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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/10/2021 TO: 27/10/2021

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | 2025 On 04-November-21 |        |              | Bond Future        | 154.79    | 154.7861                      | 154.7942  | 154.7861                        | 1,071.00      |
| 27/10/2021 | 2025 On 03-February-22 |        |              | Bond Future        | 154.98    | 154.9743                      | 154.9786  | 154.9743                        | 4,669.00      |
| 27/10/2021 | 2025 On 05-May-22      |        |              | Bond Future        | 156.84    | 156.8363                      | 156.8390  | 156.8363                        | 164.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | 2025 On 04-August-22   |        |              | Bond Future | 157.19    | 157.1908                      | 157.1930  | 157.1908                        | 0.00          |
| 27/10/2021 | 2025 On 03-November-22 |        |              | Bond Future | 159.18    | 159.1739                      | 159.1751  | 159.1739                        | 0.00          |
| 27/10/2021 | 2029 On 04-November-21 |        |              | Bond Future | 113.67    | 113.7054                      | 113.6721  | 113.7054                        | 2,252.00      |
| 27/10/2021 | 2029 On 03-February-22 |        |              | Bond Future | 114.97    | 115.0071                      | 114.9704  | 115.0071                        | 2,586.00      |
| 27/10/2021 | 2029 On 05-May-22      |        |              | Bond Future | 115.15    | 115.1909                      | 115.1527  | 115.1909                        | 186.00        |
| 27/10/2021 | 2029 On 04-August-22   |        |              | Bond Future | 116.60    | 116.6357                      | 116.5963  | 116.6357                        | 0.00          |
| 27/10/2021 | 2029 On 03-November-22 |        |              | Bond Future | 116.84    | 116.8834                      | 116.8433  | 116.8834                        | 0.00          |
| 27/10/2021 | 2030 On 04-November-21 |        |              | Bond Future | 9.50      | 93.6268                       | 93.7317   | 93.6268                         | 66,127.00     |
| 27/10/2021 | 2030 On 04-November-21 | 8,75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 3,250.00      |
| 27/10/2021 | 2030 On 04-November-21 | 8,77   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 27/10/2021 | 2030 On 04-November-21 | 8,80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 560.00        |
| 27/10/2021 | 2030 On 04-November-21 | 9,30   | Call         | Bond Future | 108       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2030 On 04-November-21 | 9,40   | Call         | Bond Future | 245       | 0                             | 0         | 0                               | 560.00        |
| 27/10/2021 | 2030 On 04-November-21 | 9,90   | Call         | Bond Future | 2113      | 2                             | 2         | 2                               | 29.00         |
| 27/10/2021 | 2030 On 04-November-21 | 10,59  | Call         | Bond Future | 5553      | 5                             | 6         | 5                               | 0.00          |
| 27/10/2021 | 2030 On 04-November-21 | 10,61  | Call         | Bond Future | 5651      | 6                             | 6         | 6                               | 0.00          |
| 27/10/2021 | 2030 On 04-November-21 | 11,44  | Call         | Bond Future | 9591      | 9                             | 10        | 9                               | 0.00          |
| 27/10/2021 | 2030 On 04-November-21 | 9,25   | Call         | Bond Future | 67        | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2030 On 04-November-21 | 8,27   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 27/10/2021 | 2030 On 04-November-21 | 9,20   | Call         | Bond Future | 39        | 0                             | 0         | 0                               | 29.00         |
| 27/10/2021 | 2030 On 04-November-21 | 9,35   | Call         | Bond Future | 167       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2030 On 04-November-21 | 11,26  | Call         | Bond Future | 8757      | 9                             | 9         | 9                               | 0.00          |
| 27/10/2021 | 2030 On 04-November-21 | 10,60  | Call         | Bond Future | 5602      | 5                             | 6         | 5                               | 0.00          |
| 27/10/2021 | 2030 On 04-November-21 | 10,60  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2030 On 04-November-21 | 11,44  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 27/10/2021 | 2030 On 04-November-21 | 9,35   | Put          | Bond Future | 979       | 1                             | 1         | 1                               | 9,100.00      |
| 27/10/2021 | 2030 On 04-November-21 | 9,40   | Put          | Bond Future | 789       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2030 On 04-November-21 | 10,59  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2030 On 04-November-21 | 9,30   | Put          | Bond Future | 1189      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2030 On 04-November-21 | 8,27   | Put          | Bond Future | 6856      | 7                             | 7         | 7                               | 0.00          |
| 27/10/2021 | 2030 On 04-November-21 | 8,77   | Put          | Bond Future | 3997      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | 2030 On 04-November-21 | 9,25   | Put          | Bond Future | 1418      | 2                             | 1         | 2                               | 5,000.00      |
| 27/10/2021 | 2030 On 04-November-21 | 10,61  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2030 On 04-November-21 | 11,26  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 29.00         |
| 27/10/2021 | 2030 On 04-November-21 | 9,90   | Put          | Bond Future | 30        | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2030 On 04-November-21 | 8,80   | Put          | Bond Future | 3829      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2030 On 04-November-21 | 9,20   | Put          | Bond Future | 1662      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2030 On 04-November-21 | 8,75   | Put          | Bond Future | 4109      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2030 On 03-February-22 |        |              | Bond Future | 9.72      | 90.6714                       | 90.7750   | 90.6714                         | 79,195.00     |
| 27/10/2021 | 2030 On 03-February-22 | 9,43   | Call         | Bond Future | 1011      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2030 On 03-February-22 | 9,44   | Call         | Bond Future | 1031      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2030 On 03-February-22 | 9,60   | Call         | Bond Future | 1382      | 1                             | 1         | 1                               | 1,000.00      |
| 27/10/2021 | 2030 On 03-February-22 | 9,78   | Call         | Bond Future | 1847      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2030 On 03-February-22 | 10,85  | Call         | Bond Future | 5833      | 6                             | 6         | 6                               | 0.00          |
| 27/10/2021 | 2030 On 03-February-22 | 9,45   | Call         | Bond Future | 1052      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2030 On 03-February-22 | 8,39   | Call         | Bond Future | 63        | 0                             | 0         | 0                               | 101.00        |
| 27/10/2021 | 2030 On 03-February-22 | 9,35   | Call         | Bond Future | 860       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2030 On 03-February-22 | 8,85   | Call         | Bond Future | 244       | 0                             | 0         | 0                               | 1,000.00      |
| 27/10/2021 | 2030 On 03-February-22 | 8,85   | Put          | Bond Future | 4850      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2030 On 03-February-22 | 9,35   | Put          | Bond Future | 2784      | 3                             | 3         | 3                               | 101.00        |
| 27/10/2021 | 2030 On 03-February-22 | 8,39   | Put          | Bond Future | 7226      | 7                             | 7         | 7                               | 0.00          |
| 27/10/2021 | 2030 On 03-February-22 | 9,45   | Put          | Bond Future | 2451      | 3                             | 2         | 3                               | 0.00          |
| 27/10/2021 | 2030 On 03-February-22 | 10,85  | Put          | Bond Future | 270       | 0                             | 0         | 0                               | 1,000.00      |
| 27/10/2021 | 2030 On 03-February-22 | 9,78   | Put          | Bond Future | 1541      | 2                             | 2         | 2                               | 101.00        |
| 27/10/2021 | 2030 On 03-February-22 | 9,60   | Put          | Bond Future | 2001      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2030 On 03-February-22 | 9,44   | Put          | Bond Future | 2483      | 3                             | 2         | 3                               | 0.00          |
| 27/10/2021 | 2030 On 03-February-22 | 9,43   | Put          | Bond Future | 2515      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2030 On 05-May-22      |        |              | Bond Future | 9.95      | 91.7395                       | 91.8434   | 91.7395                         | 14,728.00     |
| 27/10/2021 | 2030 On 05-May-22      | 8,89   | Call         | Bond Future | 421       | 0                             | 0         | 0                               | 1,800.00      |
| 27/10/2021 | 2030 On 05-May-22      | 9,35   | Call         | Bond Future | 969       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2030 On 05-May-22      | 10,19  | Call         | Bond Future | 2897      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2030 On 05-May-22      | 10,20  | Call         | Bond Future | 2926      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2030 On 05-May-22      | 8,81   | Call         | Bond Future | 365       | 0                             | 0         | 0                               | 200.00        |
| 27/10/2021 | 2030 On 05-May-22      | 11,04  | Call         | Bond Future | 5876      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | 2030 On 05-May-22      | 7,73   | Call         | Bond Future | 35        | 0                             | 0         | 0                               | 200.00        |
| 27/10/2021 | 2030 On 05-May-22      | 10,21  | Call         | Bond Future | 2956      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2030 On 05-May-22      | 9,95   | Call         | Bond Future | 2231      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2030 On 05-May-22      | 8,14   | Call         | Bond Future | 95        | 0                             | 0         | 0                               | 1,800.00      |
| 27/10/2021 | 2030 On 05-May-22      | 8,47   | Call         | Bond Future | 190       | 0                             | 0         | 0                               | 1,073.00      |
| 27/10/2021 | 2030 On 05-May-22      | 8,14   | Put          | Bond Future | 9628      | 10                            | 10        | 10                              | 0.00          |
| 27/10/2021 | 2030 On 05-May-22      | 10,21  | Put          | Bond Future | 1658      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2030 On 05-May-22      | 8,89   | Put          | Bond Future | 5845      | 6                             | 6         | 6                               | 0.00          |
| 27/10/2021 | 2030 On 05-May-22      | 8,81   | Put          | Bond Future | 6217      | 6                             | 6         | 6                               | 0.00          |
| 27/10/2021 | 2030 On 05-May-22      | 7,73   | Put          | Bond Future | 11909     | 12                            | 12        | 12                              | 0.00          |
| 27/10/2021 | 2030 On 05-May-22      | 8,47   | Put          | Bond Future | 7888      | 8                             | 8         | 8                               | 0.00          |
| 27/10/2021 | 2030 On 05-May-22      | 11,04  | Put          | Bond Future | 661       | 1                             | 1         | 1                               | 1,800.00      |
| 27/10/2021 | 2030 On 05-May-22      | 9,95   | Put          | Bond Future | 2209      | 2                             | 2         | 2                               | 1,073.00      |
| 27/10/2021 | 2030 On 05-May-22      | 10,20  | Put          | Bond Future | 1677      | 2                             | 2         | 2                               | 200.00        |
| 27/10/2021 | 2030 On 05-May-22      | 10,19  | Put          | Bond Future | 1696      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2030 On 05-May-22      | 9,35   | Put          | Bond Future | 3979      | 4                             | 4         | 4                               | 1,073.00      |
| 27/10/2021 | 2030 On 04-August-22   |        |              | Bond Future | 10.19     | 88.8154                       | 88.9199   | 88.8154                         | 0.00          |
| 27/10/2021 | 2030 On 04-August-22   | 9,05   | Call         | Bond Future | 644       | 1                             | 1         | 1                               | 800.00        |
| 27/10/2021 | 2030 On 04-August-22   | 8,30   | Call         | Bond Future | 195       | 0                             | 0         | 0                               | 800.00        |
| 27/10/2021 | 2030 On 04-August-22   | 9,54   | Call         | Bond Future | 1277      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2030 On 04-August-22   | 9,55   | Call         | Bond Future | 1294      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2030 On 04-August-22   | 10,95  | Call         | Bond Future | 4900      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2030 On 04-August-22   | 9,56   | Call         | Bond Future | 1311      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2030 On 04-August-22   | 9,56   | Put          | Bond Future | 4360      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2030 On 04-August-22   | 10,95  | Put          | Bond Future | 1348      | 1                             | 1         | 1                               | 800.00        |
| 27/10/2021 | 2030 On 04-August-22   | 9,55   | Put          | Bond Future | 4393      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2030 On 04-August-22   | 9,54   | Put          | Bond Future | 4426      | 5                             | 4         | 5                               | 0.00          |
| 27/10/2021 | 2030 On 04-August-22   | 8,30   | Put          | Bond Future | 9798      | 10                            | 10        | 10                              | 0.00          |
| 27/10/2021 | 2030 On 04-August-22   | 9,05   | Put          | Bond Future | 6277      | 6                             | 6         | 6                               | 0.00          |
| 27/10/2021 | 2030 On 03-November-22 |        |              | Bond Future | 10.42     | 89.9659                       | 90.0711   | 89.9659                         | 0.00          |
