



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/02/2021 TO: 08/02/2021

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | 2025 On 04-February-21 |        |              | Bond Future        | 149.38    | 149.3823                      | 149.3823  | 149.3823                        | 0.00          |
| 08/02/2021 | 2025 On 06-May-21      |        |              | Bond Future        | 151.06    | 151.0060                      | 151.0559  | 151.0060                        | 7,790.00      |
| 08/02/2021 | 2025 On 05-August-21   |        |              | Bond Future        | 151.20    | 151.1488                      | 151.1987  | 151.1488                        | 0.00          |
| 08/02/2021 | 2025 On 04-November-21 |        |              | Bond Future        | 152.85    | 152.7972                      | 152.8474  | 152.7972                        | 0.00          |
| 08/02/2021 | 2025 On 03-February-22 |        |              | Bond Future        | 153.01    | 152.9554                      | 153.0061  | 152.9554                        | 0.00          |
| 08/02/2021 | 2029 On 04-February-21 |        |              | Bond Future        | 106.74    | 106.7365                      | 106.7365  | 106.7365                        | 0.00          |
| 08/02/2021 | 2029 On 06-May-21      |        |              | Bond Future        | 106.88    | 106.7995                      | 106.8775  | 106.7995                        | 2,382.00      |
| 08/02/2021 | 2029 On 05-August-21   |        |              | Bond Future        | 108.06    | 107.9823                      | 108.0607  | 107.9823                        | 0.00          |
| 08/02/2021 | 2029 On 04-November-21 |        |              | Bond Future        | 108.09    | 108.0106                      | 108.0897  | 108.0106                        | 0.00          |
| 08/02/2021 | 2029 On 03-February-22 |        |              | Bond Future        | 109.30    | 109.2226                      | 109.3026  | 109.2226                        | 0.00          |
| 08/02/2021 | 2030 On 04-February-21 |        |              | Bond Future        | 8.47      | 97.3119                       | 97.3119   | 97.3119                         | 0.00          |
| 08/02/2021 | 2030 On 06-May-21      |        |              | Bond Future        | 8.68      | 98.4412                       | 98.1153   | 98.4412                         | 111,964.00    |
| 08/02/2021 | 2030 On 06-May-21      | 8.36   | Call         | Bond Future        | 1307      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2030 On 06-May-21      | 8.86   | Call         | Bond Future        | 2737      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | 2030 On 06-May-21      | 8.77   | Call         | Bond Future        | 2432      | 3                             | 2         | 3                               | 300.00        |
| 08/02/2021 | 2030 On 06-May-21      | 11.71  | Call         | Bond Future        | 15878     | 16                            | 16        | 16                              | 0.00          |
| 08/02/2021 | 2030 On 06-May-21      | 9.22   | Call         | Bond Future        | 4123      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | 2030 On 06-May-21      | 10.74  | Call         | Bond Future        | 11242     | 12                            | 11        | 12                              | 0.00          |
| 08/02/2021 | 2030 On 06-May-21      | 9.00   | Call         | Bond Future        | 3245      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | 2030 On 06-May-21      | 9.25   | Call         | Bond Future        | 4249      | 5                             | 4         | 5                               | 0.00          |
| 08/02/2021 | 2030 On 06-May-21      | 9.27   | Call         | Bond Future        | 4334      | 5                             | 4         | 5                               | 300.00        |
| 08/02/2021 | 2030 On 06-May-21      | 10.95  | Call         | Bond Future        | 12266     | 13                            | 12        | 13                              | 0.00          |
| 08/02/2021 | 2030 On 06-May-21      | 9.35   | Call         | Bond Future        | 4677      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | 2030 On 06-May-21      | 11.69  | Call         | Bond Future        | 15785     | 16                            | 16        | 16                              | 0.00          |
| 08/02/2021 | 2030 On 06-May-21      | 11.70  | Call         | Bond Future        | 15832     | 16                            | 16        | 16                              | 0.00          |
| 08/02/2021 | 2030 On 06-May-21      | 9.15   | Call         | Bond Future        | 3835      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | 2030 On 06-May-21      | 10.04  | Call         | Bond Future        | 7827      | 8                             | 8         | 8                               | 0.00          |
| 08/02/2021 | 2030 On 06-May-21      | 7.97   | Call         | Bond Future        | 609       | 1                             | 1         | 1                               | 700.00        |
