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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/09/2020 TO: 21/09/2020

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | 1386 On 28-February-31 |        |              | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | 2025 On 05-November-20 |        |              | Bond Future        | 143.32    | 144.1647                      | 143.3194  | 144.1647                        | 3,891.00      |
| 21/09/2020 | 2025 On 04-February-21 |        |              | Bond Future        | 143.30    | 144.1511                      | 143.2962  | 144.1511                        | 0.00          |
| 21/09/2020 | 2025 On 06-May-21      |        |              | Bond Future        | 144.86    | 145.7259                      | 144.8608  | 145.7259                        | 0.00          |
| 21/09/2020 | 2025 On 05-August-21   |        |              | Bond Future        | 144.93    | 145.8073                      | 144.9324  | 145.8073                        | 0.00          |
| 21/09/2020 | 2029 On 05-November-20 |        |              | Bond Future        | 100.35    | 101.6363                      | 100.3503  | 101.6363                        | 4,975.00      |
| 21/09/2020 | 2029 On 04-February-21 |        |              | Bond Future        | 101.39    | 102.6905                      | 101.3905  | 102.6905                        | 0.00          |
| 21/09/2020 | 2029 On 06-May-21      |        |              | Bond Future        | 101.36    | 102.6725                      | 101.3577  | 102.6725                        | 0.00          |
| 21/09/2020 | 2029 On 05-August-21   |        |              | Bond Future        | 102.48    | 103.8085                      | 102.4790  | 103.8085                        | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 |        |              | Bond Future        | 9.40      | 94.4142                       | 93.6744   | 94.4142                         | 92,820.00     |
| 21/09/2020 | 2030 On 05-November-20 | 9.99   | Call         | Bond Future        | 4005      | 5                             | 4         | 5                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 8.85   | Call         | Bond Future        | 651       | 1                             | 1         | 1                               | 3,000.00      |
| 21/09/2020 | 2030 On 05-November-20 | 9.61   | Call         | Bond Future        | 2530      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 9.04   | Call         | Bond Future        | 979       | 1                             | 1         | 1                               | 1,000.00      |
| 21/09/2020 | 2030 On 05-November-20 | 8.34   | Call         | Bond Future        | 162       | 0                             | 0         | 0                               | 1,000.00      |
| 21/09/2020 | 2030 On 05-November-20 | 9.38   | Call         | Bond Future        | 1798      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 8.73   | Call         | Bond Future        | 488       | 1                             | 0         | 1                               | 3,000.00      |
| 21/09/2020 | 2030 On 05-November-20 | 9.60   | Call         | Bond Future        | 2495      | 3                             | 2         | 3                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 9.49   | Call         | Bond Future        | 2129      | 3                             | 2         | 3                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 9.39   | Call         | Bond Future        | 1827      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 8.10   | Call         | Bond Future        | 75        | 0                             | 0         | 0                               | 3,000.00      |
| 21/09/2020 | 2030 On 05-November-20 | 10.06  | Call         | Bond Future        | 4305      | 5                             | 4         | 5                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 9.40   | Call         | Bond Future        | 1856      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 9.65   | Call         | Bond Future        | 2671      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 8.36   | Call         | Bond Future        | 173       | 0                             | 0         | 0                               | 14,160.00     |
| 21/09/2020 | 2030 On 05-November-20 | 8.86   | Call         | Bond Future        | 666       | 1                             | 1         | 1                               | 14,160.00     |
| 21/09/2020 | 2030 On 05-November-20 | 9.86   | Call         | Bond Future        | 3470      | 4                             | 3         | 4                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 9.23   | Call         | Bond Future        | 1398      | 2                             | 1         | 2                               | 3,000.00      |
| 21/09/2020 | 2030 On 05-November-20 | 10.47  | Call         | Bond Future        | 6143      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 9.03   | Call         | Bond Future        | 960       | 1                             | 1         | 1                               | 15,414.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | 2030 On 05-November-20 | 10.37  | Call         | Bond Future | 5685      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 8.53   | Call         | Bond Future | 286       | 0                             | 0         | 0                               | 15,414.00     |
| 21/09/2020 | 2030 On 05-November-20 | 9.03   | Put          | Bond Future | 3126      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 10.47  | Put          | Bond Future | 274       | 0                             | 0         | 0                               | 3,000.00      |
| 21/09/2020 | 2030 On 05-November-20 | 8.53   | Put          | Bond Future | 5471      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 8.86   | Put          | Bond Future | 3844      | 3                             | 4         | 3                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 9.65   | Put          | Bond Future | 1262      | 1                             | 1         | 1                               | 2,500.00      |
| 21/09/2020 | 2030 On 05-November-20 | 9.40   | Put          | Bond Future | 1867      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 9.49   | Put          | Bond Future | 1625      | 1                             | 2         | 1                               | 2,500.00      |
| 21/09/2020 | 2030 On 05-November-20 | 10.37  | Put          | Bond Future | 344       | 0                             | 0         | 0                               | 8,000.00      |
| 21/09/2020 | 2030 On 05-November-20 | 8.73   | Put          | Bond Future | 4451      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 9.23   | Put          | Bond Future | 2391      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 9.38   | Put          | Bond Future | 1924      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 8.36   | Put          | Bond Future | 6412      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 9.86   | Put          | Bond Future | 890       | 1                             | 1         | 1                               | 14,160.00     |
| 21/09/2020 | 2030 On 05-November-20 | 10.06  | Put          | Bond Future | 628       | 1                             | 1         | 1                               | 1,000.00      |
| 21/09/2020 | 2030 On 05-November-20 | 9.60   | Put          | Bond Future | 1367      | 1                             | 1         | 1                               | 3,000.00      |
| 21/09/2020 | 2030 On 05-November-20 | 9.99   | Put          | Bond Future | 711       | 1                             | 1         | 1                               | 2,500.00      |
| 21/09/2020 | 2030 On 05-November-20 | 8.10   | Put          | Bond Future | 7957      | 7                             | 8         | 7                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 9.39   | Put          | Bond Future | 1895      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 9.04   | Put          | Bond Future | 3086      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 9.61   | Put          | Bond Future | 1346      | 1                             | 1         | 1                               | 3,000.00      |
| 21/09/2020 | 2030 On 05-November-20 | 8.34   | Put          | Bond Future | 6527      | 6                             | 7         | 6                               | 0.00          |
| 21/09/2020 | 2030 On 05-November-20 | 8.85   | Put          | Bond Future | 3889      | 3                             | 4         | 3                               | 0.00          |
| 21/09/2020 | 2030 On 04-February-21 |        |              | Bond Future | 9.62      | 91.3663                       | 90.6184   | 91.3663                         | 0.00          |
| 21/09/2020 | 2030 On 04-February-21 | 8.20   | Call         | Bond Future | 547       | 1                             | 1         | 1                               | 1,600.00      |
| 21/09/2020 | 2030 On 04-February-21 | 8.37   | Call         | Bond Future | 700       | 1                             | 1         | 1                               | 1,000.00      |
| 21/09/2020 | 2030 On 04-February-21 | 9.17   | Call         | Bond Future | 1974      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | 2030 On 04-February-21 | 9.12   | Call         | Bond Future | 1866      | 2                             | 2         | 2                               | 1,000.00      |
| 21/09/2020 | 2030 On 04-February-21 | 8.36   | Call         | Bond Future | 690       | 1                             | 1         | 1                               | 800.00        |
| 21/09/2020 | 2030 On 04-February-21 | 9.16   | Call         | Bond Future | 1952      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | 2030 On 04-February-21 | 9.20   | Call         | Bond Future | 2040      | 2                             | 2         | 2                               | 1,600.00      |
| 21/09/2020 | 2030 On 04-February-21 | 9.15   | Call         | Bond Future | 1930      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | 2030 On 04-February-21 | 8.86   | Call         | Bond Future | 1367      | 2                             | 1         | 2                               | 800.00        |
| 21/09/2020 | 2030 On 04-February-21 | 10.20  | Call         | Bond Future | 4991      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2020 | 2030 On 04-February-21 | 10.20  | Put          | Bond Future | 1830      | 2                             | 2         | 2                               | 1,800.00      |
| 21/09/2020 | 2030 On 04-February-21 | 8.86   | Put          | Bond Future | 5695      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2020 | 2030 On 04-February-21 | 9.12   | Put          | Bond Future | 4678      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2020 | 2030 On 04-February-21 | 8.36   | Put          | Bond Future | 8025      | 7                             | 8         | 7                               | 0.00          |
| 21/09/2020 | 2030 On 04-February-21 | 9.16   | Put          | Bond Future | 4533      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2020 | 2030 On 04-February-21 | 9.15   | Put          | Bond Future | 4569      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2020 | 2030 On 04-February-21 | 9.20   | Put          | Bond Future | 4391      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | 2030 On 04-February-21 | 8.20   | Put          | Bond Future | 8871      | 8                             | 9         | 8                               | 0.00          |
| 21/09/2020 | 2030 On 04-February-21 | 9.17   | Put          | Bond Future | 4497      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | 2030 On 04-February-21 | 8.37   | Put          | Bond Future | 7974      | 7                             | 8         | 7                               | 0.00          |
| 21/09/2020 | 2030 On 06-May-21      |        |              | Bond Future | 9.84      | 92.3434                       | 91.5870   | 92.3434                         | 0.00          |
| 21/09/2020 | 2030 On 06-May-21      | 10.74  | Call         | Bond Future | 6606      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | 2030 On 06-May-21      | 9.15   | Call         | Bond Future | 2024      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | 2030 On 06-May-21      | 11.69  | Call         | Bond Future | 10047     | 11                            | 10        | 11                              | 0.00          |
| 21/09/2020 | 2030 On 06-May-21      | 7.97   | Call         | Bond Future | 539       | 1                             | 1         | 1                               | 700.00        |
| 21/09/2020 | 2030 On 06-May-21      | 10.04  | Call         | Bond Future | 4247      | 5                             | 4         | 5                               | 0.00          |
| 21/09/2020 | 2030 On 06-May-21      | 11.70  | Call         | Bond Future | 10085     | 11                            | 10        | 11                              | 0.00          |
| 21/09/2020 | 2030 On 06-May-21      | 9.92   | Call         | Bond Future | 3895      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | 2030 On 06-May-21      | 9.22   | Call         | Bond Future | 2167      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | 2030 On 06-May-21      | 11.71  | Call         | Bond Future | 10123     | 11                            | 10        | 11                              | 0.00          |