| 27/10/2021 | 2030 On 03-November-22 | 10,09  | Call         | Bond Future | 2253      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2030 On 03-November-22 | 10,08  | Call         | Bond Future | 2232      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2030 On 03-November-22 | 10,10  | Call         | Bond Future | 2274      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | 2030 On 03-November-22 | 10,10  | Put          | Bond Future | 3760      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2030 On 03-November-22 | 10,08  | Put          | Bond Future | 3812      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2030 On 03-November-22 | 10,09  | Put          | Bond Future | 3786      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2032 On 04-November-21 |        |              | Bond Future | 10.09     | 89.1753                       | 89.2307   | 89.1753                         | 82,711.00     |
| 27/10/2021 | 2032 On 04-November-21 | 9,33   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 700.00        |
| 27/10/2021 | 2032 On 04-November-21 | 11,71  | Call         | Bond Future | 8834      | 9                             | 9         | 9                               | 0.00          |
| 27/10/2021 | 2032 On 04-November-21 | 12,81  | Call         | Bond Future | 14145     | 14                            | 14        | 14                              | 0.00          |
| 27/10/2021 | 2032 On 04-November-21 | 9,83   | Call         | Bond Future | 68        | 0                             | 0         | 0                               | 700.00        |
| 27/10/2021 | 2032 On 04-November-21 | 11,69  | Call         | Bond Future | 8733      | 9                             | 9         | 9                               | 0.00          |
| 27/10/2021 | 2032 On 04-November-21 | 11,70  | Call         | Bond Future | 8783      | 9                             | 9         | 9                               | 0.00          |
| 27/10/2021 | 2032 On 04-November-21 | 11,71  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2032 On 04-November-21 | 12,81  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 700.00        |
| 27/10/2021 | 2032 On 04-November-21 | 9,33   | Put          | Bond Future | 4572      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2032 On 04-November-21 | 9,83   | Put          | Bond Future | 1584      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2032 On 04-November-21 | 11,69  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2032 On 04-November-21 | 11,70  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 |        |              | Bond Future | 10.30     | 90.1739                       | 90.2277   | 90.1739                         | 107,525.00    |
| 27/10/2021 | 2032 On 03-February-22 | 9,62   | Call         | Bond Future | 418       | 0                             | 0         | 0                               | 210.00        |
| 27/10/2021 | 2032 On 03-February-22 | 10,45  | Call         | Bond Future | 2323      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 10,35  | Call         | Bond Future | 2002      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 10,90  | Call         | Bond Future | 4050      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 9,90   | Call         | Bond Future | 866       | 1                             | 1         | 1                               | 900.00        |
| 27/10/2021 | 2032 On 03-February-22 | 10,14  | Call         | Bond Future | 1408      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 10,44  | Call         | Bond Future | 2290      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 10,95  | Call         | Bond Future | 4263      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 8,91   | Call         | Bond Future | 36        | 0                             | 0         | 0                               | 198.00        |
| 27/10/2021 | 2032 On 03-February-22 | 9,14   | Call         | Bond Future | 80        | 0                             | 0         | 0                               | 97.00         |
| 27/10/2021 | 2032 On 03-February-22 | 9,57   | Call         | Bond Future | 359       | 0                             | 0         | 0                               | 1,050.00      |
| 27/10/2021 | 2032 On 03-February-22 | 9,67   | Call         | Bond Future | 483       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 10,65  | Call         | Bond Future | 3043      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 11,13  | Call         | Bond Future | 5049      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 9,58   | Call         | Bond Future | 371       | 0                             | 0         | 0                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | 2032 On 03-February-22 | 10,42  | Call         | Bond Future | 2224      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 10,43  | Call         | Bond Future | 2257      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 9,81   | Call         | Bond Future | 699       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 10,53  | Call         | Bond Future | 2599      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 10,66  | Call         | Bond Future | 3081      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 10,66  | Put          | Bond Future | 1079      | 1                             | 1         | 1                               | 97.00         |
| 27/10/2021 | 2032 On 03-February-22 | 10,53  | Put          | Bond Future | 1315      | 1                             | 1         | 1                               | 210.00        |
| 27/10/2021 | 2032 On 03-February-22 | 10,35  | Put          | Bond Future | 1725      | 2                             | 2         | 2                               | 400.00        |
| 27/10/2021 | 2032 On 03-February-22 | 9,81   | Put          | Bond Future | 3540      | 4                             | 4         | 4                               | 198.00        |
| 27/10/2021 | 2032 On 03-February-22 | 10,45  | Put          | Bond Future | 1485      | 2                             | 1         | 2                               | 198.00        |
| 27/10/2021 | 2032 On 03-February-22 | 10,43  | Put          | Bond Future | 1531      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 10,42  | Put          | Bond Future | 1554      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 9,58   | Put          | Bond Future | 4585      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 11,13  | Put          | Bond Future | 520       | 1                             | 1         | 1                               | 210.00        |
| 27/10/2021 | 2032 On 03-February-22 | 10,65  | Put          | Bond Future | 1096      | 1                             | 1         | 1                               | 1,050.00      |
| 27/10/2021 | 2032 On 03-February-22 | 8,91   | Put          | Bond Future | 8413      | 8                             | 8         | 8                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 9,90   | Put          | Bond Future | 3177      | 3                             | 3         | 3                               | 900.00        |
| 27/10/2021 | 2032 On 03-February-22 | 9,57   | Put          | Bond Future | 4634      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 9,14   | Put          | Bond Future | 6999      | 7                             | 7         | 7                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 10,95  | Put          | Bond Future | 689       | 1                             | 1         | 1                               | 400.00        |
| 27/10/2021 | 2032 On 03-February-22 | 10,44  | Put          | Bond Future | 1508      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 10,14  | Put          | Bond Future | 2326      | 2                             | 2         | 2                               | 97.00         |
| 27/10/2021 | 2032 On 03-February-22 | 10,90  | Put          | Bond Future | 745       | 1                             | 1         | 1                               | 900.00        |
| 27/10/2021 | 2032 On 03-February-22 | 9,62   | Put          | Bond Future | 4391      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2032 On 03-February-22 | 9,67   | Put          | Bond Future | 4156      | 4                             | 4         | 4                               | 1,050.00      |
| 27/10/2021 | 2032 On 05-May-22      |        |              | Bond Future | 10.52     | 87.0893                       | 87.1428   | 87.0893                         | 20,384.00     |
| 27/10/2021 | 2032 On 05-May-22      | 11,02  | Call         | Bond Future | 4088      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2032 On 05-May-22      | 10,18  | Call         | Bond Future | 1540      | 2                             | 2         | 2                               | 780.00        |
| 27/10/2021 | 2032 On 05-May-22      | 9,58   | Call         | Bond Future | 494       | 0                             | 0         | 0                               | 780.00        |
| 27/10/2021 | 2032 On 05-May-22      | 10,29  | Call         | Bond Future | 1804      | 2                             | 2         | 2                               | 993.00        |
| 27/10/2021 | 2032 On 05-May-22      | 11,04  | Call         | Bond Future | 4163      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2032 On 05-May-22      | 11,03  | Call         | Bond Future | 4126      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2032 On 05-May-22      | 11,18  | Call         | Bond Future | 4703      | 5                             | 5         | 5                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | 2032 On 05-May-22      | 10,98  | Call         | Bond Future | 3939      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2032 On 05-May-22      | 10,98  | Put          | Bond Future | 1454      | 1                             | 1         | 1                               | 993.00        |
| 27/10/2021 | 2032 On 05-May-22      | 11,02  | Put          | Bond Future | 1392      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2032 On 05-May-22      | 10,29  | Put          | Bond Future | 3069      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2032 On 05-May-22      | 11,18  | Put          | Bond Future | 1171      | 1                             | 1         | 1                               | 780.00        |
| 27/10/2021 | 2032 On 05-May-22      | 11,03  | Put          | Bond Future | 1377      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2032 On 05-May-22      | 11,04  | Put          | Bond Future | 1362      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2032 On 05-May-22      | 9,58   | Put          | Bond Future | 5856      | 6                             | 6         | 6                               | 0.00          |
| 27/10/2021 | 2032 On 05-May-22      | 10,18  | Put          | Bond Future | 3424      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2032 On 04-August-22   |        |              | Bond Future | 10.74     | 88.1113                       | 88.1648   | 88.1113                         | 0.00          |
| 27/10/2021 | 2032 On 04-August-22   | 11,60  | Call         | Bond Future | 5749      | 6                             | 6         | 6                               | 0.00          |
| 27/10/2021 | 2032 On 04-August-22   | 10,21  | Call         | Bond Future | 1571      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2032 On 04-August-22   | 10,20  | Call         | Bond Future | 1550      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2032 On 04-August-22   | 11,89  | Call         | Bond Future | 6872      | 7                             | 7         | 7                               | 0.00          |
| 27/10/2021 | 2032 On 04-August-22   | 10,22  | Call         | Bond Future | 1592      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2032 On 04-August-22   | 9,72   | Call         | Bond Future | 747       | 1                             | 1         | 1                               | 800.00        |
| 27/10/2021 | 2032 On 04-August-22   | 8,97   | Call         | Bond Future | 206       | 0                             | 0         | 0                               | 800.00        |
| 27/10/2021 | 2032 On 04-August-22   | 8,97   | Put          | Bond Future | 10369     | 10                            | 10        | 10                              | 0.00          |
| 27/10/2021 | 2032 On 04-August-22   | 9,72   | Put          | Bond Future | 6424      | 6                             | 6         | 6                               | 0.00          |
| 27/10/2021 | 2032 On 04-August-22   | 10,20  | Put          | Bond Future | 4500      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2032 On 04-August-22   | 10,21  | Put          | Bond Future | 4465      | 5                             | 4         | 5                               | 0.00          |
| 27/10/2021 | 2032 On 04-August-22   | 11,89  | Put          | Bond Future | 1048      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2032 On 04-August-22   | 11,60  | Put          | Bond Future | 1344      | 1                             | 1         | 1                               | 800.00        |
| 27/10/2021 | 2032 On 04-August-22   | 10,22  | Put          | Bond Future | 4431      | 5                             | 4         | 5                               | 0.00          |
| 27/10/2021 | 2032 On 03-November-22 |        |              | Bond Future | 10.97     | 85.1079                       | 85.1615   | 85.1079                         | 0.00          |
| 27/10/2021 | 2032 On 03-November-22 | 10,66  | Call         | Bond Future | 2521      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2032 On 03-November-22 | 10,66  | Put          | Bond Future | 4141      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2033 On 04-November-21 |        |              | Bond Future | 108.29    | 108.1664                      | 108.2900  | 108.1664                        | 2,113.00      |
| 27/10/2021 | 2033 On 03-February-22 |        |              | Bond Future | 109.53    | 109.4046                      | 109.5269  | 109.4046                        | 7,143.00      |
| 27/10/2021 | 2033 On 05-May-22      |        |              | Bond Future | 109.56    | 109.4402                      | 109.5629  | 109.4402                        | 2,121.00      |
| 27/10/2021 | 2033 On 04-August-22   |        |              | Bond Future | 110.94    | 110.8128                      | 110.9364  | 110.8128                        | 0.00          |
| 27/10/2021 | 2033 On 03-November-22 |        |              | Bond Future | 111.03    | 110.9062                      | 111.0311  | 110.9062                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | 2037 On 04-November-21 |        |              | Bond Future | 10.77     | 85.2707                       | 85.5232   | 85.2707                         | 71,143.00     |
| 27/10/2021 | 2037 On 04-November-21 | 12,81  | Call         | Bond Future | 11788     | 12                            | 12        | 12                              | 0.00          |
| 27/10/2021 | 2037 On 04-November-21 | 12,82  | Call         | Bond Future | 11839     | 12                            | 12        | 12                              | 0.00          |
| 27/10/2021 | 2037 On 04-November-21 | 11,49  | Call         | Bond Future | 4496      | 4                             | 4         | 4                               | 600.00        |
| 27/10/2021 | 2037 On 04-November-21 | 12,30  | Call         | Bond Future | 9097      | 9                             | 9         | 9                               | 0.00          |
| 27/10/2021 | 2037 On 04-November-21 | 12,83  | Call         | Bond Future | 11891     | 12                            | 12        | 12                              | 0.00          |
| 27/10/2021 | 2037 On 04-November-21 | 12,30  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 600.00        |