| 08/02/2021 | 2030 On 06-May-21      | 9.92   | Call         | Bond Future        | 7255      | 8                             | 7         | 8                               | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | 2030 On 06-May-21    | 9.15   | Put          | Bond Future | 1098      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2030 On 06-May-21    | 10.04  | Put          | Bond Future | 223       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | 2030 On 06-May-21    | 11.70  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | 2030 On 06-May-21    | 9.27   | Put          | Bond Future | 920       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2030 On 06-May-21    | 10.95  | Put          | Bond Future | 23        | 0                             | 0         | 0                               | 300.00        |
| 08/02/2021 | 2030 On 06-May-21    | 11.69  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | 2030 On 06-May-21    | 9.25   | Put          | Bond Future | 948       | 1                             | 1         | 1                               | 2,500.00      |
| 08/02/2021 | 2030 On 06-May-21    | 9.00   | Put          | Bond Future | 1361      | 1                             | 1         | 1                               | 5,000.00      |
| 08/02/2021 | 2030 On 06-May-21    | 7.97   | Put          | Bond Future | 4871      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | 2030 On 06-May-21    | 9.22   | Put          | Bond Future | 991       | 1                             | 1         | 1                               | 700.00        |
| 08/02/2021 | 2030 On 06-May-21    | 9.92   | Put          | Bond Future | 288       | 0                             | 0         | 0                               | 700.00        |
| 08/02/2021 | 2030 On 06-May-21    | 10.74  | Put          | Bond Future | 41        | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | 2030 On 06-May-21    | 11.71  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | 2030 On 06-May-21    | 9.35   | Put          | Bond Future | 817       | 1                             | 1         | 1                               | 2,500.00      |
| 08/02/2021 | 2030 On 06-May-21    | 8.77   | Put          | Bond Future | 1878      | 2                             | 2         | 2                               | 0.00          |
| 08/02/2021 | 2030 On 06-May-21    | 8.86   | Put          | Bond Future | 1660      | 2                             | 2         | 2                               | 0.00          |
| 08/02/2021 | 2030 On 06-May-21    | 8.36   | Put          | Bond Future | 3183      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | 2030 On 05-August-21 |        |              | Bond Future | 8.86      | 95.5019                       | 95.1722   | 95.5019                         | 0.00          |
| 08/02/2021 | 2030 On 05-August-21 | 10.43  | Call         | Bond Future | 8913      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | 2030 On 05-August-21 | 10.30  | Call         | Bond Future | 8358      | 9                             | 8         | 9                               | 0.00          |
| 08/02/2021 | 2030 On 05-August-21 | 7.70   | Call         | Bond Future | 645       | 1                             | 1         | 1                               | 200.00        |
| 08/02/2021 | 2030 On 05-August-21 | 8.95   | Call         | Bond Future | 3211      | 3                             | 3         | 3                               | 600.00        |
| 08/02/2021 | 2030 On 05-August-21 | 10.41  | Call         | Bond Future | 8827      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | 2030 On 05-August-21 | 10.42  | Call         | Bond Future | 8870      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | 2030 On 05-August-21 | 8.78   | Call         | Bond Future | 2715      | 3                             | 3         | 3                               | 200.00        |
| 08/02/2021 | 2030 On 05-August-21 | 9.45   | Call         | Bond Future | 4945      | 5                             | 5         | 5                               | 600.00        |
| 08/02/2021 | 2030 On 05-August-21 | 12.10  | Call         | Bond Future | 16329     | 17                            | 16        | 17                              | 0.00          |
| 08/02/2021 | 2030 On 05-August-21 | 12.10  | Put          | Bond Future | 32        | 0                             | 0         | 0                               | 600.00        |
| 08/02/2021 | 2030 On 05-August-21 | 7.70   | Put          | Bond Future | 7549      | 7                             | 8         | 7                               | 0.00          |
| 08/02/2021 | 2030 On 05-August-21 | 10.42  | Put          | Bond Future | 531       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2030 On 05-August-21 | 10.41  | Put          | Bond Future | 539       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2030 On 05-August-21 | 10.30  | Put          | Bond Future | 626       | 1                             | 1         | 1                               | 200.00        |