| 21/09/2020 | 2030 On 06-May-21      | 11.71  | Put          | Bond Future | 776       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | 2030 On 06-May-21      | 9.22   | Put          | Bond Future | 5563      | 5                             | 6         | 5                               | 700.00        |
| 21/09/2020 | 2030 On 06-May-21      | 7.97   | Put          | Bond Future | 11328     | 11                            | 11        | 11                              | 0.00          |
| 21/09/2020 | 2030 On 06-May-21      | 9.92   | Put          | Bond Future | 3457      | 3                             | 3         | 3                               | 700.00        |
| 21/09/2020 | 2030 On 06-May-21      | 11.69  | Put          | Bond Future | 792       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | 2030 On 06-May-21      | 9.15   | Put          | Bond Future | 5815      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2020 | 2030 On 06-May-21      | 11.70  | Put          | Bond Future | 784       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | 2030 On 06-May-21      | 10.04  | Put          | Bond Future | 3171      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | 2030 On 06-May-21      | 10.74  | Put          | Bond Future | 1933      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | 2030 On 05-August-21   |        |              | Bond Future | 10.08     | 89.3384                       | 88.5736   | 89.3384                         | 0.00          |
| 21/09/2020 | 2030 On 05-August-21   | 10.41  | Call         | Bond Future | 5150      | 6                             | 5         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | 2030 On 05-August-21   | 10.42  | Call         | Bond Future | 5180      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2020 | 2030 On 05-August-21   | 10.43  | Call         | Bond Future | 5210      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2020 | 2030 On 05-August-21   | 10.43  | Put          | Bond Future | 3419      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | 2030 On 05-August-21   | 10.41  | Put          | Bond Future | 3460      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | 2030 On 05-August-21   | 10.42  | Put          | Bond Future | 3440      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | 2032 On 05-November-20 |        |              | Bond Future | 10.39     | 87.7948                       | 86.7859   | 87.7948                         | 121,002.00    |
| 21/09/2020 | 2032 On 05-November-20 | 9.76   | Call         | Bond Future | 686       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | 2032 On 05-November-20 | 10.99  | Call         | Bond Future | 4319      | 5                             | 4         | 5                               | 0.00          |
| 21/09/2020 | 2032 On 05-November-20 | 11.08  | Call         | Bond Future | 4706      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2020 | 2032 On 05-November-20 | 9.77   | Call         | Bond Future | 701       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | 2032 On 05-November-20 | 9.11   | Call         | Bond Future | 124       | 0                             | 0         | 0                               | 3,000.00      |
| 21/09/2020 | 2032 On 05-November-20 | 9.61   | Call         | Bond Future | 485       | 1                             | 0         | 1                               | 3,000.00      |
| 21/09/2020 | 2032 On 05-November-20 | 9.44   | Call         | Bond Future | 315       | 1                             | 0         | 1                               | 1,000.00      |
| 21/09/2020 | 2032 On 05-November-20 | 8.94   | Call         | Bond Future | 74        | 0                             | 0         | 0                               | 1,000.00      |
| 21/09/2020 | 2032 On 05-November-20 | 9.75   | Call         | Bond Future | 671       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | 2032 On 05-November-20 | 9.75   | Put          | Bond Future | 4616      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2020 | 2032 On 05-November-20 | 9.11   | Put          | Bond Future | 8234      | 7                             | 8         | 7                               | 0.00          |
| 21/09/2020 | 2032 On 05-November-20 | 8.94   | Put          | Bond Future | 9335      | 8                             | 9         | 8                               | 0.00          |
| 21/09/2020 | 2032 On 05-November-20 | 11.08  | Put          | Bond Future | 769       | 1                             | 1         | 1                               | 1,000.00      |
| 21/09/2020 | 2032 On 05-November-20 | 9.44   | Put          | Bond Future | 6245      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2020 | 2032 On 05-November-20 | 9.77   | Put          | Bond Future | 4520      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2020 | 2032 On 05-November-20 | 9.61   | Put          | Bond Future | 5320      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2020 | 2032 On 05-November-20 | 9.76   | Put          | Bond Future | 4568      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2020 | 2032 On 05-November-20 | 10.99  | Put          | Bond Future | 885       | 1                             | 1         | 1                               | 3,000.00      |
| 21/09/2020 | 2032 On 04-February-21 |        |              | Bond Future | 10.63     | 88.6839                       | 87.6641   | 88.6839                         | 0.00          |
| 21/09/2020 | 2032 On 04-February-21 | 8.79   | Call         | Bond Future | 406       | 1                             | 0         | 1                               | 800.00        |
| 21/09/2020 | 2032 On 04-February-21 | 9.61   | Call         | Bond Future | 1226      | 2                             | 1         | 2                               | 0.00          |
| 21/09/2020 | 2032 On 04-February-21 | 9.63   | Call         | Bond Future | 1257      | 2                             | 1         | 2                               | 0.00          |
| 21/09/2020 | 2032 On 04-February-21 | 9.29   | Call         | Bond Future | 816       | 1                             | 1         | 1                               | 800.00        |
| 21/09/2020 | 2032 On 04-February-21 | 10.82  | Call         | Bond Future | 4115      | 5                             | 4         | 5                               | 0.00          |
| 21/09/2020 | 2032 On 04-February-21 | 9.62   | Call         | Bond Future | 1241      | 2                             | 1         | 2                               | 0.00          |
| 21/09/2020 | 2032 On 04-February-21 | 9.62   | Put          | Bond Future | 7310      | 7                             | 7         | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | 2032 On 04-February-21 | 9.63   | Put          | Bond Future | 7262      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | 2032 On 04-February-21 | 9.29   | Put          | Bond Future | 9002      | 8                             | 9         | 8                               | 0.00          |
| 21/09/2020 | 2032 On 04-February-21 | 10.82  | Put          | Bond Future | 3014      | 3                             | 3         | 3                               | 800.00        |
| 21/09/2020 | 2032 On 04-February-21 | 9.61   | Put          | Bond Future | 7357      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | 2032 On 04-February-21 | 8.79   | Put          | Bond Future | 11929     | 11                            | 12        | 11                              | 0.00          |
| 21/09/2020 | 2032 On 06-May-21      |        |              | Bond Future | 10.86     | 85.4868                       | 84.4557   | 85.4868                         | 0.00          |
| 21/09/2020 | 2032 On 06-May-21      | 10.33  | Call         | Bond Future | 2778      | 3                             | 3         | 3                               | 736.00        |
| 21/09/2020 | 2032 On 06-May-21      | 12.11  | Call         | Bond Future | 8336      | 9                             | 8         | 9                               | 0.00          |
| 21/09/2020 | 2032 On 06-May-21      | 12.57  | Call         | Bond Future | 10003     | 11                            | 10        | 11                              | 0.00          |
| 21/09/2020 | 2032 On 06-May-21      | 12.12  | Call         | Bond Future | 8371      | 9                             | 8         | 9                               | 0.00          |
| 21/09/2020 | 2032 On 06-May-21      | 12.10  | Call         | Bond Future | 8301      | 9                             | 8         | 9                               | 0.00          |
| 21/09/2020 | 2032 On 06-May-21      | 12.10  | Put          | Bond Future | 1785      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | 2032 On 06-May-21      | 12.12  | Put          | Bond Future | 1756      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | 2032 On 06-May-21      | 12.11  | Put          | Bond Future | 1770      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | 2032 On 06-May-21      | 12.57  | Put          | Bond Future | 1196      | 1                             | 1         | 1                               | 736.00        |
| 21/09/2020 | 2032 On 06-May-21      | 10.33  | Put          | Bond Future | 5818      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2020 | 2032 On 05-August-21   |        |              | Bond Future | 11.11     | 86.4128                       | 85.3704   | 86.4128                         | 0.00          |
| 21/09/2020 | 2032 On 05-August-21   | 11.36  | Call         | Bond Future | 5469      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2020 | 2032 On 05-August-21   | 11.35  | Call         | Bond Future | 5438      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2020 | 2032 On 05-August-21   | 11.37  | Call         | Bond Future | 5499      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2020 | 2032 On 05-August-21   | 11.35  | Put          | Bond Future | 4171      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | 2032 On 05-August-21   | 11.36  | Put          | Bond Future | 4149      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | 2032 On 05-August-21   | 11.37  | Put          | Bond Future | 4126      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | 2033 On 05-November-20 |        |              | Bond Future | 94.33     | 95.8096                       | 94.3298   | 95.8096                         | 10,329.00     |
| 21/09/2020 | 2033 On 04-February-21 |        |              | Bond Future | 95.31     | 96.8035                       | 95.3076   | 96.8035                         | 0.00          |
| 21/09/2020 | 2033 On 06-May-21      |        |              | Bond Future | 95.13     | 96.6448                       | 95.1320   | 96.6448                         | 0.00          |
| 21/09/2020 | 2033 On 05-August-21   |        |              | Bond Future | 96.18     | 97.7142                       | 96.1845   | 97.7142                         | 0.00          |
| 21/09/2020 | 2037 On 05-November-20 |        |              | Bond Future | 11.36     | 82.2467                       | 81.3614   | 82.2467                         | 138,898.00    |
| 21/09/2020 | 2037 On 05-November-20 | 10.19  | Call         | Bond Future | 244       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | 2037 On 05-November-20 | 10.17  | Call         | Bond Future | 232       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | 2037 On 05-November-20 | 10.18  | Call         | Bond Future | 238       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | 2037 On 05-November-20 | 10.17  | Put          | Bond Future | 8064      | 7                             | 8         | 7                               | 0.00          |
| 21/09/2020 | 2037 On 05-November-20 | 10.19  | Put          | Bond Future | 7935      | 7                             | 8         | 7                               | 0.00          |
| 21/09/2020 | 2037 On 05-November-20 | 10.18  | Put          | Bond Future | 7999      | 7                             | 8         | 7                               | 0.00          |
| 21/09/2020 | 2037 On 04-February-21 |        |              | Bond Future | 11.59     | 78.8254                       | 77.9305   | 78.8254                         | 0.00          |
| 21/09/2020 | 2037 On 04-February-21 | 11.97  | Call         | Bond Future | 5198      | 6                             | 5         | 6                               | 300.00        |
| 21/09/2020 | 2037 On 04-February-21 | 9.65   | Call         | Bond Future | 482       | 1                             | 0         | 1                               | 72.00         |
| 21/09/2020 | 2037 On 04-February-21 | 13.73  | Call         | Bond Future | 11877     | 13                            | 12        | 13                              | 0.00          |
| 21/09/2020 | 2037 On 04-February-21 | 10.85  | Call         | Bond Future | 2048      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | 2037 On 04-February-21 | 10.35  | Call         | Bond Future | 1170      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | 2037 On 04-February-21 | 10.27  | Call         | Bond Future | 1068      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | 2037 On 04-February-21 | 10.28  | Call         | Bond Future | 1080      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | 2037 On 04-February-21 | 11.90  | Call         | Bond Future | 4959      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2020 | 2037 On 04-February-21 | 10.48  | Call         | Bond Future | 1353      | 2                             | 1         | 2                               | 240.00        |