| 27/10/2021 | 2037 On 04-November-21 | 12,82  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2037 On 04-November-21 | 11,49  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2037 On 04-November-21 | 12,83  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2037 On 04-November-21 | 12,81  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2037 On 03-February-22 |        |              | Bond Future | 10.97     | 81.9714                       | 82.2246   | 81.9714                         | 99,160.00     |
| 27/10/2021 | 2037 On 03-February-22 | 11,47  | Call         | Bond Future | 4022      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2037 On 03-February-22 | 11,46  | Call         | Bond Future | 3977      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2037 On 03-February-22 | 11,45  | Call         | Bond Future | 3933      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2037 On 03-February-22 | 11,47  | Put          | Bond Future | 959       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2037 On 03-February-22 | 11,45  | Put          | Bond Future | 989       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2037 On 03-February-22 | 11,46  | Put          | Bond Future | 973       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2037 On 05-May-22      |        |              | Bond Future | 11.17     | 82.9372                       | 83.1925   | 82.9372                         | 11,855.00     |
| 27/10/2021 | 2037 On 05-May-22      | 11,84  | Call         | Bond Future | 5225      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2037 On 05-May-22      | 11,83  | Call         | Bond Future | 5181      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2037 On 05-May-22      | 11,82  | Call         | Bond Future | 5139      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2037 On 05-May-22      | 11,84  | Put          | Bond Future | 1302      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2037 On 05-May-22      | 11,82  | Put          | Bond Future | 1329      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2037 On 05-May-22      | 11,83  | Put          | Bond Future | 1315      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2037 On 04-August-22   |        |              | Bond Future | 11.39     | 79.6545                       | 79.9122   | 79.6545                         | 0.00          |
| 27/10/2021 | 2037 On 04-August-22   | 11,42  | Call         | Bond Future | 3294      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2037 On 04-August-22   | 10,91  | Call         | Bond Future | 1872      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2037 On 04-August-22   | 10,10  | Call         | Bond Future | 558       | 1                             | 1         | 1                               | 50.00         |
| 27/10/2021 | 2037 On 04-August-22   | 10,89  | Call         | Bond Future | 1824      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2037 On 04-August-22   | 10,90  | Call         | Bond Future | 1848      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2037 On 04-August-22   | 10,91  | Put          | Bond Future | 4795      | 5                             | 5         | 5                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | 2037 On 04-August-22   | 10,89  | Put          | Bond Future | 4872      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2037 On 04-August-22   | 10,10  | Put          | Bond Future | 8788      | 9                             | 9         | 9                               | 0.00          |
| 27/10/2021 | 2037 On 04-August-22   | 11,42  | Put          | Bond Future | 3114      | 3                             | 3         | 3                               | 50.00         |
| 27/10/2021 | 2037 On 04-August-22   | 10,90  | Put          | Bond Future | 4834      | 5                             | 5         | 5                               | 50.00         |
| 27/10/2021 | 2037 On 03-November-22 |        |              | Bond Future | 11.60     | 80.6918                       | 80.9522   | 80.6918                         | 0.00          |
| 27/10/2021 | 2037 On 03-November-22 | 11,30  | Call         | Bond Future | 2853      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2037 On 03-November-22 | 11,32  | Call         | Bond Future | 2907      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2037 On 03-November-22 | 11,31  | Call         | Bond Future | 2880      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2037 On 03-November-22 | 11,31  | Put          | Bond Future | 4556      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2037 On 03-November-22 | 11,30  | Put          | Bond Future | 4589      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2037 On 03-November-22 | 11,32  | Put          | Bond Future | 4523      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2038 On 04-November-21 |        |              | Bond Future | 121.60    | 121.6968                      | 121.6023  | 121.6968                        | 3,196.00      |
| 27/10/2021 | 2038 On 03-February-22 |        |              | Bond Future | 121.21    | 121.3082                      | 121.2097  | 121.3082                        | 4,177.00      |
| 27/10/2021 | 2038 On 05-May-22      |        |              | Bond Future | 122.66    | 122.7658                      | 122.6649  | 122.7658                        | 677.00        |
| 27/10/2021 | 2038 On 04-August-22   |        |              | Bond Future | 122.39    | 122.4916                      | 122.3890  | 122.4916                        | 0.00          |
| 27/10/2021 | 2038 On 03-November-22 |        |              | Bond Future | 123.93    | 124.0372                      | 123.9326  | 124.0372                        | 0.00          |
| 27/10/2021 | 2040 On 04-November-21 |        |              | Bond Future | 10.89     | 87.3959                       | 87.5954   | 87.3959                         | 38,898.00     |
| 27/10/2021 | 2040 On 04-November-21 | 12,91  | Call         | Bond Future | 12349     | 12                            | 12        | 12                              | 0.00          |
| 27/10/2021 | 2040 On 04-November-21 | 12,89  | Call         | Bond Future | 12242     | 12                            | 12        | 12                              | 0.00          |
| 27/10/2021 | 2040 On 04-November-21 | 12,90  | Call         | Bond Future | 12295     | 12                            | 12        | 12                              | 0.00          |
| 27/10/2021 | 2040 On 04-November-21 | 12,90  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2040 On 04-November-21 | 12,89  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2040 On 04-November-21 | 12,91  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2040 On 03-February-22 |        |              | Bond Future | 11.09     | 83.8701                       | 84.0697   | 83.8701                         | 71,162.00     |
| 27/10/2021 | 2040 On 03-February-22 | 11,57  | Call         | Bond Future | 4238      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2040 On 03-February-22 | 11,58  | Call         | Bond Future | 4286      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2040 On 03-February-22 | 11,59  | Call         | Bond Future | 4333      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2040 On 03-February-22 | 11,57  | Put          | Bond Future | 1090      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2040 On 03-February-22 | 11,58  | Put          | Bond Future | 1074      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2040 On 03-February-22 | 11,59  | Put          | Bond Future | 1058      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2040 On 05-May-22      |        |              | Bond Future | 11.29     | 84.8584                       | 85.0594   | 84.8584                         | 8,498.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | 2040 On 05-May-22      | 11,91  | Call         | Bond Future | 5413      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2040 On 05-May-22      | 9,82   | Call         | Bond Future | 185       | 0                             | 0         | 0                               | 1,200.00      |
| 27/10/2021 | 2040 On 05-May-22      | 11,90  | Call         | Bond Future | 5368      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2040 On 05-May-22      | 11,92  | Call         | Bond Future | 5458      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2040 On 05-May-22      | 13,04  | Call         | Bond Future | 10803     | 11                            | 11        | 11                              | 0.00          |
| 27/10/2021 | 2040 On 05-May-22      | 10,57  | Call         | Bond Future | 964       | 1                             | 1         | 1                               | 1,200.00      |
| 27/10/2021 | 2040 On 05-May-22      | 10,57  | Put          | Bond Future | 5876      | 6                             | 6         | 6                               | 0.00          |
| 27/10/2021 | 2040 On 05-May-22      | 13,04  | Put          | Bond Future | 488       | 1                             | 0         | 1                               | 1,200.00      |
| 27/10/2021 | 2040 On 05-May-22      | 11,92  | Put          | Bond Future | 1477      | 2                             | 1         | 2                               | 0.00          |
| 27/10/2021 | 2040 On 05-May-22      | 11,91  | Put          | Bond Future | 1493      | 2                             | 1         | 2                               | 0.00          |
| 27/10/2021 | 2040 On 05-May-22      | 11,90  | Put          | Bond Future | 1508      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2040 On 05-May-22      | 9,82   | Put          | Bond Future | 10736     | 11                            | 11        | 11                              | 0.00          |
| 27/10/2021 | 2040 On 04-August-22   |        |              | Bond Future | 11.50     | 81.3475                       | 81.5503   | 81.3475                         | 0.00          |
| 27/10/2021 | 2040 On 04-August-22   | 11,03  | Call         | Bond Future | 2049      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2040 On 04-August-22   | 11,04  | Call         | Bond Future | 2075      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2040 On 04-August-22   | 11,05  | Call         | Bond Future | 2101      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2040 On 04-August-22   | 11,05  | Put          | Bond Future | 5021      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2040 On 04-August-22   | 11,04  | Put          | Bond Future | 5062      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2040 On 04-August-22   | 11,03  | Put          | Bond Future | 5103      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2040 On 03-November-22 |        |              | Bond Future | 11.70     | 82.4074                       | 82.6122   | 82.4074                         | 0.00          |
| 27/10/2021 | 2040 On 03-November-22 | 11,41  | Call         | Bond Future | 3080      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2040 On 03-November-22 | 11,39  | Call         | Bond Future | 3023      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2040 On 03-November-22 | 11,40  | Call         | Bond Future | 3051      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2040 On 03-November-22 | 11,41  | Put          | Bond Future | 4883      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2040 On 03-November-22 | 11,39  | Put          | Bond Future | 4954      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2040 On 03-November-22 | 11,40  | Put          | Bond Future | 4918      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2044 On 04-November-21 |        |              | Bond Future | 10.91     | 84.2449                       | 84.4097   | 84.2449                         | 22,199.00     |
| 27/10/2021 | 2044 On 04-November-21 | 12,89  | Call         | Bond Future | 12160     | 12                            | 12        | 12                              | 0.00          |
| 27/10/2021 | 2044 On 04-November-21 | 12,90  | Call         | Bond Future | 12214     | 12                            | 12        | 12                              | 0.00          |
| 27/10/2021 | 2044 On 04-November-21 | 12,91  | Call         | Bond Future | 12267     | 12                            | 12        | 12                              | 0.00          |
| 27/10/2021 | 2044 On 04-November-21 | 12,91  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2044 On 04-November-21 | 12,90  | Put          | Bond Future | 0         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | 2044 On 04-November-21 | 12,89  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | 2044 On 03-February-22 |        |              | Bond Future | 11.10     | 80.8091                       | 80.9735   | 80.8091                         | 47,225.00     |
| 27/10/2021 | 2044 On 03-February-22 | 11,61  | Call         | Bond Future | 4328      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2044 On 03-February-22 | 11,59  | Call         | Bond Future | 4231      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2044 On 03-February-22 | 11,60  | Call         | Bond Future | 4279      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | 2044 On 03-February-22 | 11,60  | Put          | Bond Future | 986       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2044 On 03-February-22 | 11,59  | Put          | Bond Future | 1002      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2044 On 03-February-22 | 11,61  | Put          | Bond Future | 971       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | 2044 On 05-May-22      |        |              | Bond Future | 11.29     | 81.7612                       | 81.9267   | 81.7612                         | 5,735.00      |
| 27/10/2021 | 2044 On 05-May-22      | 11,93  | Call         | Bond Future | 5537      | 5                             | 6         | 5                               | 0.00          |
| 27/10/2021 | 2044 On 05-May-22      | 11,91  | Call         | Bond Future | 5446      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2044 On 05-May-22      | 11,92  | Call         | Bond Future | 5491      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2044 On 05-May-22      | 11,92  | Put          | Bond Future | 1481      | 2                             | 1         | 2                               | 0.00          |
| 27/10/2021 | 2044 On 05-May-22      | 11,91  | Put          | Bond Future | 1497      | 2                             | 1         | 2                               | 0.00          |
| 27/10/2021 | 2044 On 05-May-22      | 11,93  | Put          | Bond Future | 1466      | 2                             | 1         | 2                               | 0.00          |
| 27/10/2021 | 2044 On 04-August-22   |        |              | Bond Future | 11.49     | 78.3393                       | 78.5062   | 78.3393                         | 0.00          |
| 27/10/2021 | 2044 On 04-August-22   | 11,10  | Call         | Bond Future | 2248      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2044 On 04-August-22   | 11,08  | Call         | Bond Future | 2193      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2044 On 04-August-22   | 11,09  | Call         | Bond Future | 2221      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | 2044 On 04-August-22   | 11,09  | Put          | Bond Future | 4877      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2044 On 04-August-22   | 11,08  | Put          | Bond Future | 4918      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2044 On 04-August-22   | 11,10  | Put          | Bond Future | 4836      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2044 On 03-November-22 |        |              | Bond Future | 11.68     | 79.3600                       | 79.5284   | 79.3600                         | 0.00          |
