 On 04-November-21 | 12.18  | Put          | Bond Future | 688       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R209 On 04-November-21 | 12.17  | Put          | Bond Future | 696       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R209 On 04-November-21 | 10.50  | Put          | Bond Future | 3244      | 3                             | 3         | 3                               | 12,500.00     |
| 01/06/2021 | R209 On 04-November-21 | 9.50   | Put          | Bond Future | 6876      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | R209 On 03-February-22 |        |              | Bond Future | 10.59     | 70.5514                       | 70.7839   | 70.5514                         | 0.00          |
| 01/06/2021 | R209 On 03-February-22 | 11.04  | Call         | Bond Future | 5381      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | R209 On 03-February-22 | 11.03  | Call         | Bond Future | 5348      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | R209 On 03-February-22 | 11.02  | Call         | Bond Future | 5316      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | R209 On 03-February-22 | 11.02  | Put          | Bond Future | 2976      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R209 On 03-February-22 | 11.03  | Put          | Bond Future | 2956      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R209 On 03-February-22 | 11.04  | Put          | Bond Future | 2936      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R209 On 05-May-22      |        |              | Bond Future | 10.77     | 68.2518                       | 68.4811   | 68.2518                         | 0.00          |
| 01/06/2021 | R209 On 05-May-22      | 11.45  | Call         | Bond Future | 6495      | 6                             | 6         | 6                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | R209 On 05-May-22      | 11.44  | Call         | Bond Future | 6461      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | R209 On 05-May-22      | 11.43  | Call         | Bond Future | 6428      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | R209 On 05-May-22      | 11.43  | Put          | Bond Future | 2973      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R209 On 05-May-22      | 11.44  | Put          | Bond Future | 2956      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R209 On 05-May-22      | 11.45  | Put          | Bond Future | 2939      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R210 On 05-August-21   |        |              | Bond Future | 211.20    | 211.1685                      | 211.2047  | 211.1685                        | 1,486.00      |
| 01/06/2021 | R210 On 04-November-21 |        |              | Bond Future | 210.83    | 210.8244                      | 210.8287  | 210.8244                        | 0.00          |
| 01/06/2021 | R210 On 03-February-22 |        |              | Bond Future | 213.31    | 213.3386                      | 213.3074  | 213.3386                        | 0.00          |
| 01/06/2021 | R210 On 05-May-22      |        |              | Bond Future | 213.08    | 213.1318                      | 213.0821  | 213.1318                        | 0.00          |
| 01/06/2021 | R212 On 05-August-21   |        |              | Bond Future | 172.44    | 172.3963                      | 172.4442  | 172.3963                        | 1,803.00      |
| 01/06/2021 | R212 On 04-November-21 |        |              | Bond Future | 174.38    | 174.3537                      | 174.3756  | 174.3537                        | 0.00          |
| 01/06/2021 | R213 On 05-August-21   |        |              | Bond Future | 9.41      | 88.1251                       | 88.1647   | 88.1251                         | 9,043.00      |
| 01/06/2021 | R213 On 05-August-21   | 10.86  | Call         | Bond Future | 7877      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | R213 On 05-August-21   | 10.14  | Call         | Bond Future | 4750      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | R213 On 05-August-21   | 10.78  | Call         | Bond Future | 7519      | 7                             | 8         | 7                               | 0.00          |
| 01/06/2021 | R213 On 05-August-21   | 10.85  | Call         | Bond Future | 7832      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | R213 On 05-August-21   | 10.84  | Call         | Bond Future | 7787      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | R213 On 05-August-21   | 9.34   | Call         | Bond Future | 1978      | 2                             | 2         | 2                               | 0.00          |
| 01/06/2021 | R213 On 05-August-21   | 10.84  | Put          | Bond Future | 229       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R213 On 05-August-21   | 10.14  | Put          | Bond Future | 766       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R213 On 05-August-21   | 9.34   | Put          | Bond Future | 2345      | 2                             | 2         | 2                               | 0.00          |
| 01/06/2021 | R213 On 05-August-21   | 10.85  | Put          | Bond Future | 225       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R213 On 05-August-21   | 10.78  | Put          | Bond Future | 259       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R213 On 05-August-21   | 10.86  | Put          | Bond Future | 220       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R213 On 04-November-21 |        |              | Bond Future | 9.59      | 85.5746                       | 85.6013   | 85.5746                         | 0.00          |