| 21/09/2020 | 2037 On 04-February-21 | 10.29  | Call         | Bond Future | 1093      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | 2037 On 04-February-21 | 10.29  | Put          | Bond Future | 9475      | 9                             | 9         | 9                               | 0.00          |
| 21/09/2020 | 2037 On 04-February-21 | 11.90  | Put          | Bond Future | 3170      | 3                             | 3         | 3                               | 240.00        |
| 21/09/2020 | 2037 On 04-February-21 | 10.48  | Put          | Bond Future | 8430      | 8                             | 8         | 8                               | 0.00          |
| 21/09/2020 | 2037 On 04-February-21 | 13.73  | Put          | Bond Future | 625       | 1                             | 1         | 1                               | 300.00        |
| 21/09/2020 | 2037 On 04-February-21 | 10.85  | Put          | Bond Future | 6670      | 6                             | 7         | 6                               | 72.00         |
| 21/09/2020 | 2037 On 04-February-21 | 10.35  | Put          | Bond Future | 9137      | 8                             | 9         | 8                               | 72.00         |
| 21/09/2020 | 2037 On 04-February-21 | 10.27  | Put          | Bond Future | 9589      | 9                             | 10        | 9                               | 0.00          |
| 21/09/2020 | 2037 On 04-February-21 | 10.28  | Put          | Bond Future | 9532      | 9                             | 10        | 9                               | 0.00          |
| 21/09/2020 | 2037 On 04-February-21 | 9.65   | Put          | Bond Future | 13486     | 13                            | 13        | 13                              | 0.00          |
| 21/09/2020 | 2037 On 04-February-21 | 11.97  | Put          | Bond Future | 3010      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | 2037 On 06-May-21      |        |              | Bond Future | 11.83     | 79.6687                       | 78.7638   | 79.6687                         | 0.00          |
| 21/09/2020 | 2037 On 06-May-21      | 12.42  | Call         | Bond Future | 6579      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | 2037 On 06-May-21      | 12.43  | Call         | Bond Future | 6614      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | 2037 On 06-May-21      | 12.44  | Call         | Bond Future | 6649      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | 2037 On 06-May-21      | 12.43  | Put          | Bond Future | 3297      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | 2037 On 06-May-21      | 12.44  | Put          | Bond Future | 3278      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | 2037 On 06-May-21      | 12.42  | Put          | Bond Future | 3316      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | 2037 On 05-August-21   |        |              | Bond Future | 12.09     | 76.2761                       | 75.3612   | 76.2761                         | 0.00          |
| 21/09/2020 | 2037 On 05-August-21   | 12.26  | Call         | Bond Future | 5803      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | 2037 On 05-August-21   | 12.27  | Call         | Bond Future | 5833      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2020 | 2037 On 05-August-21   | 12.28  | Call         | Bond Future | 5864      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2020 | 2037 On 05-August-21   | 12.26  | Put          | Bond Future | 4887      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2020 | 2037 On 05-August-21   | 12.28  | Put          | Bond Future | 4838      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2020 | 2037 On 05-August-21   | 12.27  | Put          | Bond Future | 4862      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2020 | 2038 On 05-November-20 |        |              | Bond Future | 105.95    | 106.3379                      | 105.9521  | 106.3379                        | 11,137.00     |
| 21/09/2020 | 2038 On 04-February-21 |        |              | Bond Future | 105.35    | 105.7434                      | 105.3529  | 105.7434                        | 0.00          |
| 21/09/2020 | 2038 On 06-May-21      |        |              | Bond Future | 106.50    | 106.8988                      | 106.5034  | 106.8988                        | 0.00          |
| 21/09/2020 | 2038 On 05-August-21   |        |              | Bond Future | 105.96    | 106.3593                      | 105.9594  | 106.3593                        | 0.00          |
| 21/09/2020 | 2040 On 05-November-20 |        |              | Bond Future | 11.52     | 84.0875                       | 83.1539   | 84.0875                         | 72,504.00     |
| 21/09/2020 | 2040 On 05-November-20 | 9.73   | Call         | Bond Future | 40        | 0                             | 0         | 0                               | 2,000.00      |
| 21/09/2020 | 2040 On 05-November-20 | 10.30  | Call         | Bond Future | 219       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | 2040 On 05-November-20 | 10.23  | Call         | Bond Future | 182       | 0                             | 0         | 0                               | 2,000.00      |
| 21/09/2020 | 2040 On 05-November-20 | 9.50   | Call         | Bond Future | 18        | 0                             | 0         | 0                               | 2,000.00      |
| 21/09/2020 | 2040 On 05-November-20 | 10.00  | Call         | Bond Future | 95        | 0                             | 0         | 0                               | 2,380.00      |
| 21/09/2020 | 2040 On 05-November-20 | 10.31  | Call         | Bond Future | 224       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | 2040 On 05-November-20 | 11.00  | Call         | Bond Future | 1116      | 1                             | 1         | 1                               | 2,380.00      |
| 21/09/2020 | 2040 On 05-November-20 | 11.70  | Call         | Bond Future | 3158      | 4                             | 3         | 4                               | 0.00          |
| 21/09/2020 | 2040 On 05-November-20 | 10.32  | Call         | Bond Future | 230       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | 2040 On 05-November-20 | 11.50  | Call         | Bond Future | 2462      | 3                             | 2         | 3                               | 0.00          |
| 21/09/2020 | 2040 On 05-November-20 | 11.50  | Put          | Bond Future | 2566      | 2                             | 3         | 2                               | 2,000.00      |
| 21/09/2020 | 2040 On 05-November-20 | 10.31  | Put          | Bond Future | 8671      | 8                             | 9         | 8                               | 0.00          |
| 21/09/2020 | 2040 On 05-November-20 | 9.50   | Put          | Bond Future | 14954     | 14                            | 15        | 14                              | 0.00          |
| 21/09/2020 | 2040 On 05-November-20 | 10.00  | Put          | Bond Future | 10941     | 10                            | 11        | 10                              | 0.00          |
| 21/09/2020 | 2040 On 05-November-20 | 10.32  | Put          | Bond Future | 8601      | 8                             | 9         | 8                               | 0.00          |
| 21/09/2020 | 2040 On 05-November-20 | 11.70  | Put          | Bond Future | 1984      | 2                             | 2         | 2                               | 2,000.00      |
| 21/09/2020 | 2040 On 05-November-20 | 11.00  | Put          | Bond Future | 4566      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2020 | 2040 On 05-November-20 | 10.23  | Put          | Bond Future | 9238      | 8                             | 9         | 8                               | 0.00          |
| 21/09/2020 | 2040 On 05-November-20 | 9.73   | Put          | Bond Future | 13060     | 12                            | 13        | 12                              | 0.00          |
| 21/09/2020 | 2040 On 05-November-20 | 10.30  | Put          | Bond Future | 8741      | 8                             | 9         | 8                               | 0.00          |
| 21/09/2020 | 2040 On 04-February-21 |        |              | Bond Future | 11.75     | 80.4345                       | 79.4909   | 80.4345                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | 2040 On 04-February-21 | 10.07  | Call         | Bond Future | 718       | 1                             | 1         | 1                               | 800.00        |
| 21/09/2020 | 2040 On 04-February-21 | 11.74  | Call         | Bond Future | 4160      | 5                             | 4         | 5                               | 0.00          |
| 21/09/2020 | 2040 On 04-February-21 | 10.41  | Call         | Bond Future | 1098      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | 2040 On 04-February-21 | 9.49   | Call         | Bond Future | 311       | 0                             | 0         | 0                               | 500.00        |
| 21/09/2020 | 2040 On 04-February-21 | 9.57   | Call         | Bond Future | 352       | 0                             | 0         | 0                               | 800.00        |
| 21/09/2020 | 2040 On 04-February-21 | 10.42  | Call         | Bond Future | 1111      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | 2040 On 04-February-21 | 10.24  | Call         | Bond Future | 893       | 1                             | 1         | 1                               | 500.00        |
| 21/09/2020 | 2040 On 04-February-21 | 11.57  | Call         | Bond Future | 3639      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | 2040 On 04-February-21 | 10.40  | Call         | Bond Future | 1085      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | 2040 On 04-February-21 | 10.40  | Put          | Bond Future | 10317     | 10                            | 10        | 10                              | 0.00          |
| 21/09/2020 | 2040 On 04-February-21 | 11.57  | Put          | Bond Future | 4782      | 4                             | 5         | 4                               | 500.00        |
| 21/09/2020 | 2040 On 04-February-21 | 10.24  | Put          | Bond Future | 11331     | 11                            | 11        | 11                              | 0.00          |
| 21/09/2020 | 2040 On 04-February-21 | 9.49   | Put          | Bond Future | 16765     | 16                            | 17        | 16                              | 0.00          |
| 21/09/2020 | 2040 On 04-February-21 | 9.57   | Put          | Bond Future | 16135     | 15                            | 16        | 15                              | 0.00          |
| 21/09/2020 | 2040 On 04-February-21 | 10.07  | Put          | Bond Future | 12467     | 12                            | 12        | 12                              | 0.00          |
| 21/09/2020 | 2040 On 04-February-21 | 10.42  | Put          | Bond Future | 10194     | 9                             | 10        | 9                               | 0.00          |
| 21/09/2020 | 2040 On 04-February-21 | 10.41  | Put          | Bond Future | 10255     | 10                            | 10        | 10                              | 0.00          |
| 21/09/2020 | 2040 On 04-February-21 | 11.74  | Put          | Bond Future | 4227      | 4                             | 4         | 4                               | 800.00        |
| 21/09/2020 | 2040 On 06-May-21      |        |              | Bond Future | 11.99     | 81.2951                       | 80.3409   | 81.2951                         | 0.00          |
| 21/09/2020 | 2040 On 06-May-21      | 12.43  | Call         | Bond Future | 6371      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2020 | 2040 On 06-May-21      | 12.44  | Call         | Bond Future | 6405      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2020 | 2040 On 06-May-21      | 12.42  | Call         | Bond Future | 6336      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2020 | 2040 On 06-May-21      | 12.42  | Put          | Bond Future | 3796      | 3                             | 4         | 3                               | 0.00          |
| 21/09/2020 | 2040 On 06-May-21      | 12.43  | Put          | Bond Future | 3773      | 3                             | 4         | 3                               | 0.00          |
| 21/09/2020 | 2040 On 06-May-21      | 12.44  | Put          | Bond Future | 3751      | 3                             | 4         | 3                               | 0.00          |
| 21/09/2020 | 2040 On 05-August-21   |        |              | Bond Future | 12.25     | 77.6698                       | 76.7052   | 77.6698                         | 0.00          |
| 21/09/2020 | 2040 On 05-August-21   | 12.47  | Call         | Bond Future | 6230      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2020 | 2040 On 05-August-21   | 12.49  | Call         | Bond Future | 6292      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2020 | 2040 On 05-August-21   | 12.48  | Call         | Bond Future | 6261      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2020 | 2040 On 05-August-21   | 12.49  | Put          | Bond Future | 4888      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2020 | 2040 On 05-August-21   | 12.48  | Put          | Bond Future | 4913      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2020 | 2040 On 05-August-21   | 12.47  | Put          | Bond Future | 4939      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | 2044 On 05-November-20 |        |              | Bond Future | 11.56     | 80.7958                       | 79.8933   | 80.7958                         | 47,319.00     |