| 27/10/2021 | 2044 On 03-November-22 | 11,39  | Call         | Bond Future | 3072      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2044 On 03-November-22 | 11,40  | Call         | Bond Future | 3101      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2044 On 03-November-22 | 11,41  | Call         | Bond Future | 3130      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | 2044 On 03-November-22 | 11,41  | Put          | Bond Future | 4848      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2044 On 03-November-22 | 11,40  | Put          | Bond Future | 4884      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2044 On 03-November-22 | 11,39  | Put          | Bond Future | 4920      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | 2046 On 04-November-21 |        |              | Bond Future | 109.24    | 109.1141                      | 109.2411  | 109.1141                        | 9,554.00      |
| 27/10/2021 | 2046 On 03-February-22 |        |              | Bond Future | 110.49    | 110.3630                      | 110.4888  | 110.3630                        | 13,054.00     |
| 27/10/2021 | 2046 On 05-May-22      |        |              | Bond Future | 109.93    | 109.8070                      | 109.9333  | 109.8070                        | 171.00        |

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | 2046 On 04-August-22   |        |              | Bond Future        | 111.31    | 111.1843                      | 111.3115  | 111.1843                        | 0.00          |
| 27/10/2021 | 2046 On 03-November-22 |        |              | Bond Future        | 110.79    | 110.6647                      | 110.7935  | 110.6647                        | 0.00          |
| 27/10/2021 | 2050 On 04-November-21 |        |              | Bond Future        | 112.17    | 112.0367                      | 112.1668  | 112.0367                        | 3,193.00      |
| 27/10/2021 | 2050 On 03-February-22 |        |              | Bond Future        | 111.47    | 111.3373                      | 111.4662  | 111.3373                        | 7,309.00      |
| 27/10/2021 | 2050 On 05-May-22      |        |              | Bond Future        | 112.80    | 112.6751                      | 112.8042  | 112.6751                        | 379.00        |
| 27/10/2021 | 2050 On 04-August-22   |        |              | Bond Future        | 112.20    | 112.0737                      | 112.2043  | 112.0737                        | 0.00          |
| 27/10/2021 | 2050 On 03-November-22 |        |              | Bond Future        | 113.62    | 113.4879                      | 113.6193  | 113.4879                        | 0.00          |
| 27/10/2021 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | AL37 On 04-November-21 |        |              | Index Future       | 793.80    | 793.4340                      | 793.8010  | 793.4340                        | 0.00          |
| 27/10/2021 | AL37 On 03-February-22 |        |              | Index Future       | 802.68    | 802.3090                      | 802.6750  | 802.3090                        | 0.00          |
| 27/10/2021 | AL37 On 05-May-22      |        |              | Index Future       | 812.12    | 811.7480                      | 812.1160  | 811.7480                        | 0.00          |
| 27/10/2021 | AL37 On 04-August-22   |        |              | Index Future       | 822.00    | 821.6270                      | 821.9970  | 821.6270                        | 0.00          |
| 27/10/2021 | AL37 On 03-November-22 |        |              | Index Future       | 832.28    | 831.9010                      | 832.2760  | 831.9010                        | 0.00          |
| 27/10/2021 | AL7T On 04-November-21 |        |              | Index Future       | 901.18    | 900.7240                      | 901.1820  | 900.7240                        | 0.00          |
| 27/10/2021 | AL7T On 03-February-22 |        |              | Index Future       | 911.26    | 910.7990                      | 911.2570  | 910.7990                        | 0.00          |
| 27/10/2021 | AL7T On 05-May-22      |        |              | Index Future       | 921.97    | 921.5140                      | 921.9740  | 921.5140                        | 0.00          |
| 27/10/2021 | AL7T On 04-August-22   |        |              | Index Future       | 933.19    | 932.7280                      | 933.1930  | 932.7280                        | 0.00          |
| 27/10/2021 | AL7T On 03-November-22 |        |              | Index Future       | 944.86    | 944.3930                      | 944.8620  | 944.3930                        | 0.00          |
| 27/10/2021 | ALBI On 04-November-21 |        |              | Index Future       | 798.23    | 797.4610                      | 798.2340  | 797.4610                        | 114.00        |
| 27/10/2021 | ALBI On 03-February-22 |        |              | Index Future       | 807.16    | 806.3810                      | 807.1580  | 806.3810                        | 136.00        |
| 27/10/2021 | ALBI On 05-May-22      |        |              | Index Future       | 816.65    | 815.8680                      | 816.6510  | 815.8680                        | 29.00         |
| 27/10/2021 | ALBI On 04-August-22   |        |              | Index Future       | 826.59    | 825.7970                      | 826.5880  | 825.7970                        | 0.00          |
| 27/10/2021 | ALBI On 03-November-22 |        |              | Index Future       | 836.92    | 836.1240                      | 836.9240  | 836.1240                        | 0.00          |
| 27/10/2021 | C002 On 31-March-32    |        |              | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 27/10/2021 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C212 On 31-January-22  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C214 On 28-February-41 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/10/2021 | ES33 On 04-November-21  |        |              | Bond Future        | 11.48     | 75.5533                       | 75.6894   | 75.5533                         | 0.00          |
| 27/10/2021 | ES33 On 03-February-22  |        |              | Bond Future        | 11.73     | 76.4182                       | 76.5539   | 76.4182                         | 263.00        |
| 27/10/2021 | ES33 On 05-May-22       |        |              | Bond Future        | 11.98     | 73.5590                       | 73.6956   | 73.5590                         | 87.00         |
| 27/10/2021 | ES33 On 04-August-22    |        |              | Bond Future        | 12.24     | 74.4342                       | 74.5720   | 74.4342                         | 0.00          |
| 27/10/2021 | ES33 On 03-November-22  |        |              | Bond Future        | 12.51     | 71.6448                       | 71.7840   | 71.6448                         | 0.00          |
| 27/10/2021 | ES42 On 04-November-21  |        |              | Bond Future        | 11.98     | 73.8451                       | 73.9935   | 73.8451                         | 0.00          |
| 27/10/2021 | ES42 On 03-February-22  |        |              | Bond Future        | 12.21     | 74.6903                       | 74.8386   | 74.6903                         | 3,579.00      |
| 27/10/2021 | ES42 On 05-May-22       |        |              | Bond Future        | 12.45     | 71.3293                       | 71.4786   | 71.3293                         | 1,190.00      |
| 27/10/2021 | ES42 On 04-August-22    |        |              | Bond Future        | 12.69     | 72.1765                       | 72.3271   | 72.1765                         | 0.00          |
| 27/10/2021 | ES42 On 03-November-22  |        |              | Bond Future        | 12.93     | 68.8789                       | 69.0310   | 68.8789                         | 0.00          |
| 27/10/2021 | GOVI On 04-November-21  |        |              | GOVI               | 788.06    | 787.3120                      | 788.0640  | 787.3120                        | 49.00         |
| 27/10/2021 | GOVI On 04-November-21  | 728,42 | Call         | GOVI               | 596440    | 59                            | 60        | 59                              | 0.00          |
| 27/10/2021 | GOVI On 04-November-21  | 728,40 | Call         | GOVI               | 596640    | 59                            | 60        | 59                              | 0.00          |
| 27/10/2021 | GOVI On 04-November-21  | 728,41 | Call         | GOVI               | 596540    | 59                            | 60        | 59                              | 0.00          |
| 27/10/2021 | GOVI On 04-November-21  | 728,41 | Put          | GOVI               | 0         | 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 |
|------------|------------------------|--------|--------------|------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | GOVI On 04-November-21 | 728,40 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | GOVI On 04-November-21 | 728,42 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | GOVI On 03-February-22 |        |              | GOVI       | 796.87    | 796.1190                      | 796.8740  | 796.1190                        | 1,009.00      |
| 27/10/2021 | GOVI On 03-February-22 | 792,74 | Call         | GOVI       | 41340     | 3                             | 4         | 3                               | 0.00          |
| 27/10/2021 | GOVI On 03-February-22 | 792,75 | Call         | GOVI       | 41240     | 3                             | 4         | 3                               | 0.00          |
| 27/10/2021 | GOVI On 03-February-22 | 792,76 | Call         | GOVI       | 41140     | 3                             | 4         | 3                               | 0.00          |
| 27/10/2021 | GOVI On 03-February-22 | 792,76 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | GOVI On 03-February-22 | 792,75 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | GOVI On 03-February-22 | 792,74 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | GOVI On 05-May-22      |        |              | GOVI       | 806.25    | 805.4840                      | 806.2460  | 805.4840                        | 0.00          |
| 27/10/2021 | GOVI On 05-May-22      | 788,23 | Call         | GOVI       | 180160    | 17                            | 18        | 17                              | 0.00          |
| 27/10/2021 | GOVI On 05-May-22      | 788,24 | Call         | GOVI       | 180060    | 17                            | 18        | 17                              | 0.00          |
| 27/10/2021 | GOVI On 05-May-22      | 788,25 | Call         | GOVI       | 179960    | 17                            | 18        | 17                              | 0.00          |
| 27/10/2021 | GOVI On 05-May-22      | 788,25 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | GOVI On 05-May-22      | 788,24 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | GOVI On 05-May-22      | 788,23 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | GOVI On 04-August-22   |        |              | GOVI       | 816.06    | 815.2870                      | 816.0560  | 815.2870                        | 0.00          |
| 27/10/2021 | GOVI On 04-August-22   | 819,26 | Call         | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | GOVI On 04-August-22   | 819,27 | Call         | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | GOVI On 04-August-22   | 819,28 | Call         | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | GOVI On 04-August-22   | 819,28 | Put          | GOVI       | 32240     | 4                             | 3         | 4                               | 0.00          |
| 27/10/2021 | GOVI On 04-August-22   | 819,27 | Put          | GOVI       | 32140     | 4                             | 3         | 4                               | 0.00          |
| 27/10/2021 | GOVI On 04-August-22   | 819,26 | Put          | GOVI       | 32040     | 4                             | 3         | 4                               | 0.00          |
| 27/10/2021 | GOVI On 03-November-22 |        |              | GOVI       | 826.26    | 825.4820                      | 826.2600  | 825.4820                        | 0.00          |
| 27/10/2021 | GOVI On 03-November-22 | 820,43 | Call         | GOVI       | 58300     | 5                             | 6         | 5                               | 0.00          |
| 27/10/2021 | GOVI On 03-November-22 | 820,41 | Call         | GOVI       | 58500     | 5                             | 6         | 5                               | 0.00          |
| 27/10/2021 | GOVI On 03-November-22 | 820,42 | Call         | GOVI       | 58400     | 5                             | 6         | 5                               | 0.00          |
| 27/10/2021 | GOVI On 03-November-22 | 820,42 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | GOVI On 03-November-22 | 820,41 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | GOVI On 03-November-22 | 820,43 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | GVIX On 01-January-29  |        |              | LIVE INDEX | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | IGOV On 04-November-21  |        |              | Index Future           | 296.88    | 296.9650                      | 296.8810  | 296.9650                        | 29.00         |
| 27/10/2021 | IGOV On 03-February-22  |        |              | Index Future           | 300.27    | 300.3600                      | 300.2740  | 300.3600                        | 487.00        |
| 27/10/2021 | IGOV On 05-May-22       |        |              | Index Future           | 303.88    | 303.9670                      | 303.8780  | 303.9670                        | 16.00         |
| 27/10/2021 | IGOV On 04-August-22    |        |              | Index Future           | 307.65    | 307.7380                      | 307.6480  | 307.7380                        | 0.00          |
| 27/10/2021 | IGOV On 03-November-22  |        |              | Index Future           | 311.57    | 311.6580                      | 311.5660  | 311.6580                        | 0.00          |
| 27/10/2021 | IS05 On 21-December-21  |        |              | Interest Rate Swap     | 90.70     | 90.7000                       | 90.7000   | 90.7000                         | 51.00         |
| 27/10/2021 | IS05 On 15-March-22     |        |              | Interest Rate Swap     | 90.13     | 90.1300                       | 90.1300   | 90.1300                         | 0.00          |
| 27/10/2021 | IS05 On 21-June-22      |        |              | Interest Rate Swap     | 90.29     | 90.2900                       | 90.2900   | 90.2900                         | 0.00          |
| 27/10/2021 | IS05 On 20-September-22 |        |              | Interest Rate Swap     | 93.50     | 93.5000                       | 93.5000   | 93.5000                         | 0.00          |
| 27/10/2021 | IS05 On 20-December-22  |        |              | Interest Rate Swap     | 94.06     | 94.0600                       | 94.0600   | 94.0600                         | 0.00          |
| 27/10/2021 | IS05 On 22-March-23     |        |              | Interest Rate Swap     | 86.54     | 86.5400                       | 86.5400   | 86.5400                         | 0.00          |
| 27/10/2021 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 92.17     | 92.1700                       | 92.1700   | 92.1700                         | 0.00          |