| 01/06/2021 | R213 On 04-November-21 | 11.10  | Call         | Bond Future | 8401      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | R213 On 04-November-21 | 11.09  | Call         | Bond Future | 8362      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | R213 On 04-November-21 | 11.11  | Call         | Bond Future | 8441      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | R213 On 04-November-21 | 11.09  | Put          | Bond Future | 718       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R213 On 04-November-21 | 11.10  | Put          | Bond Future | 710       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R213 On 04-November-21 | 11.11  | Put          | Bond Future | 701       | 1                             | 1         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | R213 On 03-February-22 |        |              | Bond Future | 9.79      | 86.5750                       | 86.5875   | 86.5750                         | 0.00          |
| 01/06/2021 | R213 On 03-February-22 | 10.17  | Call         | Bond Future | 4694      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | R213 On 03-February-22 | 9.76   | Call         | Bond Future | 3503      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R213 On 03-February-22 | 9.15   | Call         | Bond Future | 2076      | 2                             | 2         | 2                               | 220.00        |
| 01/06/2021 | R213 On 03-February-22 | 10.60  | Call         | Bond Future | 6130      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | R213 On 03-February-22 | 9.22   | Call         | Bond Future | 2219      | 2                             | 2         | 2                               | 430.00        |
| 01/06/2021 | R213 On 03-February-22 | 10.25  | Call         | Bond Future | 4946      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | R213 On 03-February-22 | 10.15  | Call         | Bond Future | 4631      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | R213 On 03-February-22 | 9.58   | Call         | Bond Future | 3040      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R213 On 03-February-22 | 9.97   | Call         | Bond Future | 4088      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R213 On 03-February-22 | 9.96   | Call         | Bond Future | 4059      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R213 On 03-February-22 | 8.80   | Call         | Bond Future | 1450      | 1                             | 1         | 1                               | 102.00        |
| 01/06/2021 | R213 On 03-February-22 | 10.00  | Call         | Bond Future | 4175      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R213 On 03-February-22 | 10.67  | Call         | Bond Future | 6377      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | R213 On 03-February-22 | 8.63   | Call         | Bond Future | 1213      | 1                             | 1         | 1                               | 200.00        |
| 01/06/2021 | R213 On 03-February-22 | 9.98   | Call         | Bond Future | 4117      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R213 On 03-February-22 | 9.98   | Put          | Bond Future | 3137      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R213 On 03-February-22 | 10.67  | Put          | Bond Future | 1917      | 2                             | 2         | 2                               | 220.00        |
| 01/06/2021 | R213 On 03-February-22 | 10.60  | Put          | Bond Future | 2014      | 2                             | 2         | 2                               | 430.00        |
| 01/06/2021 | R213 On 03-February-22 | 10.00  | Put          | Bond Future | 3091      | 3                             | 3         | 3                               | 430.00        |
| 01/06/2021 | R213 On 03-February-22 | 9.22   | Put          | Bond Future | 5304      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | R213 On 03-February-22 | 8.80   | Put          | Bond Future | 6892      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | R213 On 03-February-22 | 9.58   | Put          | Bond Future | 4168      | 4                             | 4         | 4                               | 200.00        |
| 01/06/2021 | R213 On 03-February-22 | 8.63   | Put          | Bond Future | 7632      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | R213 On 03-February-22 | 9.96   | Put          | Bond Future | 3183      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R213 On 03-February-22 | 9.97   | Put          | Bond Future | 3159      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R213 On 03-February-22 | 10.15  | Put          | Bond Future | 2775      | 3                             | 3         | 3                               | 200.00        |
| 01/06/2021 | R213 On 03-February-22 | 10.25  | Put          | Bond Future | 2581      | 3                             | 3         | 3                               | 102.00        |
| 01/06/2021 | R213 On 03-February-22 | 9.76   | Put          | Bond Future | 3673      | 4                             | 4         | 4                               | 102.00        |
| 01/06/2021 | R213 On 03-February-22 | 10.17  | Put          | Bond Future | 2735      | 3                             | 3         | 3                               | 220.00        |
| 01/06/2021 | R213 On 03-February-22 | 9.15   | Put          | Bond Future | 5548      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | R213 On 05-May-22      |        |              | Bond Future | 9.99      | 84.0755                       | 84.0811   | 84.0755                         | 0.00          |