| 21/09/2020 | 2044 On 05-November-20 | 10.34  | Call         | Bond Future | 221       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | 2044 On 05-November-20 | 9.96   | Call         | Bond Future | 75        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | 2044 On 05-November-20 | 11.38  | Call         | Bond Future | 1989      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | 2044 On 05-November-20 | 9.72   | Call         | Bond Future | 34        | 0                             | 0         | 0                               | 1,815.00      |
| 21/09/2020 | 2044 On 05-November-20 | 10.36  | Call         | Bond Future | 232       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | 2044 On 05-November-20 | 11.43  | Call         | Bond Future | 2136      | 3                             | 2         | 3                               | 0.00          |
| 21/09/2020 | 2044 On 05-November-20 | 9.97   | Call         | Bond Future | 77        | 0                             | 0         | 0                               | 300.00        |
| 21/09/2020 | 2044 On 05-November-20 | 10.35  | Call         | Bond Future | 226       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | 2044 On 05-November-20 | 9.34   | Call         | Bond Future | 8         | 0                             | 0         | 0                               | 525.00        |
| 21/09/2020 | 2044 On 05-November-20 | 11.17  | Call         | Bond Future | 1430      | 2                             | 1         | 2                               | 0.00          |
| 21/09/2020 | 2044 On 05-November-20 | 8.87   | Call         | Bond Future | 1         | 0                             | 0         | 0                               | 1,815.00      |
| 21/09/2020 | 2044 On 05-November-20 | 10.04  | Call         | Bond Future | 95        | 0                             | 0         | 0                               | 525.00        |
| 21/09/2020 | 2044 On 05-November-20 | 10.02  | Call         | Bond Future | 90        | 0                             | 0         | 0                               | 1,815.00      |
| 21/09/2020 | 2044 On 05-November-20 | 11.06  | Call         | Bond Future | 1176      | 2                             | 1         | 2                               | 0.00          |
| 21/09/2020 | 2044 On 05-November-20 | 9.29   | Call         | Bond Future | 7         | 0                             | 0         | 0                               | 300.00        |
| 21/09/2020 | 2044 On 05-November-20 | 10.04  | Put          | Bond Future | 11073     | 10                            | 11        | 10                              | 0.00          |
| 21/09/2020 | 2044 On 05-November-20 | 11.17  | Put          | Bond Future | 4003      | 4                             | 4         | 4                               | 1,815.00      |
| 21/09/2020 | 2044 On 05-November-20 | 11.43  | Put          | Bond Future | 2965      | 3                             | 3         | 3                               | 1,815.00      |
| 21/09/2020 | 2044 On 05-November-20 | 8.87   | Put          | Bond Future | 21337     | 20                            | 21        | 20                              | 0.00          |
| 21/09/2020 | 2044 On 05-November-20 | 10.36  | Put          | Bond Future | 8685      | 8                             | 9         | 8                               | 0.00          |
| 21/09/2020 | 2044 On 05-November-20 | 9.34   | Put          | Bond Future | 16957     | 16                            | 17        | 16                              | 0.00          |
| 21/09/2020 | 2044 On 05-November-20 | 10.02  | Put          | Bond Future | 11229     | 10                            | 11        | 10                              | 0.00          |
| 21/09/2020 | 2044 On 05-November-20 | 10.35  | Put          | Bond Future | 8756      | 8                             | 9         | 8                               | 0.00          |
| 21/09/2020 | 2044 On 05-November-20 | 9.29   | Put          | Bond Future | 17407     | 17                            | 17        | 17                              | 0.00          |
| 21/09/2020 | 2044 On 05-November-20 | 9.96   | Put          | Bond Future | 11703     | 11                            | 12        | 11                              | 0.00          |
| 21/09/2020 | 2044 On 05-November-20 | 9.72   | Put          | Bond Future | 13662     | 13                            | 14        | 13                              | 0.00          |
| 21/09/2020 | 2044 On 05-November-20 | 11.06  | Put          | Bond Future | 4508      | 4                             | 5         | 4                               | 525.00        |
| 21/09/2020 | 2044 On 05-November-20 | 9.97   | Put          | Bond Future | 11623     | 11                            | 12        | 11                              | 0.00          |
| 21/09/2020 | 2044 On 05-November-20 | 11.38  | Put          | Bond Future | 3148      | 3                             | 3         | 3                               | 300.00        |
| 21/09/2020 | 2044 On 05-November-20 | 10.34  | Put          | Bond Future | 8828      | 8                             | 9         | 8                               | 0.00          |
| 21/09/2020 | 2044 On 04-February-21 |        |              | Bond Future | 11.78     | 77.2346                       | 76.3224   | 77.2346                         | 0.00          |
| 21/09/2020 | 2044 On 04-February-21 | 10.35  | Call         | Bond Future | 988       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | 2044 On 04-February-21 | 10.37  | Call         | Bond Future | 1012      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | 2044 On 04-February-21 | 9.66   | Call         | Bond Future | 382       | 0                             | 0         | 0                               | 265.00        |
| 21/09/2020 | 2044 On 04-February-21 | 10.36  | Call         | Bond Future | 1000      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | 2044 On 04-February-21 | 10.29  | Call         | Bond Future | 917       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | 2044 On 04-February-21 | 10.04  | Call         | Bond Future | 662       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | 2044 On 04-February-21 | 10.84  | Call         | Bond Future | 1741      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | 2044 On 04-February-21 | 10.36  | Put          | Bond Future | 10876     | 10                            | 11        | 10                              | 0.00          |
| 21/09/2020 | 2044 On 04-February-21 | 10.29  | Put          | Bond Future | 11334     | 11                            | 11        | 11                              | 265.00        |
| 21/09/2020 | 2044 On 04-February-21 | 9.66   | Put          | Bond Future | 15931     | 15                            | 16        | 15                              | 0.00          |
| 21/09/2020 | 2044 On 04-February-21 | 10.84  | Put          | Bond Future | 8056      | 7                             | 8         | 7                               | 265.00        |
| 21/09/2020 | 2044 On 04-February-21 | 10.35  | Put          | Bond Future | 10941     | 10                            | 11        | 10                              | 0.00          |
| 21/09/2020 | 2044 On 04-February-21 | 10.04  | Put          | Bond Future | 13057     | 12                            | 13        | 12                              | 0.00          |
| 21/09/2020 | 2044 On 04-February-21 | 10.37  | Put          | Bond Future | 10811     | 10                            | 11        | 10                              | 0.00          |
| 21/09/2020 | 2044 On 06-May-21      |        |              | Bond Future | 12.01     | 78.0609                       | 77.1386   | 78.0609                         | 0.00          |
| 21/09/2020 | 2044 On 06-May-21      | 12.45  | Call         | Bond Future | 6374      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2020 | 2044 On 06-May-21      | 12.44  | Call         | Bond Future | 6340      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2020 | 2044 On 06-May-21      | 12.43  | Call         | Bond Future | 6305      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2020 | 2044 On 06-May-21      | 12.44  | Put          | Bond Future | 3834      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | 2044 On 06-May-21      | 12.43  | Put          | Bond Future | 3856      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | 2044 On 06-May-21      | 12.45  | Put          | Bond Future | 3811      | 3                             | 4         | 3                               | 0.00          |
| 21/09/2020 | 2044 On 05-August-21   |        |              | Bond Future | 12.26     | 74.5258                       | 73.5934   | 74.5258                         | 0.00          |
| 21/09/2020 | 2044 On 05-August-21   | 12.60  | Call         | Bond Future | 6615      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | 2044 On 05-August-21   | 12.61  | Call         | Bond Future | 6647      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | 2044 On 05-August-21   | 12.59  | Call         | Bond Future | 6582      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | 2044 On 05-August-21   | 12.59  | Put          | Bond Future | 4705      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2020 | 2044 On 05-August-21   | 12.60  | Put          | Bond Future | 4682      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2020 | 2044 On 05-August-21   | 12.61  | Put          | Bond Future | 4658      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2020 | 2046 On 05-November-20 |        |              | Bond Future | 93.22     | 94.1281                       | 93.2153   | 94.1281                         | 16,211.00     |
| 21/09/2020 | 2046 On 04-February-21 |        |              | Bond Future | 94.18     | 95.1046                       | 94.1816   | 95.1046                         | 0.00          |
| 21/09/2020 | 2046 On 06-May-21      |        |              | Bond Future | 93.42     | 94.3527                       | 93.4191   | 94.3527                         | 0.00          |
| 21/09/2020 | 2046 On 05-August-21   |        |              | Bond Future | 94.45     | 95.3967                       | 94.4527   | 95.3967                         | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | 2050 On 05-November-20 |        |              | Bond Future        | 95.12     | 96.8336                       | 95.1211   | 96.8336                         | 13,890.00     |
| 21/09/2020 | 2050 On 04-February-21 |        |              | Bond Future        | 94.22     | 95.9472                       | 94.2165   | 95.9472                         | 0.00          |
| 21/09/2020 | 2050 On 06-May-21      |        |              | Bond Future        | 95.25     | 96.9955                       | 95.2453   | 96.9955                         | 0.00          |
| 21/09/2020 | 2050 On 05-August-21   |        |              | Bond Future        | 94.37     | 96.1403                       | 94.3706   | 96.1403                         | 0.00          |
| 21/09/2020 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | AL37 On 05-November-20 |        |              | Index Future       | 755.78    | 758.8430                      | 755.7810  | 758.8430                        | 0.00          |
| 21/09/2020 | AL37 On 04-February-21 |        |              | Index Future       | 763.43    | 766.5270                      | 763.4260  | 766.5270                        | 0.00          |
| 21/09/2020 | AL37 On 06-May-21      |        |              | Index Future       | 771.57    | 774.7130                      | 771.5730  | 774.7130                        | 0.00          |
| 21/09/2020 | AL37 On 05-August-21   |        |              | Index Future       | 779.84    | 783.0110                      | 779.8360  | 783.0110                        | 0.00          |
| 21/09/2020 | AL7T On 05-November-20 |        |              | Index Future       | 817.64    | 824.9540                      | 817.6350  | 824.9540                        | 0.00          |
| 21/09/2020 | AL7T On 04-February-21 |        |              | Index Future       | 825.91    | 833.3080                      | 825.9060  | 833.3080                        | 0.00          |
| 21/09/2020 | AL7T On 06-May-21      |        |              | Index Future       | 834.72    | 842.2070                      | 834.7200  | 842.2070                        | 0.00          |
| 21/09/2020 | AL7T On 05-August-21   |        |              | Index Future       | 843.66    | 851.2290                      | 843.6590  | 851.2290                        | 0.00          |
| 21/09/2020 | ALBI On 05-November-20 |        |              | Index Future       | 718.18    | 724.0240                      | 718.1780  | 724.0240                        | 226.00        |
| 21/09/2020 | ALBI On 04-February-21 |        |              | Index Future       | 725.44    | 731.3560                      | 725.4420  | 731.3560                        | 0.00          |
| 21/09/2020 | ALBI On 06-May-21      |        |              | Index Future       | 733.18    | 739.1660                      | 733.1840  | 739.1660                        | 0.00          |