| 27/10/2021 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 27/10/2021 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 27/10/2021 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 27/10/2021 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 27/10/2021 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 27/10/2021 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 27/10/2021 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 27/10/2021 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 27/10/2021 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 27/10/2021 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 27/10/2021 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 27/10/2021 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 27/10/2021 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 27/10/2021 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 27/10/2021 | JBAF On 17-November-21  |        |              | Jibar Tradeable Future | 3.73      | 96.2650                       | 96.2750   | 96.2650                         | 50,000.00     |
| 27/10/2021 | JBAF On 15-December-21  |        |              | Jibar Tradeable Future | 3.95      | 96.0450                       | 96.0550   | 96.0450                         | 0.00          |
| 27/10/2021 | JBAF On 19-January-22   |        |              | Jibar Tradeable Future | 4.05      | 95.9500                       | 95.9500   | 95.9500                         | 0.00          |
| 27/10/2021 | JBAF On 16-February-22  |        |              | Jibar Tradeable Future | 4.26      | 95.7400                       | 95.7400   | 95.7400                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | JBAF On 16-March-22     |        |              | Jibar Tradeable Future | 4.32      | 95.6750                       | 95.6850   | 95.6750                         | 0.00          |
| 27/10/2021 | JBAF On 20-April-22     |        |              | Jibar Tradeable Future | 4.56      | 95.4200                       | 95.4400   | 95.4200                         | 0.00          |
| 27/10/2021 | JBAF On 15-June-22      |        |              | Jibar Tradeable Future | 4.90      | 95.0900                       | 95.1000   | 95.0900                         | 72.00         |
| 27/10/2021 | JBAF On 21-September-22 |        |              | Jibar Tradeable Future | 5.30      | 94.6750                       | 94.7050   | 94.6750                         | 0.00          |
| 27/10/2021 | JBAF On 21-December-22  |        |              | Jibar Tradeable Future | 5.79      | 94.2000                       | 94.2100   | 94.2000                         | 68.00         |
| 27/10/2021 | JBAF On 15-March-23     |        |              | Jibar Tradeable Future | 6.14      | 93.8700                       | 93.8600   | 93.8700                         | 0.00          |
| 27/10/2021 | JBAF On 21-June-23      |        |              | Jibar Tradeable Future | 6.52      | 93.4750                       | 93.4800   | 93.4750                         | 0.00          |
| 27/10/2021 | JBAF On 20-September-23 |        |              | Jibar Tradeable Future | 6.83      | 93.1550                       | 93.1750   | 93.1550                         | 0.00          |
| 27/10/2021 | R023 On 04-November-21  |        |              | Bond Future            | 5.47      | 104.3300                      | 104.3247  | 104.3300                        | 6,810.00      |
| 27/10/2021 | R023 On 04-November-21  | 4,92   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 04-November-21  | 4,90   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 04-November-21  | 4,91   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 04-November-21  | 4,91   | Put          | Bond Future            | 715       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R023 On 04-November-21  | 4,90   | Put          | Bond Future            | 728       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R023 On 04-November-21  | 4,92   | Put          | Bond Future            | 702       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R023 On 03-February-22  |        |              | Bond Future            | 5.72      | 105.4983                      | 105.4903  | 105.4983                        | 11,361.00     |
| 27/10/2021 | R023 On 03-February-22  | 5,06   | Call         | Bond Future            | 15        | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 03-February-22  | 5,07   | Call         | Bond Future            | 15        | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 03-February-22  | 5,08   | Call         | Bond Future            | 16        | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 03-February-22  | 5,08   | Put          | Bond Future            | 678       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R023 On 03-February-22  | 5,07   | Put          | Bond Future            | 687       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R023 On 03-February-22  | 5,06   | Put          | Bond Future            | 697       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R023 On 05-May-22       |        |              | Bond Future            | 6.02      | 102.8302                      | 102.8210  | 102.8302                        | 777.00        |
| 27/10/2021 | R023 On 05-May-22       | 6,29   | Call         | Bond Future            | 419       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 05-May-22       | 6,30   | Call         | Bond Future            | 425       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 05-May-22       | 6,31   | Call         | Bond Future            | 430       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 05-May-22       | 6,31   | Put          | Bond Future            | 206       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 05-May-22       | 6,30   | Put          | Bond Future            | 209       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 05-May-22       | 6,29   | Put          | Bond Future            | 211       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 04-August-22    |        |              | Bond Future            | 6.53      | 104.0597                      | 104.0495  | 104.0597                        | 0.00          |
| 27/10/2021 | R023 On 04-August-22    | 6,03   | Call         | Bond Future            | 131       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 04-August-22    | 6,04   | Call         | Bond Future            | 133       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | R023 On 04-August-22   | 6,05   | Call         | Bond Future | 136       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 04-August-22   | 6,05   | Put          | Bond Future | 397       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 04-August-22   | 6,04   | Put          | Bond Future | 400       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 04-August-22   | 6,03   | Put          | Bond Future | 403       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 03-November-22 |        |              | Bond Future | 7.74      | 101.4750                      | 101.4641  | 101.4750                        | 0.00          |
| 27/10/2021 | R023 On 03-November-22 | 6,27   | Call         | Bond Future | 38        | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 03-November-22 | 6,25   | Call         | Bond Future | 37        | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 03-November-22 | 6,26   | Call         | Bond Future | 37        | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 03-November-22 | 6,26   | Put          | Bond Future | 491       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 03-November-22 | 6,25   | Put          | Bond Future | 493       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R023 On 03-November-22 | 6,27   | Put          | Bond Future | 488       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R035 On 04-November-21 |        |              | Bond Future | 10.56     | 89.6548                       | 89.7803   | 89.6548                         | 38,608.00     |
| 27/10/2021 | R035 On 04-November-21 | 10,23  | Call         | Bond Future | 32        | 0                             | 0         | 0                               | 782.00        |
| 27/10/2021 | R035 On 04-November-21 | 11,75  | Call         | Bond Future | 7207      | 7                             | 7         | 7                               | 0.00          |
| 27/10/2021 | R035 On 04-November-21 | 10,26  | Call         | Bond Future | 46        | 0                             | 0         | 0                               | 150.00        |
| 27/10/2021 | R035 On 04-November-21 | 11,20  | Call         | Bond Future | 3988      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R035 On 04-November-21 | 13,82  | Call         | Bond Future | 17836     | 18                            | 18        | 18                              | 0.00          |
| 27/10/2021 | R035 On 04-November-21 | 12,51  | Call         | Bond Future | 11372     | 11                            | 11        | 11                              | 0.00          |
| 27/10/2021 | R035 On 04-November-21 | 12,52  | Call         | Bond Future | 11424     | 11                            | 11        | 11                              | 0.00          |
| 27/10/2021 | R035 On 04-November-21 | 10,11  | Call         | Bond Future | 6         | 0                             | 0         | 0                               | 350.00        |
| 27/10/2021 | R035 On 04-November-21 | 10,12  | Call         | Bond Future | 7         | 0                             | 0         | 0                               | 400.00        |
| 27/10/2021 | R035 On 04-November-21 | 10,62  | Call         | Bond Future | 802       | 1                             | 1         | 1                               | 400.00        |
| 27/10/2021 | R035 On 04-November-21 | 10,60  | Call         | Bond Future | 724       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R035 On 04-November-21 | 11,08  | Call         | Bond Future | 3270      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R035 On 04-November-21 | 12,53  | Call         | Bond Future | 11477     | 11                            | 11        | 11                              | 0.00          |
| 27/10/2021 | R035 On 04-November-21 | 12,53  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R035 On 04-November-21 | 11,08  | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 782.00        |
| 27/10/2021 | R035 On 04-November-21 | 11,20  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 350.00        |
| 27/10/2021 | R035 On 04-November-21 | 10,60  | Put          | Bond Future | 476       | 1                             | 0         | 1                               | 350.00        |
| 27/10/2021 | R035 On 04-November-21 | 10,62  | Put          | Bond Future | 425       | 1                             | 0         | 1                               | 0.00          |
| 27/10/2021 | R035 On 04-November-21 | 11,75  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 782.00        |
| 27/10/2021 | R035 On 04-November-21 | 10,12  | Put          | Bond Future | 2922      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | R035 On 04-November-21 | 10,23  | Put          | Bond Future | 2208      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R035 On 04-November-21 | 10,11  | Put          | Bond Future | 2989      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R035 On 04-November-21 | 12,52  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R035 On 04-November-21 | 12,51  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R035 On 04-November-21 | 13,82  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 400.00        |
| 27/10/2021 | R035 On 04-November-21 | 10,26  | Put          | Bond Future | 2022      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 |        |              | Bond Future | 10.77     | 90.6588                       | 90.7834   | 90.6588                         | 97,331.00     |
| 27/10/2021 | R035 On 03-February-22 | 10,24  | Call         | Bond Future | 705       | 1                             | 1         | 1                               | 500.00        |
| 27/10/2021 | R035 On 03-February-22 | 11,05  | Call         | Bond Future | 3072      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 11,24  | Call         | Bond Future | 3875      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 11,33  | Call         | Bond Future | 4278      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 10,10  | Call         | Bond Future | 482       | 0                             | 0         | 0                               | 280.00        |
| 27/10/2021 | R035 On 03-February-22 | 11,88  | Call         | Bond Future | 6924      | 7                             | 7         | 7                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 9,70   | Call         | Bond Future | 125       | 0                             | 0         | 0                               | 683.00        |
| 27/10/2021 | R035 On 03-February-22 | 11,73  | Call         | Bond Future | 6184      | 6                             | 6         | 6                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 10,26  | Call         | Bond Future | 741       | 1                             | 1         | 1                               | 200.00        |
| 27/10/2021 | R035 On 03-February-22 | 10,34  | Call         | Bond Future | 899       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 10,35  | Call         | Bond Future | 920       | 1                             | 1         | 1                               | 1,600.00      |
| 27/10/2021 | R035 On 03-February-22 | 10,61  | Call         | Bond Future | 1566      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 10,65  | Call         | Bond Future | 1681      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 11,03  | Call         | Bond Future | 2992      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 11,11  | Call         | Bond Future | 3318      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 11,22  | Call         | Bond Future | 3787      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 11,23  | Call         | Bond Future | 3831      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 11,28  | Call         | Bond Future | 4052      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 11,39  | Call         | Bond Future | 4554      | 4                             | 5         | 4                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 9,92   | Call         | Bond Future | 273       | 0                             | 0         | 0                               | 200.00        |
| 27/10/2021 | R035 On 03-February-22 | 9,92   | Put          | Bond Future | 5868      | 6                             | 6         | 6                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 11,39  | Put          | Bond Future | 824       | 1                             | 1         | 1                               | 683.00        |
| 27/10/2021 | R035 On 03-February-22 | 11,28  | Put          | Bond Future | 972       | 1                             | 1         | 1                               | 200.00        |
| 27/10/2021 | R035 On 03-February-22 | 11,33  | Put          | Bond Future | 902       | 1                             | 1         | 1                               | 500.00        |
| 27/10/2021 | R035 On 03-February-22 | 11,23  | Put          | Bond Future | 1048      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 11,22  | Put          | Bond Future | 1064      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | R035 On 03-February-22 | 11,05  | Put          | Bond Future | 1374      | 1                             | 1         | 1                               | 1,600.00      |