| 01/06/2021 | R213 On 05-May-22      | 10.64  | Call         | Bond Future | 5819      | 6                             | 6         | 6                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | R213 On 05-May-22      | 10.65  | Call         | Bond Future | 5851      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | R213 On 05-May-22      | 10.63  | Call         | Bond Future | 5786      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | R213 On 05-May-22      | 10.65  | Put          | Bond Future | 2570      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R213 On 05-May-22      | 10.63  | Put          | Bond Future | 2602      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R213 On 05-May-22      | 10.64  | Put          | Bond Future | 2586      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R214 On 05-August-21   |        |              | Bond Future | 10.66     | 68.7651                       | 68.9578   | 68.7651                         | 17,880.00     |
| 01/06/2021 | R214 On 05-August-21   | 12.02  | Call         | Bond Future | 7741      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | R214 On 05-August-21   | 12.03  | Call         | Bond Future | 7783      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | R214 On 05-August-21   | 12.01  | Call         | Bond Future | 7699      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | R214 On 05-August-21   | 12.03  | Put          | Bond Future | 426       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R214 On 05-August-21   | 12.01  | Put          | Bond Future | 440       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R214 On 05-August-21   | 12.02  | Put          | Bond Future | 433       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R214 On 04-November-21 |        |              | Bond Future | 10.84     | 66.2516                       | 66.4361   | 66.2516                         | 0.00          |
| 01/06/2021 | R214 On 04-November-21 | 12.48  | Call         | Bond Future | 9392      | 9                             | 9         | 9                               | 0.00          |
| 01/06/2021 | R214 On 04-November-21 | 12.47  | Call         | Bond Future | 9355      | 9                             | 9         | 9                               | 0.00          |
| 01/06/2021 | R214 On 04-November-21 | 12.46  | Call         | Bond Future | 9318      | 9                             | 9         | 9                               | 0.00          |
| 01/06/2021 | R214 On 04-November-21 | 12.46  | Put          | Bond Future | 920       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R214 On 04-November-21 | 12.48  | Put          | Bond Future | 901       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R214 On 04-November-21 | 12.47  | Put          | Bond Future | 911       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R214 On 03-February-22 |        |              | Bond Future | 11.02     | 67.0263                       | 67.2016   | 67.0263                         | 0.00          |
| 01/06/2021 | R214 On 03-February-22 | 11.40  | Call         | Bond Future | 5408      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | R214 On 03-February-22 | 11.39  | Call         | Bond Future | 5376      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | R214 On 03-February-22 | 11.41  | Call         | Bond Future | 5441      | 5                             | 5         | 5                               | 0.00          |
| 01/06/2021 | R214 On 03-February-22 | 11.39  | Put          | Bond Future | 3325      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R214 On 03-February-22 | 11.40  | Put          | Bond Future | 3304      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R214 On 03-February-22 | 11.41  | Put          | Bond Future | 3282      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R214 On 05-May-22      |        |              | Bond Future | 11.19     | 64.5460                       | 64.7180   | 64.5460                         | 0.00          |
| 01/06/2021 | R214 On 05-May-22      | 11.74  | Call         | Bond Future | 6235      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | R214 On 05-May-22      | 11.73  | Call         | Bond Future | 6203      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | R214 On 05-May-22      | 11.75  | Call         | Bond Future | 6267      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | R214 On 05-May-22      | 11.73  | Put          | Bond Future | 3357      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R214 On 05-May-22      | 11.74  | Put          | Bond Future | 3338      | 3                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | R214 On 05-May-22      | 11.75  | Put          | Bond Future | 3319      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R248 On 05-August-21   |        |              | Bond Future | 10.68     | 86.7557                       | 86.9612   | 86.7557                         | 171,250.00    |
| 01/06/2021 | R248 On 05-August-21   | 12.51  | Call         | Bond Future | 12098     | 12                            | 12        | 12                              | 0.00          |
| 01/06/2021 | R248 On 05-August-21   | 12.50  | Call         | Bond Future | 12044     | 12                            | 12        | 12                              | 0.00          |
| 01/06/2021 | R248 On 05-August-21   | 10.00  | Call         | Bond Future | 849       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R248 On 05-August-21   | 10.50  | Call         | Bond Future | 2199      | 2                             | 2         | 2                               | 1,000.00      |