| 21/09/2020 | ALBI On 05-August-21   |        |              | Index Future       | 741.04    | 747.0840                      | 741.0350  | 747.0840                        | 0.00          |
| 21/09/2020 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C030 On 31-January-30  |        |              | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C208 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 21/09/2020 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C212 On 31-January-22  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C214 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C223 On 25-January-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C226 On 25-January-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C303 On 14-August-15   |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2020 | ES33 On 05-November-20  |        |              | Bond Future        | 11.95     | 72.9935                       | 72.2651   | 72.9935                         | 350.00        |
| 21/09/2020 | ES33 On 04-February-21  |        |              | Bond Future        | 12.24     | 73.7327                       | 72.9963   | 73.7327                         | 0.00          |
| 21/09/2020 | ES33 On 06-May-21       |        |              | Bond Future        | 12.52     | 70.7459                       | 70.0012   | 70.7459                         | 0.00          |
| 21/09/2020 | ES33 On 05-August-21    |        |              | Bond Future        | 12.82     | 71.5122                       | 70.7594   | 71.5122                         | 0.00          |
| 21/09/2020 | ES42 On 05-November-20  |        |              | Bond Future        | 12.38     | 72.1885                       | 71.3817   | 72.1885                         | 4,789.00      |
| 21/09/2020 | ES42 On 04-February-21  |        |              | Bond Future        | 12.65     | 72.9200                       | 72.1044   | 72.9200                         | 0.00          |
| 21/09/2020 | ES42 On 06-May-21       |        |              | Bond Future        | 12.92     | 69.4414                       | 68.6167   | 69.4414                         | 0.00          |
| 21/09/2020 | ES42 On 05-August-21    |        |              | Bond Future        | 13.21     | 70.1940                       | 69.3602   | 70.1940                         | 0.00          |
| 21/09/2020 | GOVI On 05-November-20  |        |              | GOVI               | 709.41    | 715.1570                      | 709.4090  | 715.1570                        | 1,007.00      |
| 21/09/2020 | GOVI On 05-November-20  | 737.83 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | GOVI On 05-November-20  | 737.85 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | GOVI On 05-November-20  | 737.84 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | GOVI On 05-November-20  | 737.83 | Put          | GOVI               | 284210    | 23                            | 28        | 23                              | 0.00          |
| 21/09/2020 | GOVI On 05-November-20  | 737.85 | Put          | GOVI               | 284410    | 23                            | 28        | 23                              | 0.00          |
| 21/09/2020 | GOVI On 05-November-20  | 737.84 | Put          | GOVI               | 284310    | 23                            | 28        | 23                              | 0.00          |
| 21/09/2020 | GOVI On 04-February-21  |        |              | GOVI               | 716.59    | 722.3990                      | 716.5860  | 722.3990                        | 0.00          |
| 21/09/2020 | GOVI On 04-February-21  | 750.95 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | GOVI On 04-February-21  | 750.94 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | GOVI On 04-February-21  | 750.96 | Call         | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | GOVI On 04-February-21  | 750.94 | Put          | GOVI               | 343540    | 29                            | 34        | 29                              | 0.00          |
| 21/09/2020 | GOVI On 04-February-21  | 750.95 | Put          | GOVI               | 343640    | 29                            | 34        | 29                              | 0.00          |
| 21/09/2020 | GOVI On 04-February-21  | 750.96 | Put          | GOVI               | 343740    | 29                            | 34        | 29                              | 0.00          |
| 21/09/2020 | GOVI On 06-May-21       |        |              | GOVI               | 724.23    | 730.1140                      | 724.2320  | 730.1140                        | 0.00          |
| 21/09/2020 | GOVI On 06-May-21       | 678.67 | Call         | GOVI               | 455620    | 51                            | 46        | 51                              | 0.00          |
| 21/09/2020 | GOVI On 06-May-21       | 678.69 | Call         | GOVI               | 455420    | 51                            | 46        | 51                              | 0.00          |
| 21/09/2020 | GOVI On 06-May-21       | 678.68 | Call         | GOVI               | 455520    | 51                            | 46        | 51                              | 0.00          |
| 21/09/2020 | GOVI On 06-May-21       | 678.69 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | GOVI On 06-May-21       | 678.68 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | GOVI On 06-May-21       | 678.67 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | GOVI On 05-August-21    |        |              | GOVI               | 731.99    | 737.9340                      | 731.9880  | 737.9340                        | 0.00          |
| 21/09/2020 | GOVI On 05-August-21    | 719.15 | Call         | GOVI               | 128380    | 19                            | 13        | 19                              | 0.00          |
| 21/09/2020 | GOVI On 05-August-21    | 719.14 | Call         | GOVI               | 128480    | 19                            | 13        | 19                              | 0.00          |
| 21/09/2020 | GOVI On 05-August-21    | 719.13 | Call         | GOVI               | 128580    | 19                            | 13        | 19                              | 0.00          |
| 21/09/2020 | GOVI On 05-August-21    | 719.14 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | GOVI On 05-August-21    | 719.13 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | GOVI On 05-August-21    | 719.15 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 21/09/2020 | IGOV On 05-November-20  |        |              | Index Future       | 256.79    | 258.8760                      | 256.7880  | 258.8760                        | 1,201.00      |
| 21/09/2020 | IGOV On 04-February-21  |        |              | Index Future       | 259.45    | 261.5620                      | 259.4490  | 261.5620                        | 0.00          |
| 21/09/2020 | IGOV On 06-May-21       |        |              | Index Future       | 262.28    | 264.4180                      | 262.2800  | 264.4180                        | 0.00          |
| 21/09/2020 | IGOV On 05-August-21    |        |              | Index Future       | 265.15    | 267.3130                      | 265.1510  | 267.3130                        | 0.00          |
| 21/09/2020 | IS02 On 21-September-20 |        |              | Interest Rate Swap | 98.76     | 98.7600                       | 98.7600   | 98.7600                         | 0.00          |
| 21/09/2020 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 93.97     | 93.9700                       | 93.9700   | 93.9700                         | 0.00          |
| 21/09/2020 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 92.17     | 92.1600                       | 92.1700   | 92.1600                         | 0.00          |
| 21/09/2020 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 90.30     | 90.2900                       | 90.3000   | 90.2900                         | 0.00          |
| 21/09/2020 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 89.23     | 89.2100                       | 89.2300   | 89.2100                         | 0.00          |
| 21/09/2020 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 90.48     | 90.4500                       | 90.4800   | 90.4500                         | 51.00         |
| 21/09/2020 | IS05 On 15-March-22     |        |              | Interest Rate Swap | 89.87     | 89.8400                       | 89.8700   | 89.8400                         | 0.00          |
| 21/09/2020 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 89.96     | 89.9100                       | 89.9600   | 89.9100                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | IS05 On 20-September-22 |        |              | Interest Rate Swap     | 93.10     | 93.0200                       | 93.1000   | 93.0200                         | 0.00          |
| 21/09/2020 | IS05 On 20-December-22  |        |              | Interest Rate Swap     | 93.61     | 93.5000                       | 93.6100   | 93.5000                         | 0.00          |
| 21/09/2020 | IS05 On 22-March-23     |        |              | Interest Rate Swap     | 86.02     | 85.8900                       | 86.0200   | 85.8900                         | 0.00          |
| 21/09/2020 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 91.57     | 91.4300                       | 91.5700   | 91.4300                         | 0.00          |
| 21/09/2020 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 21/09/2020 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 79.87     | 79.4100                       | 79.8700   | 79.4100                         | 0.00          |
| 21/09/2020 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.50     | 76.0100                       | 76.5000   | 76.0100                         | 0.00          |
| 21/09/2020 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.01     | 74.5000                       | 75.0100   | 74.5000                         | 0.00          |
| 21/09/2020 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.14     | 76.6100                       | 77.1400   | 76.6100                         | 0.00          |
| 21/09/2020 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.24     | 80.7200                       | 81.2400   | 80.7200                         | 0.00          |
| 21/09/2020 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.83     | 79.3100                       | 79.8300   | 79.3100                         | 0.00          |
| 21/09/2020 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 82.00     | 81.4900                       | 82.0000   | 81.4900                         | 0.00          |
| 21/09/2020 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.91     | 87.4100                       | 87.9100   | 87.4100                         | 0.00          |
| 21/09/2020 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 88.42     | 87.9200                       | 88.4200   | 87.9200                         | 0.00          |
| 21/09/2020 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 81.56     | 81.0500                       | 81.5600   | 81.0500                         | 0.00          |
| 21/09/2020 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 89.52     | 89.0100                       | 89.5200   | 89.0100                         | 0.00          |
| 21/09/2020 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 21/09/2020 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 21/09/2020 | JBAF On 21-October-20   |        |              | Jibar Tradeable Future | 3.40      | 96.6250                       | 96.6050   | 96.6250                         | 0.00          |
| 21/09/2020 | JBAF On 18-November-20  |        |              | Jibar Tradeable Future | 3.41      | 96.6400                       | 96.5900   | 96.6400                         | 0.00          |
| 21/09/2020 | JBAF On 15-December-20  |        |              | Jibar Tradeable Future | 3.35      | 96.6850                       | 96.6550   | 96.6850                         | 30,010.00     |
| 21/09/2020 | JBAF On 20-January-21   |        |              | Jibar Tradeable Future | 3.36      | 96.6600                       | 96.6400   | 96.6600                         | 0.00          |
| 21/09/2020 | JBAF On 17-February-21  |        |              | Jibar Tradeable Future | 3.40      | 96.6400                       | 96.6000   | 96.6400                         | 0.00          |
| 21/09/2020 | JBAF On 17-March-21     |        |              | Jibar Tradeable Future | 3.41      | 96.6200                       | 96.5900   | 96.6200                         | 0.00          |
| 21/09/2020 | JBAF On 15-June-21      |        |              | Jibar Tradeable Future | 3.55      | 96.5150                       | 96.4550   | 96.5150                         | 0.00          |
| 21/09/2020 | JBAF On 15-September-21 |        |              | Jibar Tradeable Future | 3.71      | 96.3550                       | 96.2950   | 96.3550                         | 30,000.00     |
| 21/09/2020 | JBAF On 15-December-21  |        |              | Jibar Tradeable Future | 3.86      | 96.2100                       | 96.1400   | 96.2100                         | 0.00          |
| 21/09/2020 | JBAF On 16-March-22     |        |              | Jibar Tradeable Future | 4.05      | 96.0500                       | 95.9500   | 96.0500                         | 0.00          |