| 27/10/2021 | R035 On 03-February-22 | 10,61  | Put          | Bond Future | 2607      | 3                             | 3         | 3                               | 200.00        |
| 27/10/2021 | R035 On 03-February-22 | 10,35  | Put          | Bond Future | 3639      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 10,34  | Put          | Bond Future | 3683      | 4                             | 4         | 4                               | 500.00        |
| 27/10/2021 | R035 On 03-February-22 | 10,26  | Put          | Bond Future | 4051      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 10,24  | Put          | Bond Future | 4147      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 11,73  | Put          | Bond Future | 492       | 1                             | 0         | 1                               | 280.00        |
| 27/10/2021 | R035 On 03-February-22 | 9,70   | Put          | Bond Future | 7243      | 7                             | 7         | 7                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 11,88  | Put          | Bond Future | 387       | 0                             | 0         | 0                               | 1,800.00      |
| 27/10/2021 | R035 On 03-February-22 | 10,10  | Put          | Bond Future | 4857      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 11,24  | Put          | Bond Future | 1033      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R035 On 03-February-22 | 11,11  | Put          | Bond Future | 1257      | 1                             | 1         | 1                               | 200.00        |
| 27/10/2021 | R035 On 03-February-22 | 10,65  | Put          | Bond Future | 2467      | 3                             | 2         | 3                               | 683.00        |
| 27/10/2021 | R035 On 03-February-22 | 11,03  | Put          | Bond Future | 1416      | 1                             | 1         | 1                               | 280.00        |
| 27/10/2021 | R035 On 05-May-22      |        |              | Bond Future | 10.98     | 87.2485                       | 87.3736   | 87.2485                         | 8,926.00      |
| 27/10/2021 | R035 On 05-May-22      | 11,65  | Call         | Bond Future | 5239      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R035 On 05-May-22      | 11,63  | Call         | Bond Future | 5153      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R035 On 05-May-22      | 11,64  | Call         | Bond Future | 5196      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R035 On 05-May-22      | 11,64  | Put          | Bond Future | 1328      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R035 On 05-May-22      | 11,63  | Put          | Bond Future | 1342      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R035 On 05-May-22      | 11,65  | Put          | Bond Future | 1314      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R035 On 04-August-22   |        |              | Bond Future | 11.20     | 88.2703                       | 88.3963   | 88.2703                         | 0.00          |
| 27/10/2021 | R035 On 04-August-22   | 10,74  | Call         | Bond Future | 1929      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R035 On 04-August-22   | 11,13  | Call         | Bond Future | 2988      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R035 On 04-August-22   | 10,73  | Call         | Bond Future | 1905      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R035 On 04-August-22   | 9,84   | Call         | Bond Future | 491       | 1                             | 0         | 1                               | 100.00        |
| 27/10/2021 | R035 On 04-August-22   | 10,72  | Call         | Bond Future | 1880      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R035 On 04-August-22   | 10,64  | Call         | Bond Future | 1693      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R035 On 04-August-22   | 10,64  | Put          | Bond Future | 5089      | 5                             | 5         | 5                               | 100.00        |
| 27/10/2021 | R035 On 04-August-22   | 10,72  | Put          | Bond Future | 4779      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R035 On 04-August-22   | 9,84   | Put          | Bond Future | 9093      | 9                             | 9         | 9                               | 0.00          |
| 27/10/2021 | R035 On 04-August-22   | 10,73  | Put          | Bond Future | 4741      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R035 On 04-August-22   | 11,13  | Put          | Bond Future | 3397      | 4                             | 3         | 4                               | 100.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | R035 On 04-August-22   | 10,74  | Put          | Bond Future | 4704      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R035 On 03-November-22 |        |              | Bond Future | 11.42     | 84.9389                       | 85.0659   | 84.9389                         | 0.00          |
| 27/10/2021 | R035 On 03-November-22 | 11,13  | Call         | Bond Future | 2875      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R035 On 03-November-22 | 11,14  | Call         | Bond Future | 2902      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R035 On 03-November-22 | 11,15  | Call         | Bond Future | 2928      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R035 On 03-November-22 | 11,15  | Put          | Bond Future | 4488      | 5                             | 4         | 5                               | 0.00          |
| 27/10/2021 | R035 On 03-November-22 | 11,14  | Put          | Bond Future | 4521      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R035 On 03-November-22 | 11,13  | Put          | Bond Future | 4553      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R186 On 04-November-21 |        |              | Bond Future | 7.96      | 114.4506                      | 114.5399  | 114.4506                        | 16,747.00     |
| 27/10/2021 | R186 On 04-November-21 | 8,11   | Call         | Bond Future | 786       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R186 On 04-November-21 | 8,77   | Call         | Bond Future | 3506      | 3                             | 4         | 3                               | 0.00          |
| 27/10/2021 | R186 On 04-November-21 |        | Call         | Bond Future | 14540     | 14                            | 15        | 14                              | 0.00          |
| 27/10/2021 | R186 On 04-November-21 | 7,77   | Call         | Bond Future | 78        | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R186 On 04-November-21 | 8,09   | Call         | Bond Future | 719       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R186 On 04-November-21 | 8,10   | Call         | Bond Future | 752       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R186 On 04-November-21 | 8,10   | Put          | Bond Future | 128       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R186 On 04-November-21 | 8,09   | Put          | Bond Future | 139       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R186 On 04-November-21 |        | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R186 On 04-November-21 | 8,77   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 15,177.00     |
| 27/10/2021 | R186 On 04-November-21 | 8,11   | Put          | Bond Future | 118       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R186 On 04-November-21 | 7,77   | Put          | Bond Future | 909       | 1                             | 1         | 1                               | 15,177.00     |
| 27/10/2021 | R186 On 03-February-22 |        |              | Bond Future | 8.18      | 110.4508                      | 110.5382  | 110.4508                        | 57,751.00     |
| 27/10/2021 | R186 On 03-February-22 | 7,28   | Call         | Bond Future | 165       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R186 On 03-February-22 | 7,29   | Call         | Bond Future | 170       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R186 On 03-February-22 | 7,30   | Call         | Bond Future | 175       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R186 On 03-February-22 | 7,30   | Put          | Bond Future | 3941      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R186 On 03-February-22 | 7,29   | Put          | Bond Future | 3979      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R186 On 03-February-22 | 7,28   | Put          | Bond Future | 4018      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R186 On 05-May-22      |        |              | Bond Future | 8.42      | 111.7514                      | 111.8387  | 111.7514                        | 4,404.00      |
| 27/10/2021 | R186 On 05-May-22      | 8,30   | Call         | Bond Future | 1466      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R186 On 05-May-22      | 8,64   | Call         | Bond Future | 2189      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R186 On 05-May-22      | 7,88   | Call         | Bond Future | 774       | 1                             | 1         | 1                               | 435.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | R186 On 05-May-22      | 8,94   | Call         | Bond Future | 2957      | 0                             | 3         | 0                               | 0.00          |
| 27/10/2021 | R186 On 05-May-22      | 8,31   | Call         | Bond Future | 1485      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R186 On 05-May-22      | 6,73   | Call         | Bond Future | 80        | 0                             | 0         | 0                               | 3,600.00      |
| 27/10/2021 | R186 On 05-May-22      | 8,14   | Call         | Bond Future | 1176      | 0                             | 1         | 0                               | 454.00        |
| 27/10/2021 | R186 On 05-May-22      | 8,32   | Call         | Bond Future | 1504      | 1                             | 2         | 1                               | 0.00          |
| 27/10/2021 | R186 On 05-May-22      | 7,28   | Call         | Bond Future | 239       | 0                             | 0         | 0                               | 435.00        |
| 27/10/2021 | R186 On 05-May-22      | 7,48   | Call         | Bond Future | 343       | 0                             | 0         | 0                               | 3,600.00      |
| 27/10/2021 | R186 On 05-May-22      | 7,48   | Put          | Bond Future | 4132      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R186 On 05-May-22      | 7,28   | Put          | Bond Future | 4855      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R186 On 05-May-22      | 8,32   | Put          | Bond Future | 1900      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R186 On 05-May-22      | 8,14   | Put          | Bond Future | 2288      | 0                             | 2         | 0                               | 0.00          |
| 27/10/2021 | R186 On 05-May-22      | 6,73   | Put          | Bond Future | 7011      | 7                             | 7         | 7                               | 0.00          |
| 27/10/2021 | R186 On 05-May-22      | 8,31   | Put          | Bond Future | 1921      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R186 On 05-May-22      | 8,94   | Put          | Bond Future | 932       | 0                             | 1         | 0                               | 454.00        |
| 27/10/2021 | R186 On 05-May-22      | 7,88   | Put          | Bond Future | 2931      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R186 On 05-May-22      | 8,64   | Put          | Bond Future | 1327      | 1                             | 1         | 1                               | 4,035.00      |
| 27/10/2021 | R186 On 05-May-22      | 8,30   | Put          | Bond Future | 1941      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R186 On 04-August-22   |        |              | Bond Future | 8.67      | 107.7923                      | 107.8799  | 107.7923                        | 0.00          |
| 27/10/2021 | R186 On 04-August-22   | 8,13   | Call         | Bond Future | 1068      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R186 On 04-August-22   | 6,96   | Call         | Bond Future | 153       | 0                             | 0         | 0                               | 3,600.00      |
| 27/10/2021 | R186 On 04-August-22   | 8,14   | Call         | Bond Future | 1083      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R186 On 04-August-22   | 9,78   | Call         | Bond Future | 4785      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R186 On 04-August-22   | 7,96   | Call         | Bond Future | 829       | 1                             | 1         | 1                               | 3,600.00      |
| 27/10/2021 | R186 On 04-August-22   | 8,15   | Call         | Bond Future | 1098      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R186 On 04-August-22   | 8,15   | Put          | Bond Future | 3070      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R186 On 04-August-22   | 9,78   | Put          | Bond Future | 769       | 1                             | 1         | 1                               | 3,600.00      |
| 27/10/2021 | R186 On 04-August-22   | 8,14   | Put          | Bond Future | 3093      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R186 On 04-August-22   | 6,96   | Put          | Bond Future | 6774      | 7                             | 7         | 7                               | 0.00          |
| 27/10/2021 | R186 On 04-August-22   | 7,96   | Put          | Bond Future | 3526      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R186 On 04-August-22   | 8,13   | Put          | Bond Future | 3116      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R186 On 03-November-22 |        |              | Bond Future | 8.94      | 109.1800                      | 109.2679  | 109.1800                        | 0.00          |
| 27/10/2021 | R186 On 03-November-22 | 8,55   | Call         | Bond Future | 1619      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R186 On 03-November-22 | 8,53   | Call         | Bond Future | 1588      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | R186 On 03-November-22 | 8,54   | Call         | Bond Future | 1604      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R186 On 03-November-22 | 8,54   | Put          | Bond Future | 3018      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R186 On 03-November-22 | 8,53   | Put          | Bond Future | 3038      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R186 On 03-November-22 | 8,55   | Put          | Bond Future | 2998      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R197 On 04-November-21 |        |              | Bond Future | 327.81    | 327.8519                      | 327.8083  | 327.8519                        | 1,189.00      |
| 27/10/2021 | R197 On 03-February-22 |        |              | Bond Future | 323.32    | 323.3680                      | 323.3155  | 323.3680                        | 1,048.00      |
| 27/10/2021 | R197 On 05-May-22      |        |              | Bond Future | 327.20    | 327.2532                      | 327.1967  | 327.2532                        | 237.00        |
| 27/10/2021 | R197 On 04-August-22   |        |              | Bond Future | 322.93    | 322.9908                      | 322.9332  | 322.9908                        | 0.00          |
| 27/10/2021 | R197 On 03-November-22 |        |              | Bond Future | 327.01    | 327.0668                      | 327.0066  | 327.0668                        | 0.00          |