| 01/06/2021 | R248 On 05-August-21   | 12.52  | Call         | Bond Future | 12151     | 12                            | 12        | 12                              | 0.00          |
| 01/06/2021 | R248 On 05-August-21   | 11.20  | Call         | Bond Future | 5152      | 5                             | 5         | 5                               | 1,000.00      |
| 01/06/2021 | R248 On 05-August-21   | 10.30  | Call         | Bond Future | 1573      | 2                             | 2         | 2                               | 1,300.00      |
| 01/06/2021 | R248 On 05-August-21   | 10.90  | Call         | Bond Future | 3747      | 4                             | 4         | 4                               | 1,300.00      |
| 01/06/2021 | R248 On 05-August-21   | 10.60  | Call         | Bond Future | 2547      | 2                             | 3         | 2                               | 0.00          |
| 01/06/2021 | R248 On 05-August-21   | 10.60  | Put          | Bond Future | 3146      | 3                             | 3         | 3                               | 0.00          |
| 01/06/2021 | R248 On 05-August-21   | 10.90  | Put          | Bond Future | 2126      | 2                             | 2         | 2                               | 0.00          |
| 01/06/2021 | R248 On 05-August-21   | 10.50  | Put          | Bond Future | 3560      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R248 On 05-August-21   | 12.50  | Put          | Bond Future | 169       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R248 On 05-August-21   | 11.20  | Put          | Bond Future | 1414      | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R248 On 05-August-21   | 12.51  | Put          | Bond Future | 165       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R248 On 05-August-21   | 10.30  | Put          | Bond Future | 4498      | 5                             | 4         | 5                               | 0.00          |
| 01/06/2021 | R248 On 05-August-21   | 10.00  | Put          | Bond Future | 6213      | 6                             | 6         | 6                               | 0.00          |
| 01/06/2021 | R248 On 05-August-21   | 12.52  | Put          | Bond Future | 162       | 0                             | 0         | 0                               | 0.00          |
| 01/06/2021 | R248 On 04-November-21 |        |              | Bond Future | 10.85     | 83.3074                       | 83.5023   | 83.3074                         | 0.00          |
| 01/06/2021 | R248 On 04-November-21 | 12.84  | Call         | Bond Future | 13133     | 13                            | 13        | 13                              | 0.00          |
| 01/06/2021 | R248 On 04-November-21 | 12.83  | Call         | Bond Future | 13086     | 13                            | 13        | 13                              | 0.00          |
| 01/06/2021 | R248 On 04-November-21 | 12.85  | Call         | Bond Future | 13180     | 13                            | 13        | 13                              | 0.00          |
| 01/06/2021 | R248 On 04-November-21 | 12.85  | Put          | Bond Future | 636       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R248 On 04-November-21 | 12.83  | Put          | Bond Future | 650       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R248 On 04-November-21 | 12.84  | Put          | Bond Future | 643       | 1                             | 1         | 1                               | 0.00          |
| 01/06/2021 | R248 On 03-February-22 |        |              | Bond Future | 11.03     | 84.2816                       | 84.4645   | 84.2816                         | 0.00          |
| 01/06/2021 | R248 On 03-February-22 | 11.49  | Call         | Bond Future | 6703      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | R248 On 03-February-22 | 11.48  | Call         | Bond Future | 6662      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | R248 On 03-February-22 | 11.47  | Call         | Bond Future | 6621      | 7                             | 7         | 7                               | 0.00          |
| 01/06/2021 | R248 On 03-February-22 | 11.49  | Put          | Bond Future | 3569      | 4                             | 4         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2021 | R248 On 03-February-22 | 11.47  | Put          | Bond Future | 3619      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R248 On 03-February-22 | 11.48  | Put          | Bond Future | 3594      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R248 On 05-May-22      |        |              | Bond Future | 11.21     | 80.8720                       | 81.0502   | 80.8720                         | 0.00          |
| 01/06/2021 | R248 On 05-May-22      | 11.81  | Call         | Bond Future | 7669      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | R248 On 05-May-22      | 11.80  | Call         | Bond Future | 7628      | 8                             | 8         | 8                               | 0.00          |
| 01/06/2021 | R248 On 05-May-22      | 11.79  | Call         | Bond Future | 7587      | 7                             | 8         | 7                               | 0.00          |
| 01/06/2021 | R248 On 05-May-22      | 11.79  | Put          | Bond Future | 3752      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R248 On 05-May-22      | 11.81  | Put          | Bond Future | 3708      | 4                             | 4         | 4                               | 0.00          |
| 01/06/2021 | R248 On 05-May-22      | 11.80  | Put          | Bond Future | 3730      | 4                             | 4         | 4                               | 0.00          |