| 21/09/2020 | JBAF On 15-June-22      |        |              | Jibar Tradeable Future | 4.26      | 95.8250                       | 95.7450   | 95.8250                         | 0.00          |
| 21/09/2020 | JBAF On 21-September-22 |        |              | Jibar Tradeable Future | 4.60      | 95.4900                       | 95.4000   | 95.4900                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | R023 On 05-November-20 |        |              | Bond Future | 4.65      | 108.3315                      | 108.2163  | 108.3315                        | 34,442.00     |
| 21/09/2020 | R023 On 05-November-20 | 7.46   | Call         | Bond Future | 6110      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2020 | R023 On 05-November-20 | 7.47   | Call         | Bond Future | 6130      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2020 | R023 On 05-November-20 | 7.45   | Call         | Bond Future | 6089      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2020 | R023 On 05-November-20 | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R023 On 05-November-20 | 7.46   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R023 On 05-November-20 | 7.47   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R023 On 04-February-21 |        |              | Bond Future | 4.73      | 109.4285                      | 109.3114  | 109.4285                        | 0.00          |
| 21/09/2020 | R023 On 04-February-21 | 6.32   | Call         | Bond Future | 3150      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | R023 On 04-February-21 | 6.34   | Call         | Bond Future | 3187      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | R023 On 04-February-21 | 6.33   | Call         | Bond Future | 3169      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | R023 On 04-February-21 | 6.33   | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R023 On 04-February-21 | 6.32   | Put          | Bond Future | 14        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R023 On 04-February-21 | 6.34   | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R023 On 06-May-21      |        |              | Bond Future | 4.79      | 106.6906                      | 106.5716  | 106.6906                        | 0.00          |
| 21/09/2020 | R023 On 06-May-21      | 7.56   | Call         | Bond Future | 4759      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2020 | R023 On 06-May-21      | 7.58   | Call         | Bond Future | 4792      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2020 | R023 On 06-May-21      | 7.57   | Call         | Bond Future | 4776      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2020 | R023 On 06-May-21      | 7.57   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R023 On 06-May-21      | 7.58   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R023 On 06-May-21      | 7.56   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R023 On 05-August-21   |        |              | Bond Future | 4.86      | 107.8459                      | 107.7255  | 107.8459                        | 0.00          |
| 21/09/2020 | R023 On 05-August-21   | 5.31   | Call         | Bond Future | 1091      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R023 On 05-August-21   | 5.30   | Call         | Bond Future | 1080      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R023 On 05-August-21   | 5.29   | Call         | Bond Future | 1070      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R023 On 05-August-21   | 5.30   | Put          | Bond Future | 413       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R023 On 05-August-21   | 5.29   | Put          | Bond Future | 418       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R023 On 05-August-21   | 5.31   | Put          | Bond Future | 409       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R035 On 05-November-20 |        |              | Bond Future | 11.11     | 86.8719                       | 85.9075   | 86.8719                         | 106,272.00    |
| 21/09/2020 | R035 On 05-November-20 | 10.33  | Call         | Bond Future | 600       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R035 On 05-November-20 | 10.34  | Call         | Bond Future | 614       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R035 On 05-November-20 | 10.32  | Call         | Bond Future | 586       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | R035 On 05-November-20 | 10.32  | Put          | Bond Future | 5711      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2020 | R035 On 05-November-20 | 10.33  | Put          | Bond Future | 5656      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2020 | R035 On 05-November-20 | 10.34  | Put          | Bond Future | 5602      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2020 | R035 On 04-February-21 |        |              | Bond Future | 11.35     | 87.7515                       | 86.7768   | 87.7515                         | 0.00          |
| 21/09/2020 | R035 On 04-February-21 | 10.14  | Call         | Bond Future | 1158      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R035 On 04-February-21 | 10.06  | Call         | Bond Future | 1054      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R035 On 04-February-21 | 10.05  | Call         | Bond Future | 1042      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R035 On 04-February-21 | 11.14  | Call         | Bond Future | 3325      | 4                             | 3         | 4                               | 0.00          |
| 21/09/2020 | R035 On 04-February-21 | 10.04  | Call         | Bond Future | 1029      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R035 On 04-February-21 | 10.05  | Put          | Bond Future | 9482      | 9                             | 9         | 9                               | 0.00          |
| 21/09/2020 | R035 On 04-February-21 | 10.04  | Put          | Bond Future | 9539      | 9                             | 10        | 9                               | 0.00          |
| 21/09/2020 | R035 On 04-February-21 | 10.14  | Put          | Bond Future | 8975      | 8                             | 9         | 8                               | 650.00        |
| 21/09/2020 | R035 On 04-February-21 | 11.14  | Put          | Bond Future | 4609      | 4                             | 5         | 4                               | 650.00        |
| 21/09/2020 | R035 On 04-February-21 | 10.06  | Put          | Bond Future | 9425      | 9                             | 9         | 9                               | 0.00          |
| 21/09/2020 | R035 On 06-May-21      |        |              | Bond Future | 11.59     | 84.2150                       | 83.2294   | 84.2150                         | 0.00          |
| 21/09/2020 | R035 On 06-May-21      | 12.35  | Call         | Bond Future | 7220      | 8                             | 7         | 8                               | 0.00          |
| 21/09/2020 | R035 On 06-May-21      | 12.37  | Call         | Bond Future | 7294      | 8                             | 7         | 8                               | 0.00          |
| 21/09/2020 | R035 On 06-May-21      | 11.55  | Call         | Bond Future | 4526      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2020 | R035 On 06-May-21      | 12.77  | Call         | Bond Future | 8714      | 9                             | 9         | 9                               | 0.00          |
| 21/09/2020 | R035 On 06-May-21      | 10.24  | Call         | Bond Future | 1536      | 2                             | 2         | 2                               | 793.00        |
| 21/09/2020 | R035 On 06-May-21      | 12.36  | Call         | Bond Future | 7257      | 8                             | 7         | 8                               | 0.00          |
| 21/09/2020 | R035 On 06-May-21      | 10.81  | Call         | Bond Future | 2584      | 3                             | 3         | 3                               | 1,650.00      |
| 21/09/2020 | R035 On 06-May-21      | 11.32  | Call         | Bond Future | 3866      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | R035 On 06-May-21      | 12.02  | Call         | Bond Future | 6036      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2020 | R035 On 06-May-21      | 12.02  | Put          | Bond Future | 3571      | 3                             | 4         | 3                               | 793.00        |
| 21/09/2020 | R035 On 06-May-21      | 11.32  | Put          | Bond Future | 5469      | 5                             | 5         | 5                               | 793.00        |
| 21/09/2020 | R035 On 06-May-21      | 10.81  | Put          | Bond Future | 7348      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | R035 On 06-May-21      | 12.36  | Put          | Bond Future | 2922      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | R035 On 06-May-21      | 11.55  | Put          | Bond Future | 4759      | 4                             | 5         | 4                               | 1,650.00      |
| 21/09/2020 | R035 On 06-May-21      | 12.77  | Put          | Bond Future | 2210      | 2                             | 2         | 2                               | 1,650.00      |
| 21/09/2020 | R035 On 06-May-21      | 10.24  | Put          | Bond Future | 10045     | 9                             | 10        | 9                               | 0.00          |
| 21/09/2020 | R035 On 06-May-21      | 12.35  | Put          | Bond Future | 2939      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | R035 On 06-May-21      | 12.37  | Put          | Bond Future | 2905      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | R035 On 05-August-21   |        |              | Bond Future | 11.85     | 85.1272                       | 84.1308   | 85.1272                         | 0.00          |
| 21/09/2020 | R035 On 05-August-21   | 5.29   | Call         | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R035 On 05-August-21   | 5.31   | Call         | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R035 On 05-August-21   | 5.30   | Call         | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R035 On 05-August-21   | 5.30   | Put          | Bond Future | 54078     | 53                            | 54        | 53                              | 0.00          |
| 21/09/2020 | R035 On 05-August-21   | 5.31   | Put          | Bond Future | 53962     | 53                            | 54        | 53                              | 0.00          |
| 21/09/2020 | R035 On 05-August-21   | 5.29   | Put          | Bond Future | 54195     | 53                            | 54        | 53                              | 0.00          |
| 21/09/2020 | R186 On 05-November-20 |        |              | Bond Future | 7.34      | 119.8818                      | 119.3823  | 119.8818                        | 90,773.00     |
| 21/09/2020 | R186 On 05-November-20 | 8.66   | Call         | Bond Future | 6774      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | R186 On 05-November-20 | 7.00   | Call         | Bond Future | 603       | 1                             | 1         | 1                               | 1,200.00      |
| 21/09/2020 | R186 On 05-November-20 | 8.65   | Call         | Bond Future | 6726      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | R186 On 05-November-20 | 7.50   | Call         | Bond Future | 1800      | 2                             | 2         | 2                               | 80.00         |
| 21/09/2020 | R186 On 05-November-20 | 8.64   | Call         | Bond Future | 6678      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | R186 On 05-November-20 | 8.00   | Call         | Bond Future | 3726      | 4                             | 4         | 4                               | 1,200.00      |
| 21/09/2020 | R186 On 05-November-20 | 8.34   | Call         | Bond Future | 5263      | 6                             | 5         | 6                               | 3,500.00      |
| 21/09/2020 | R186 On 05-November-20 | 9.26   | Call         | Bond Future | 9642      | 10                            | 10        | 10                              | 0.00          |
| 21/09/2020 | R186 On 05-November-20 | 6.50   | Call         | Bond Future | 118       | 0                             | 0         | 0                               | 80.00         |
| 21/09/2020 | R186 On 05-November-20 | 7.84   | Call         | Bond Future | 3051      | 3                             | 3         | 3                               | 3,500.00      |
| 21/09/2020 | R186 On 05-November-20 | 8.34   | Put          | Bond Future | 117       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R186 On 05-November-20 | 7.84   | Put          | Bond Future | 448       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R186 On 05-November-20 | 9.26   | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 3,500.00      |
| 21/09/2020 | R186 On 05-November-20 | 6.50   | Put          | Bond Future | 4708      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2020 | R186 On 05-November-20 | 7.50   | Put          | Bond Future | 970       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R186 On 05-November-20 | 8.65   | Put          | Bond Future | 39        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R186 On 05-November-20 | 8.00   | Put          | Bond Future | 302       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R186 On 05-November-20 | 8.64   | Put          | Bond Future | 41        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R186 On 05-November-20 | 8.66   | Put          | Bond Future | 38        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R186 On 05-November-20 | 7.00   | Put          | Bond Future | 2443      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | R186 On 04-February-21 |        |              | Bond Future | 7.53      | 115.8170                      | 115.3116  | 115.8170                        | 0.00          |