| 27/10/2021 | R202 On 04-November-21 |        |              | Bond Future | 241.10    | 240.8316                      | 241.1049  | 240.8316                        | 4,415.00      |
| 27/10/2021 | R202 On 03-February-22 |        |              | Bond Future | 239.48    | 239.2136                      | 239.4838  | 239.2136                        | 7,843.00      |
| 27/10/2021 | R202 On 05-May-22      |        |              | Bond Future | 242.36    | 242.0874                      | 242.3586  | 242.0874                        | 413.00        |
| 27/10/2021 | R202 On 04-August-22   |        |              | Bond Future | 240.95    | 240.6794                      | 240.9533  | 240.6794                        | 0.00          |
| 27/10/2021 | R202 On 03-November-22 |        |              | Bond Future | 243.99    | 243.7162                      | 243.9921  | 243.7162                        | 0.00          |
| 27/10/2021 | R209 On 04-November-21 |        |              | Bond Future | 10.52     | 69.2107                       | 69.3416   | 69.2107                         | 13,598.00     |
| 27/10/2021 | R209 On 04-November-21 | 9,50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,445.00      |
| 27/10/2021 | R209 On 04-November-21 | 12,18  | Call         | Bond Future | 8475      | 8                             | 8         | 8                               | 0.00          |
| 27/10/2021 | R209 On 04-November-21 | 10,25  | Call         | Bond Future | 49        | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R209 On 04-November-21 | 10,00  | Call         | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R209 On 04-November-21 | 12,00  | Call         | Bond Future | 7630      | 7                             | 8         | 7                               | 0.00          |
| 27/10/2021 | R209 On 04-November-21 | 12,17  | Call         | Bond Future | 8429      | 8                             | 8         | 8                               | 0.00          |
| 27/10/2021 | R209 On 04-November-21 | 12,19  | Call         | Bond Future | 8522      | 8                             | 9         | 8                               | 0.00          |
| 27/10/2021 | R209 On 04-November-21 | 10,50  | Call         | Bond Future | 429       | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R209 On 04-November-21 | 12,19  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R209 On 04-November-21 | 12,00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 4,000.00      |
| 27/10/2021 | R209 On 04-November-21 | 10,00  | Put          | Bond Future | 3042      | 3                             | 3         | 3                               | 3,100.00      |
| 27/10/2021 | R209 On 04-November-21 | 10,25  | Put          | Bond Future | 1617      | 2                             | 2         | 2                               | 4,250.00      |
| 27/10/2021 | R209 On 04-November-21 | 12,17  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R209 On 04-November-21 | 12,18  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R209 On 04-November-21 | 10,50  | Put          | Bond Future | 566       | 1                             | 1         | 1                               | 150.00        |
| 27/10/2021 | R209 On 04-November-21 | 9,50   | Put          | Bond Future | 6120      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | R209 On 03-February-22 |        |              | Bond Future | 10.71     | 69.9858                       | 70.1164   | 69.9858                         | 22,010.00     |
| 27/10/2021 | R209 On 03-February-22 | 11,04  | Call         | Bond Future | 2837      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R209 On 03-February-22 | 11,03  | Call         | Bond Future | 2801      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R209 On 03-February-22 | 11,02  | Call         | Bond Future | 2765      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R209 On 03-February-22 | 11,02  | Put          | Bond Future | 1093      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R209 On 03-February-22 | 11,03  | Put          | Bond Future | 1076      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R209 On 03-February-22 | 11,04  | Put          | Bond Future | 1060      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R209 On 05-May-22      |        |              | Bond Future | 10.90     | 67.6687                       | 67.8000   | 67.6687                         | 5,016.00      |
| 27/10/2021 | R209 On 05-May-22      | 11,45  | Call         | Bond Future | 4108      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R209 On 05-May-22      | 12,00  | Call         | Bond Future | 6229      | 6                             | 6         | 6                               | 0.00          |
| 27/10/2021 | R209 On 05-May-22      | 10,75  | Call         | Bond Future | 1925      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R209 On 05-May-22      | 11,43  | Call         | Bond Future | 4036      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R209 On 05-May-22      | 11,44  | Call         | Bond Future | 4072      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R209 On 05-May-22      | 9,75   | Call         | Bond Future | 302       | 0                             | 0         | 0                               | 8,025.00      |
| 27/10/2021 | R209 On 05-May-22      | 9,75   | Put          | Bond Future | 6842      | 7                             | 7         | 7                               | 0.00          |
| 27/10/2021 | R209 On 05-May-22      | 11,44  | Put          | Bond Future | 1247      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R209 On 05-May-22      | 11,43  | Put          | Bond Future | 1261      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R209 On 05-May-22      | 10,75  | Put          | Bond Future | 2709      | 3                             | 3         | 3                               | 11,050.00     |
| 27/10/2021 | R209 On 05-May-22      | 12,00  | Put          | Bond Future | 674       | 1                             | 1         | 1                               | 11,050.00     |
| 27/10/2021 | R209 On 05-May-22      | 11,45  | Put          | Bond Future | 1233      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R209 On 04-August-22   |        |              | Bond Future | 11.08     | 68.4615                       | 68.5939   | 68.4615                         | 0.00          |
| 27/10/2021 | R209 On 04-August-22   | 10,59  | Call         | Bond Future | 1614      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R209 On 04-August-22   | 10,57  | Call         | Bond Future | 1573      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R209 On 04-August-22   | 10,58  | Call         | Bond Future | 1593      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R209 On 04-August-22   | 10,58  | Put          | Bond Future | 4301      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R209 On 04-August-22   | 10,57  | Put          | Bond Future | 4336      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R209 On 04-August-22   | 10,59  | Put          | Bond Future | 4267      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R209 On 03-November-22 |        |              | Bond Future | 11.28     | 66.2096                       | 66.3433   | 66.2096                         | 0.00          |
| 27/10/2021 | R209 On 03-November-22 | 11,02  | Call         | Bond Future | 2584      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R209 On 03-November-22 | 11,01  | Call         | Bond Future | 2561      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R209 On 03-November-22 | 11,03  | Call         | Bond Future | 2608      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R209 On 03-November-22 | 11,03  | Put          | Bond Future | 3873      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R209 On 03-November-22 | 11,01  | Put          | Bond Future | 3930      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | R209 On 03-November-22 | 11,02  | Put          | Bond Future | 3901      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R210 On 04-November-21 |        |              | Bond Future | 212.01    | 211.7946                      | 212.0112  | 211.7946                        | 1,253.00      |
| 27/10/2021 | R210 On 03-February-22 |        |              | Bond Future | 214.43    | 214.2191                      | 214.4328  | 214.2191                        | 1,381.00      |
| 27/10/2021 | R210 On 05-May-22      |        |              | Bond Future | 214.15    | 213.9395                      | 214.1538  | 213.9395                        | 104.00        |
| 27/10/2021 | R210 On 04-August-22   |        |              | Bond Future | 216.84    | 216.6230                      | 216.8385  | 216.6230                        | 0.00          |
| 27/10/2021 | R210 On 03-November-22 |        |              | Bond Future | 216.66    | 216.4413                      | 216.6594  | 216.4413                        | 0.00          |
| 27/10/2021 | R212 On 04-November-21 |        |              | Bond Future | 175.91    | 175.7613                      | 175.9077  | 175.7613                        | 2,585.00      |
| 27/10/2021 | R213 On 04-November-21 |        |              | Bond Future | 9.85      | 84.1643                       | 84.2418   | 84.1643                         | 7,073.00      |
| 27/10/2021 | R213 On 04-November-21 | 11,09  | Call         | Bond Future | 6284      | 6                             | 6         | 6                               | 0.00          |
| 27/10/2021 | R213 On 04-November-21 | 11,10  | Call         | Bond Future | 6332      | 6                             | 6         | 6                               | 0.00          |
| 27/10/2021 | R213 On 04-November-21 | 11,11  | Call         | Bond Future | 6380      | 6                             | 6         | 6                               | 0.00          |
| 27/10/2021 | R213 On 04-November-21 | 11,09  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R213 On 04-November-21 | 11,10  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R213 On 04-November-21 | 11,11  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R213 On 03-February-22 |        |              | Bond Future | 10.06     | 85.1068                       | 85.1830   | 85.1068                         | 16,478.00     |
| 27/10/2021 | R213 On 03-February-22 | 9,22   | Call         | Bond Future | 249       | 0                             | 0         | 0                               | 430.00        |
| 27/10/2021 | R213 On 03-February-22 | 9,58   | Call         | Bond Future | 669       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R213 On 03-February-22 | 9,76   | Call         | Bond Future | 992       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R213 On 03-February-22 | 9,96   | Call         | Bond Future | 1433      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R213 On 03-February-22 | 9,97   | Call         | Bond Future | 1458      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R213 On 03-February-22 | 10,15  | Call         | Bond Future | 1941      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R213 On 03-February-22 | 10,17  | Call         | Bond Future | 1999      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R213 On 03-February-22 | 10,60  | Call         | Bond Future | 3458      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R213 On 03-February-22 | 9,15   | Call         | Bond Future | 198       | 0                             | 0         | 0                               | 220.00        |
| 27/10/2021 | R213 On 03-February-22 | 10,25  | Call         | Bond Future | 2240      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R213 On 03-February-22 | 9,98   | Call         | Bond Future | 1482      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R213 On 03-February-22 | 8,80   | Call         | Bond Future | 62        | 0                             | 0         | 0                               | 102.00        |
| 27/10/2021 | R213 On 03-February-22 | 10,00  | Call         | Bond Future | 1533      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R213 On 03-February-22 | 10,67  | Call         | Bond Future | 3725      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R213 On 03-February-22 | 8,63   | Call         | Bond Future | 35        | 0                             | 0         | 0                               | 200.00        |
| 27/10/2021 | R213 On 03-February-22 | 8,63   | Put          | Bond Future | 7859      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | R213 On 03-February-22 | 10,67  | Put          | Bond Future | 669       | 1                             | 1         | 1                               | 220.00        |
| 27/10/2021 | R213 On 03-February-22 | 10,00  | Put          | Bond Future | 1853      | 2                             | 2         | 2                               | 430.00        |
| 27/10/2021 | R213 On 03-February-22 | 10,60  | Put          | Bond Future | 746       | 1                             | 1         | 1                               | 430.00        |
| 27/10/2021 | R213 On 03-February-22 | 8,80   | Put          | Bond Future | 6908      | 7                             | 7         | 7                               | 0.00          |
| 27/10/2021 | R213 On 03-February-22 | 9,98   | Put          | Bond Future | 1906      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R213 On 03-February-22 | 9,22   | Put          | Bond Future | 4738      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R213 On 03-February-22 | 9,58   | Put          | Bond Future | 3201      | 3                             | 3         | 3                               | 200.00        |
| 27/10/2021 | R213 On 03-February-22 | 10,25  | Put          | Bond Future | 1280      | 1                             | 1         | 1                               | 102.00        |
| 27/10/2021 | R213 On 03-February-22 | 9,15   | Put          | Bond Future | 5074      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R213 On 03-February-22 | 10,17  | Put          | Bond Future | 1445      | 1                             | 1         | 1                               | 220.00        |
| 27/10/2021 | R213 On 03-February-22 | 10,15  | Put          | Bond Future | 1489      | 2                             | 1         | 2                               | 200.00        |
| 27/10/2021 | R213 On 03-February-22 | 9,97   | Put          | Bond Future | 1933      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R213 On 03-February-22 | 9,96   | Put          | Bond Future | 1961      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R213 On 03-February-22 | 9,76   | Put          | Bond Future | 2567      | 3                             | 3         | 3                               | 102.00        |
| 27/10/2021 | R213 On 05-May-22      |        |              | Bond Future | 10.27     | 82.5771                       | 82.6532   | 82.5771                         | 0.00          |
| 27/10/2021 | R213 On 05-May-22      | 10,64  | Call         | Bond Future | 3287      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R213 On 05-May-22      | 10,65  | Call         | Bond Future | 3319      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R213 On 05-May-22      | 10,63  | Call         | Bond Future | 3254      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R213 On 05-May-22      | 10,65  | Put          | Bond Future | 1465      | 2                             | 1         | 2                               | 0.00          |
| 27/10/2021 | R213 On 05-May-22      | 10,64  | Put          | Bond Future | 1481      | 2                             | 1         | 2                               | 0.00          |