| 21/09/2020 | R186 On 04-February-21 | 8.15   | Call         | Bond Future | 4175      | 5                             | 4         | 5                               | 0.00          |
| 21/09/2020 | R186 On 04-February-21 | 8.16   | Call         | Bond Future | 4211      | 5                             | 4         | 5                               | 0.00          |
| 21/09/2020 | R186 On 04-February-21 | 8.00   | Call         | Bond Future | 3652      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | R186 On 04-February-21 | 8.17   | Call         | Bond Future | 4247      | 5                             | 4         | 5                               | 0.00          |
| 21/09/2020 | R186 On 04-February-21 | 8.16   | Put          | Bond Future | 1054      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R186 On 04-February-21 | 8.17   | Put          | Bond Future | 1041      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R186 On 04-February-21 | 8.00   | Put          | Bond Future | 1282      | 1                             | 1         | 1                               | 15,177.00     |
| 21/09/2020 | R186 On 04-February-21 | 8.15   | Put          | Bond Future | 1067      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R186 On 06-May-21      |        |              | Bond Future | 7.72      | 117.0551                      | 116.5437  | 117.0551                        | 0.00          |
| 21/09/2020 | R186 On 06-May-21      | 10.78  | Call         | Bond Future | 13706     | 14                            | 14        | 14                              | 0.00          |
| 21/09/2020 | R186 On 06-May-21      | 10.77  | Call         | Bond Future | 13666     | 14                            | 14        | 14                              | 0.00          |
| 21/09/2020 | R186 On 06-May-21      | 10.76  | Call         | Bond Future | 13626     | 14                            | 14        | 14                              | 0.00          |
| 21/09/2020 | R186 On 06-May-21      | 10.77  | Put          | Bond Future | 50        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R186 On 06-May-21      | 10.76  | Put          | Bond Future | 51        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R186 On 06-May-21      | 10.78  | Put          | Bond Future | 49        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R186 On 05-August-21   |        |              | Bond Future | 7.92      | 113.0417                      | 112.5245  | 113.0417                        | 0.00          |
| 21/09/2020 | R186 On 05-August-21   | 8.61   | Call         | Bond Future | 4955      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2020 | R186 On 05-August-21   | 8.62   | Call         | Bond Future | 4986      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2020 | R186 On 05-August-21   | 8.63   | Call         | Bond Future | 5017      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2020 | R186 On 05-August-21   | 8.63   | Put          | Bond Future | 1825      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | R186 On 05-August-21   | 8.61   | Put          | Bond Future | 1852      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | R186 On 05-August-21   | 8.62   | Put          | Bond Future | 1839      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | R197 On 05-November-20 |        |              | Bond Future | 314.56    | 314.6698                      | 314.5633  | 314.6698                        | 2,902.00      |
| 21/09/2020 | R197 On 04-February-21 |        |              | Bond Future | 309.97    | 310.0786                      | 309.9688  | 310.0786                        | 0.00          |
| 21/09/2020 | R197 On 06-May-21      |        |              | Bond Future | 313.35    | 313.4665                      | 313.3538  | 313.4665                        | 0.00          |
| 21/09/2020 | R197 On 05-August-21   |        |              | Bond Future | 308.81    | 308.9283                      | 308.8138  | 308.9283                        | 0.00          |
| 21/09/2020 | R202 On 05-November-20 |        |              | Bond Future | 212.91    | 216.1049                      | 212.9070  | 216.1049                        | 7,870.00      |
| 21/09/2020 | R202 On 04-February-21 |        |              | Bond Future | 210.94    | 214.1742                      | 210.9415  | 214.1742                        | 0.00          |
| 21/09/2020 | R202 On 06-May-21      |        |              | Bond Future | 213.24    | 216.5140                      | 213.2449  | 216.5140                        | 0.00          |
| 21/09/2020 | R202 On 05-August-21   |        |              | Bond Future | 211.35    | 214.6568                      | 211.3513  | 214.6568                        | 0.00          |
| 21/09/2020 | R208 On 05-November-20 |        |              | Bond Future | 3.46      | 102.0143                      | 102.0126  | 102.0143                        | 7,525.00      |
| 21/09/2020 | R208 On 05-November-20 | 4.79   | Call         | Bond Future | 516       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R208 On 05-November-20 | 4.78   | Call         | Bond Future | 512       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R208 On 05-November-20 | 4.77   | Call         | Bond Future | 508       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | R208 On 05-November-20 | 4.78   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R208 On 05-November-20 | 4.77   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R208 On 05-November-20 | 4.79   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R209 On 05-November-20 |        |              | Bond Future | 10.92     | 67.0482                       | 66.2619   | 67.0482                         | 28,041.00     |
| 21/09/2020 | R209 On 05-November-20 | 10.00  | Call         | Bond Future | 396       | 1                             | 0         | 1                               | 0.00          |
| 21/09/2020 | R209 On 05-November-20 | 10.02  | Call         | Bond Future | 415       | 1                             | 0         | 1                               | 0.00          |
| 21/09/2020 | R209 On 05-November-20 | 10.01  | Call         | Bond Future | 406       | 1                             | 0         | 1                               | 0.00          |
| 21/09/2020 | R209 On 05-November-20 | 10.01  | Put          | Bond Future | 5629      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2020 | R209 On 05-November-20 | 10.02  | Put          | Bond Future | 5577      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2020 | R209 On 05-November-20 | 10.00  | Put          | Bond Future | 5680      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2020 | R209 On 04-February-21 |        |              | Bond Future | 11.13     | 67.7271                       | 66.9324   | 67.7271                         | 0.00          |
| 21/09/2020 | R209 On 04-February-21 | 10.11  | Call         | Bond Future | 1324      | 2                             | 1         | 2                               | 0.00          |
| 21/09/2020 | R209 On 04-February-21 | 10.12  | Call         | Bond Future | 1339      | 2                             | 1         | 2                               | 0.00          |
| 21/09/2020 | R209 On 04-February-21 | 10.10  | Call         | Bond Future | 1309      | 2                             | 1         | 2                               | 0.00          |
| 21/09/2020 | R209 On 04-February-21 | 10.10  | Put          | Bond Future | 7086      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | R209 On 04-February-21 | 10.11  | Put          | Bond Future | 7042      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | R209 On 04-February-21 | 10.12  | Put          | Bond Future | 6997      | 6                             | 7         | 6                               | 0.00          |
| 21/09/2020 | R209 On 06-May-21      |        |              | Bond Future | 11.34     | 65.3109                       | 64.5074   | 65.3109                         | 2,505.00      |
| 21/09/2020 | R209 On 06-May-21      | 10.25  | Call         | Bond Future | 1746      | 2                             | 2         | 2                               | 4,750.00      |
| 21/09/2020 | R209 On 06-May-21      | 11.25  | Call         | Bond Future | 3878      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | R209 On 06-May-21      | 12.22  | Call         | Bond Future | 6742      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | R209 On 06-May-21      | 12.24  | Call         | Bond Future | 6807      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | R209 On 06-May-21      | 12.25  | Call         | Bond Future | 6839      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | R209 On 06-May-21      | 12.23  | Call         | Bond Future | 6774      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | R209 On 06-May-21      | 12.22  | Put          | Bond Future | 2420      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | R209 On 06-May-21      | 12.24  | Put          | Bond Future | 2392      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | R209 On 06-May-21      | 12.25  | Put          | Bond Future | 2378      | 2                             | 2         | 2                               | 6,000.00      |
| 21/09/2020 | R209 On 06-May-21      | 12.23  | Put          | Bond Future | 2406      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | R209 On 06-May-21      | 11.25  | Put          | Bond Future | 4324      | 4                             | 4         | 4                               | 6,000.00      |
| 21/09/2020 | R209 On 06-May-21      | 10.25  | Put          | Bond Future | 7712      | 7                             | 8         | 7                               | 0.00          |
| 21/09/2020 | R209 On 05-August-21   |        |              | Bond Future | 11.56     | 66.0184                       | 65.2060   | 66.0184                         | 0.00          |
| 21/09/2020 | R209 On 05-August-21   | 11.80  | Call         | Bond Future | 5376      | 6                             | 5         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | R209 On 05-August-21   | 11.79  | Call         | Bond Future | 5349      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2020 | R209 On 05-August-21   | 11.81  | Call         | Bond Future | 5404      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2020 | R209 On 05-August-21   | 11.79  | Put          | Bond Future | 4194      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | R209 On 05-August-21   | 11.80  | Put          | Bond Future | 4172      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | R209 On 05-August-21   | 11.81  | Put          | Bond Future | 4151      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | R210 On 05-November-20 |        |              | Bond Future | 187.55    | 189.7717                      | 187.5533  | 189.7717                        | 2,243.00      |
| 21/09/2020 | R210 On 04-February-21 |        |              | Bond Future | 189.50    | 191.7402                      | 189.4975  | 191.7402                        | 0.00          |
| 21/09/2020 | R210 On 06-May-21      |        |              | Bond Future | 188.85    | 191.1198                      | 188.8516  | 191.1198                        | 0.00          |
| 21/09/2020 | R210 On 05-August-21   |        |              | Bond Future | 190.94    | 193.2345                      | 190.9409  | 193.2345                        | 0.00          |
| 21/09/2020 | R212 On 05-November-20 |        |              | Bond Future | 169.51    | 169.4767                      | 169.5074  | 169.4767                        | 6,967.00      |
| 21/09/2020 | R212 On 04-February-21 |        |              | Bond Future | 168.97    | 168.9355                      | 168.9654  | 168.9355                        | 0.00          |
| 21/09/2020 | R212 On 06-May-21      |        |              | Bond Future | 170.81    | 170.7812                      | 170.8105  | 170.7812                        | 0.00          |
| 21/09/2020 | R212 On 05-August-21   |        |              | Bond Future | 170.37    | 170.3381                      | 170.3675  | 170.3381                        | 0.00          |
| 21/09/2020 | R213 On 05-November-20 |        |              | Bond Future | 9.89      | 83.7493                       | 82.9452   | 83.7493                         | 16,453.00     |
| 21/09/2020 | R213 On 05-November-20 | 9.59   | Call         | Bond Future | 1166      | 2                             | 1         | 2                               | 0.00          |
| 21/09/2020 | R213 On 05-November-20 | 9.61   | Call         | Bond Future | 1208      | 2                             | 1         | 2                               | 0.00          |
| 21/09/2020 | R213 On 05-November-20 | 9.60   | Call         | Bond Future | 1187      | 2                             | 1         | 2                               | 0.00          |
| 21/09/2020 | R213 On 05-November-20 | 9.59   | Put          | Bond Future | 2854      | 2                             | 3         | 2                               | 0.00          |
| 21/09/2020 | R213 On 05-November-20 | 9.61   | Put          | Bond Future | 2782      | 2                             | 3         | 2                               | 0.00          |
| 21/09/2020 | R213 On 05-November-20 | 9.60   | Put          | Bond Future | 2818      | 2                             | 3         | 2                               | 0.00          |
| 21/09/2020 | R213 On 04-February-21 |        |              | Bond Future | 10.11     | 84.5974                       | 83.7846   | 84.5974                         | 0.00          |
| 21/09/2020 | R213 On 04-February-21 | 9.41   | Call         | Bond Future | 1583      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | R213 On 04-February-21 | 9.40   | Call         | Bond Future | 1565      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | R213 On 04-February-21 | 9.39   | Call         | Bond Future | 1547      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2020 | R213 On 04-February-21 | 9.40   | Put          | Bond Future | 5514      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2020 | R213 On 04-February-21 | 9.39   | Put          | Bond Future | 5554      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2020 | R213 On 04-February-21 | 9.41   | Put          | Bond Future | 5475      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2020 | R213 On 06-May-21      |        |              | Bond Future | 10.32     | 81.9723                       | 81.1503   | 81.9723                         | 0.00          |
| 21/09/2020 | R213 On 06-May-21      | 11.90  | Call         | Bond Future | 8882      | 10                            | 9         | 10                              | 0.00          |
| 21/09/2020 | R213 On 06-May-21      | 11.91  | Call         | Bond Future | 8917      | 10                            | 9         | 10                              | 0.00          |
| 21/09/2020 | R213 On 06-May-21      | 11.89  | Call         | Bond Future | 8847      | 10                            | 9         | 10                              | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | R213 On 06-May-21      | 11.89  | Put          | Bond Future | 1169      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R213 On 06-May-21      | 11.90  | Put          | Bond Future | 1158      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R213 On 06-May-21      | 11.91  | Put          | Bond Future | 1148      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R213 On 05-August-21   |        |              | Bond Future | 10.56     | 82.8601                       | 82.0290   | 82.8601                         | 0.00          |
| 21/09/2020 | R213 On 05-August-21   | 10.86  | Call         | Bond Future | 5185      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2020 | R213 On 05-August-21   | 10.85  | Call         | Bond Future | 5156      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2020 | R213 On 05-August-21   | 10.84  | Call         | Bond Future | 5127      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2020 | R213 On 05-August-21   | 10.85  | Put          | Bond Future | 3684      | 3                             | 4         | 3                               | 0.00          |
| 21/09/2020 | R213 On 05-August-21   | 10.84  | Put          | Bond Future | 3705      | 3                             | 4         | 3                               | 0.00          |
| 21/09/2020 | R213 On 05-August-21   | 10.86  | Put          | Bond Future | 3663      | 3                             | 4         | 3                               | 0.00          |
| 21/09/2020 | R214 On 05-November-20 |        |              | Bond Future | 11.20     | 64.6592                       | 63.8626   | 64.6592                         | 19,028.00     |
| 21/09/2020 | R214 On 05-November-20 | 10.25  | Call         | Bond Future | 382       | 1                             | 0         | 1                               | 0.00          |
| 21/09/2020 | R214 On 05-November-20 | 10.26  | Call         | Bond Future | 391       | 1                             | 0         | 1                               | 0.00          |
| 21/09/2020 | R214 On 05-November-20 | 10.24  | Call         | Bond Future | 374       | 1                             | 0         | 1                               | 0.00          |
| 21/09/2020 | R214 On 05-November-20 | 10.24  | Put          | Bond Future | 6052      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2020 | R214 On 05-November-20 | 10.25  | Put          | Bond Future | 5997      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2020 | R214 On 05-November-20 | 10.26  | Put          | Bond Future | 5943      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2020 | R214 On 04-February-21 |        |              | Bond Future | 11.41     | 65.3140                       | 64.5088   | 65.3140                         | 0.00          |
| 21/09/2020 | R214 On 04-February-21 | 10.31  | Call         | Bond Future | 1265      | 2                             | 1         | 2                               | 0.00          |
| 21/09/2020 | R214 On 04-February-21 | 10.33  | Call         | Bond Future | 1294      | 2                             | 1         | 2                               | 0.00          |
| 21/09/2020 | R214 On 04-February-21 | 10.32  | Call         | Bond Future | 1279      | 2                             | 1         | 2                               | 0.00          |
| 21/09/2020 | R214 On 04-February-21 | 10.32  | Put          | Bond Future | 7577      | 7                             | 8         | 7                               | 0.00          |
| 21/09/2020 | R214 On 04-February-21 | 10.33  | Put          | Bond Future | 7530      | 7                             | 8         | 7                               | 0.00          |
| 21/09/2020 | R214 On 04-February-21 | 10.31  | Put          | Bond Future | 7625      | 7                             | 8         | 7                               | 0.00          |
| 21/09/2020 | R214 On 06-May-21      |        |              | Bond Future | 11.61     | 62.7350                       | 61.9209   | 62.7350                         | 0.00          |
| 21/09/2020 | R214 On 06-May-21      | 12.27  | Call         | Bond Future | 6139      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2020 | R214 On 06-May-21      | 12.26  | Call         | Bond Future | 6107      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2020 | R214 On 06-May-21      | 12.25  | Call         | Bond Future | 6076      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2020 | R214 On 06-May-21      | 12.26  | Put          | Bond Future | 2905      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | R214 On 06-May-21      | 12.25  | Put          | Bond Future | 2921      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | R214 On 06-May-21      | 12.27  | Put          | Bond Future | 2889      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2020 | R214 On 05-August-21   |        |              | Bond Future | 11.83     | 63.4145                       | 62.5915   | 63.4145                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | R214 On 05-August-21   | 12.01  | Call         | Bond Future | 5340      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2020 | R214 On 05-August-21   | 12.02  | Call         | Bond Future | 5367      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2020 | R214 On 05-August-21   | 12.03  | Call         | Bond Future | 5394      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2020 | R214 On 05-August-21   | 12.02  | Put          | Bond Future | 4425      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | R214 On 05-August-21   | 12.03  | Put          | Bond Future | 4403      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | R214 On 05-August-21   | 12.01  | Put          | Bond Future | 4447      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | R248 On 05-November-20 |        |              | Bond Future | 11.51     | 79.7199                       | 78.8331   | 79.7199                         | 112,716.00    |
| 21/09/2020 | R248 On 05-November-20 | 10.04  | Call         | Bond Future | 103       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R248 On 05-November-20 | 11.00  | Call         | Bond Future | 1143      | 2                             | 1         | 2                               | 950.00        |
| 21/09/2020 | R248 On 05-November-20 | 10.00  | Call         | Bond Future | 91        | 0                             | 0         | 0                               | 950.00        |
| 21/09/2020 | R248 On 05-November-20 | 10.03  | Call         | Bond Future | 100       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R248 On 05-November-20 | 10.02  | Call         | Bond Future | 97        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2020 | R248 On 05-November-20 | 10.03  | Put          | Bond Future | 11078     | 10                            | 11        | 10                              | 0.00          |
| 21/09/2020 | R248 On 05-November-20 | 10.02  | Put          | Bond Future | 11158     | 10                            | 11        | 10                              | 0.00          |
| 21/09/2020 | R248 On 05-November-20 | 10.00  | Put          | Bond Future | 11319     | 10                            | 11        | 10                              | 0.00          |
| 21/09/2020 | R248 On 05-November-20 | 10.04  | Put          | Bond Future | 10998     | 10                            | 11        | 10                              | 0.00          |
| 21/09/2020 | R248 On 05-November-20 | 11.00  | Put          | Bond Future | 4643      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2020 | R248 On 04-February-21 |        |              | Bond Future | 11.73     | 80.5272                       | 79.6308   | 80.5272                         | 0.00          |
| 21/09/2020 | R248 On 04-February-21 | 11.50  | Call         | Bond Future | 3535      | 4                             | 4         | 4                               | 2,590.00      |
| 21/09/2020 | R248 On 04-February-21 | 10.75  | Call         | Bond Future | 1639      | 2                             | 2         | 2                               | 2,590.00      |
| 21/09/2020 | R248 On 04-February-21 | 10.46  | Call         | Bond Future | 1178      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R248 On 04-February-21 | 10.47  | Call         | Bond Future | 1192      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R248 On 04-February-21 | 10.48  | Call         | Bond Future | 1207      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2020 | R248 On 04-February-21 | 10.48  | Put          | Bond Future | 10015     | 9                             | 10        | 9                               | 0.00          |
| 21/09/2020 | R248 On 04-February-21 | 10.46  | Put          | Bond Future | 10141     | 9                             | 10        | 9                               | 0.00          |
| 21/09/2020 | R248 On 04-February-21 | 10.47  | Put          | Bond Future | 10078     | 9                             | 10        | 9                               | 0.00          |
| 21/09/2020 | R248 On 04-February-21 | 10.75  | Put          | Bond Future | 8404      | 8                             | 8         | 8                               | 0.00          |
| 21/09/2020 | R248 On 04-February-21 | 11.50  | Put          | Bond Future | 5057      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2020 | R248 On 06-May-21      |        |              | Bond Future | 11.95     | 76.9764                       | 76.0701   | 76.9764                         | 0.00          |
| 21/09/2020 | R248 On 06-May-21      | 12.34  | Call         | Bond Future | 6243      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2020 | R248 On 06-May-21      | 12.36  | Call         | Bond Future | 6313      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2020 | R248 On 06-May-21      | 12.35  | Call         | Bond Future | 6278      | 7                             | 6         | 7                               | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2020 | R248 On 06-May-21    | 12.35  | Put          | Bond Future | 3913      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | R248 On 06-May-21    | 12.36  | Put          | Bond Future | 3890      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | R248 On 06-May-21    | 12.34  | Put          | Bond Future | 3936      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2020 | R248 On 05-August-21 |        |              | Bond Future | 12.19     | 77.8103                       | 76.8940   | 77.8103                         | 0.00          |
| 21/09/2020 | R248 On 05-August-21 | 12.51  | Call         | Bond Future | 6592      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | R248 On 05-August-21 | 12.52  | Call         | Bond Future | 6625      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | R248 On 05-August-21 | 12.50  | Call         | Bond Future | 6559      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2020 | R248 On 05-August-21 | 12.52  | Put          | Bond Future | 4703      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2020 | R248 On 05-August-21 | 12.50  | Put          | Bond Future | 4751      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2020 | R248 On 05-August-21 | 12.51  | Put          | Bond Future | 4727      | 4                             | 5         | 4                               | 0.00          |