| 27/10/2021 | R213 On 05-May-22      | 10,63  | Put          | Bond Future | 1498      | 2                             | 1         | 2                               | 0.00          |
| 27/10/2021 | R213 On 04-August-22   |        |              | Bond Future | 10.49     | 83.5471                       | 83.6236   | 83.5471                         | 0.00          |
| 27/10/2021 | R213 On 04-August-22   | 9,90   | Call         | Bond Future | 1342      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R213 On 04-August-22   | 9,88   | Call         | Bond Future | 1306      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R213 On 04-August-22   | 9,89   | Call         | Bond Future | 1324      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R213 On 04-August-22   | 9,90   | Put          | Bond Future | 4285      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R213 On 04-August-22   | 9,88   | Put          | Bond Future | 4351      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R213 On 04-August-22   | 9,89   | Put          | Bond Future | 4318      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R213 On 03-November-22 |        |              | Bond Future | 10.72     | 81.0972                       | 81.1740   | 81.0972                         | 0.00          |
| 27/10/2021 | R213 On 03-November-22 | 10,40  | Call         | Bond Future | 2288      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R213 On 03-November-22 | 10,38  | Call         | Bond Future | 2246      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R213 On 03-November-22 | 10,39  | Call         | Bond Future | 2267      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R213 On 03-November-22 | 10,39  | Put          | Bond Future | 3841      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | R213 On 03-November-22 | 10,38  | Put          | Bond Future | 3868      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R213 On 03-November-22 | 10,40  | Put          | Bond Future | 3814      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R214 On 04-November-21 |        |              | Bond Future | 10.90     | 65.9126                       | 66.0457   | 65.9126                         | 4,541.00      |
| 27/10/2021 | R214 On 04-November-21 | 12,48  | Call         | Bond Future | 8100      | 8                             | 8         | 8                               | 0.00          |
| 27/10/2021 | R214 On 04-November-21 | 12,46  | Call         | Bond Future | 8008      | 8                             | 8         | 8                               | 0.00          |
| 27/10/2021 | R214 On 04-November-21 | 12,47  | Call         | Bond Future | 8054      | 8                             | 8         | 8                               | 0.00          |
| 27/10/2021 | R214 On 04-November-21 | 12,46  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R214 On 04-November-21 | 12,48  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R214 On 04-November-21 | 12,47  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R214 On 03-February-22 |        |              | Bond Future | 11.09     | 66.6507                       | 66.7835   | 66.6507                         | 18,807.00     |
| 27/10/2021 | R214 On 03-February-22 | 11,39  | Call         | Bond Future | 2807      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R214 On 03-February-22 | 11,40  | Call         | Bond Future | 2843      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R214 On 03-February-22 | 11,41  | Call         | Bond Future | 2879      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R214 On 03-February-22 | 11,39  | Put          | Bond Future | 1173      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R214 On 03-February-22 | 11,40  | Put          | Bond Future | 1156      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R214 On 03-February-22 | 11,41  | Put          | Bond Future | 1139      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R214 On 05-May-22      |        |              | Bond Future | 11.27     | 64.1559                       | 64.2897   | 64.1559                         | 441.00        |
| 27/10/2021 | R214 On 05-May-22      | 11,73  | Call         | Bond Future | 3861      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R214 On 05-May-22      | 11,74  | Call         | Bond Future | 3896      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R214 On 05-May-22      | 11,75  | Call         | Bond Future | 3932      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R214 On 05-May-22      | 11,73  | Put          | Bond Future | 1443      | 2                             | 1         | 2                               | 0.00          |
| 27/10/2021 | R214 On 05-May-22      | 11,74  | Put          | Bond Future | 1427      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R214 On 05-May-22      | 11,75  | Put          | Bond Future | 1412      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R214 On 04-August-22   |        |              | Bond Future | 11.46     | 64.9064                       | 65.0414   | 64.9064                         | 0.00          |
| 27/10/2021 | R214 On 04-August-22   | 10,97  | Call         | Bond Future | 1631      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R214 On 04-August-22   | 10,98  | Call         | Bond Future | 1653      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R214 On 04-August-22   | 10,99  | Call         | Bond Future | 1675      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R214 On 04-August-22   | 10,98  | Put          | Bond Future | 4254      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R214 On 04-August-22   | 10,99  | Put          | Bond Future | 4220      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R214 On 04-August-22   | 10,97  | Put          | Bond Future | 4289      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R214 On 03-November-22 |        |              | Bond Future | 11.64     | 62.4707                       | 62.6070   | 62.4707                         | 0.00          |
| 27/10/2021 | R214 On 03-November-22 | 11,35  | Call         | Bond Future | 2515      | 2                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | R214 On 03-November-22 | 11,36  | Call         | Bond Future | 2539      | 2                             | 3         | 2                               | 0.00          |
| 27/10/2021 | R214 On 03-November-22 | 11,34  | Call         | Bond Future | 2491      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R214 On 03-November-22 | 11,36  | Put          | Bond Future | 4026      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R214 On 03-November-22 | 11,35  | Put          | Bond Future | 4056      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R214 On 03-November-22 | 11,34  | Put          | Bond Future | 4086      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R248 On 04-November-21 |        |              | Bond Future | 10.87     | 83.2028                       | 83.3711   | 83.2028                         | 92,471.00     |
| 27/10/2021 | R248 On 04-November-21 | 9,60   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R248 On 04-November-21 | 10,20  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,050.00      |
| 27/10/2021 | R248 On 04-November-21 | 10,30  | Call         | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R248 On 04-November-21 | 12,84  | Call         | Bond Future | 12359     | 12                            | 12        | 12                              | 0.00          |
| 27/10/2021 | R248 On 04-November-21 | 12,83  | Call         | Bond Future | 12305     | 12                            | 12        | 12                              | 0.00          |
| 27/10/2021 | R248 On 04-November-21 | 12,85  | Call         | Bond Future | 12413     | 12                            | 12        | 12                              | 0.00          |
| 27/10/2021 | R248 On 04-November-21 | 10,80  | Call         | Bond Future | 382       | 0                             | 0         | 0                               | 1,050.00      |
| 27/10/2021 | R248 On 04-November-21 | 12,85  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R248 On 04-November-21 | 10,20  | Put          | Bond Future | 5118      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R248 On 04-November-21 | 10,80  | Put          | Bond Future | 887       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R248 On 04-November-21 | 12,83  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R248 On 04-November-21 | 12,84  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R248 On 04-November-21 | 10,30  | Put          | Bond Future | 4319      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R248 On 04-November-21 | 9,60   | Put          | Bond Future | 10194     | 10                            | 10        | 10                              | 0.00          |
| 27/10/2021 | R248 On 03-February-22 |        |              | Bond Future | 11.05     | 84.1346                       | 84.3026   | 84.1346                         | 177,339.00    |
| 27/10/2021 | R248 On 03-February-22 | 10,70  | Call         | Bond Future | 1155      | 1                             | 1         | 1                               | 1,300.00      |
| 27/10/2021 | R248 On 03-February-22 | 11,00  | Call         | Bond Future | 2064      | 2                             | 2         | 2                               | 100.00        |
| 27/10/2021 | R248 On 03-February-22 | 10,20  | Call         | Bond Future | 285       | 0                             | 0         | 0                               | 900.00        |
| 27/10/2021 | R248 On 03-February-22 | 11,49  | Call         | Bond Future | 4136      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R248 On 03-February-22 | 10,40  | Call         | Bond Future | 537       | 1                             | 1         | 1                               | 100.00        |
| 27/10/2021 | R248 On 03-February-22 | 10,50  | Call         | Bond Future | 708       | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R248 On 03-February-22 | 10,90  | Call         | Bond Future | 1729      | 2                             | 2         | 2                               | 900.00        |
| 27/10/2021 | R248 On 03-February-22 | 11,47  | Call         | Bond Future | 4040      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R248 On 03-February-22 | 11,48  | Call         | Bond Future | 4088      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R248 On 03-February-22 | 9,80   | Call         | Bond Future | 69        | 0                             | 0         | 0                               | 0.00          |
| 27/10/2021 | R248 On 03-February-22 | 10,00  | Call         | Bond Future | 133       | 0                             | 0         | 0                               | 1,300.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2021 | R248 On 03-February-22 | 10,00  | Put          | Bond Future | 8195      | 8                             | 8         | 8                               | 0.00          |
| 27/10/2021 | R248 On 03-February-22 | 9,80   | Put          | Bond Future | 9819      | 10                            | 10        | 10                              | 0.00          |
| 27/10/2021 | R248 On 03-February-22 | 11,49  | Put          | Bond Future | 1164      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R248 On 03-February-22 | 10,20  | Put          | Bond Future | 6712      | 7                             | 7         | 7                               | 0.00          |
| 27/10/2021 | R248 On 03-February-22 | 10,90  | Put          | Bond Future | 2824      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R248 On 03-February-22 | 10,50  | Put          | Bond Future | 4777      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R248 On 03-February-22 | 11,48  | Put          | Bond Future | 1182      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R248 On 03-February-22 | 11,00  | Put          | Bond Future | 2443      | 3                             | 2         | 3                               | 0.00          |
| 27/10/2021 | R248 On 03-February-22 | 11,47  | Put          | Bond Future | 1200      | 1                             | 1         | 1                               | 0.00          |
| 27/10/2021 | R248 On 03-February-22 | 10,70  | Put          | Bond Future | 3713      | 4                             | 4         | 4                               | 0.00          |
| 27/10/2021 | R248 On 03-February-22 | 10,40  | Put          | Bond Future | 5380      | 6                             | 5         | 6                               | 0.00          |
| 27/10/2021 | R248 On 05-May-22      |        |              | Bond Future | 11.23     | 80.7106                       | 80.8797   | 80.7106                         | 2,035.00      |
| 27/10/2021 | R248 On 05-May-22      | 11,81  | Call         | Bond Future | 5342      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R248 On 05-May-22      | 11,79  | Call         | Bond Future | 5249      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R248 On 05-May-22      | 11,80  | Call         | Bond Future | 5296      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R248 On 05-May-22      | 11,79  | Put          | Bond Future | 1585      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R248 On 05-May-22      | 11,81  | Put          | Bond Future | 1551      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R248 On 05-May-22      | 11,80  | Put          | Bond Future | 1568      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R248 On 04-August-22   |        |              | Bond Future | 11.42     | 81.6549                       | 81.8254   | 81.6549                         | 0.00          |
| 27/10/2021 | R248 On 04-August-22   | 11,00  | Call         | Bond Future | 2173      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R248 On 04-August-22   | 10,98  | Call         | Bond Future | 2117      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R248 On 04-August-22   | 10,99  | Call         | Bond Future | 2145      | 2                             | 2         | 2                               | 0.00          |
| 27/10/2021 | R248 On 04-August-22   | 10,99  | Put          | Bond Future | 5076      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R248 On 04-August-22   | 10,98  | Put          | Bond Future | 5119      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R248 On 04-August-22   | 11,00  | Put          | Bond Future | 5032      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R248 On 03-November-22 |        |              | Bond Future | 11.60     | 78.3016                       | 78.4738   | 78.3016                         | 0.00          |
| 27/10/2021 | R248 On 03-November-22 | 11,30  | Call         | Bond Future | 3048      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R248 On 03-November-22 | 11,31  | Call         | Bond Future | 3078      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R248 On 03-November-22 | 11,32  | Call         | Bond Future | 3107      | 3                             | 3         | 3                               | 0.00          |
| 27/10/2021 | R248 On 03-November-22 | 11,30  | Put          | Bond Future | 5045      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R248 On 03-November-22 | 11,31  | Put          | Bond Future | 5007      | 5                             | 5         | 5                               | 0.00          |
| 27/10/2021 | R248 On 03-November-22 | 11,32  | Put          | Bond Future | 4969      | 5                             | 5         | 5                               | 0.00          |