| 08/02/2021 | 2030 On 05-August-21 | 8.78   | Put          | Bond Future | 3184      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | 2030 On 05-August-21   | 9.45   | Put          | Bond Future | 1682      | 2                             | 2         | 2                               | 0.00          |
| 08/02/2021 | 2030 On 05-August-21   | 8.95   | Put          | Bond Future | 2714      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | 2030 On 05-August-21   | 10.43  | Put          | Bond Future | 524       | 0                             | 1         | 0                               | 0.00          |
| 08/02/2021 | 2030 On 04-November-21 |        |              | Bond Future | 9.05      | 96.5214                       | 96.1881   | 96.5214                         | 0.00          |
| 08/02/2021 | 2030 On 04-November-21 | 8.77   | Call         | Bond Future | 2652      | 3                             | 3         | 3                               | 300.00        |
| 08/02/2021 | 2030 On 04-November-21 | 11.44  | Call         | Bond Future | 12363     | 13                            | 12        | 13                              | 0.00          |
| 08/02/2021 | 2030 On 04-November-21 | 10.61  | Call         | Bond Future | 8958      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | 2030 On 04-November-21 | 10.59  | Call         | Bond Future | 8879      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | 2030 On 04-November-21 | 10.60  | Call         | Bond Future | 8918      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | 2030 On 04-November-21 | 8.27   | Call         | Bond Future | 1561      | 2                             | 2         | 2                               | 300.00        |
| 08/02/2021 | 2030 On 04-November-21 | 8.77   | Put          | Bond Future | 4192      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | 2030 On 04-November-21 | 11.44  | Put          | Bond Future | 316       | 0                             | 0         | 0                               | 300.00        |
| 08/02/2021 | 2030 On 04-November-21 | 10.60  | Put          | Bond Future | 860       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2030 On 04-November-21 | 10.59  | Put          | Bond Future | 869       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2030 On 04-November-21 | 8.27   | Put          | Bond Future | 5960      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | 2030 On 04-November-21 | 10.61  | Put          | Bond Future | 850       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2030 On 03-February-22 |        |              | Bond Future | 9.25      | 93.5785                       | 93.2415   | 93.5785                         | 0.00          |
| 08/02/2021 | 2030 On 03-February-22 | 9.43   | Call         | Bond Future | 4347      | 5                             | 4         | 5                               | 0.00          |
| 08/02/2021 | 2030 On 03-February-22 | 9.44   | Call         | Bond Future | 4376      | 5                             | 4         | 5                               | 0.00          |
| 08/02/2021 | 2030 On 03-February-22 | 9.45   | Call         | Bond Future | 4405      | 5                             | 4         | 5                               | 0.00          |
| 08/02/2021 | 2030 On 03-February-22 | 9.45   | Put          | Bond Future | 3338      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | 2030 On 03-February-22 | 9.44   | Put          | Bond Future | 3362      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | 2030 On 03-February-22 | 9.43   | Put          | Bond Future | 3384      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | 2032 On 04-February-21 |        |              | Bond Future | 9.34      | 95.5574                       | 95.5574   | 95.5574                         | 0.00          |
| 08/02/2021 | 2032 On 06-May-21      |        |              | Bond Future | 9.59      | 92.4395                       | 91.9959   | 92.4395                         | 124,779.00    |
| 08/02/2021 | 2032 On 06-May-21      | 12.11  | Call         | Bond Future | 14130     | 15                            | 14        | 15                              | 0.00          |
| 08/02/2021 | 2032 On 06-May-21      | 10.33  | Call         | Bond Future | 5416      | 6                             | 5         | 6                               | 736.00        |
| 08/02/2021 | 2032 On 06-May-21      | 12.10  | Call         | Bond Future | 14081     | 15                            | 14        | 15                              | 0.00          |
| 08/02/2021 | 2032 On 06-May-21      | 12.12  | Call         | Bond Future | 14179     | 15                            | 14        | 15                              | 0.00          |
| 08/02/2021 | 2032 On 06-May-21      | 12.57  | Call         | Bond Future | 16354     | 17                            | 16        | 17                              | 0.00          |
| 08/02/2021 | 2032 On 06-May-21      | 12.12  | Put          | Bond Future | 23        | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | 2032 On 06-May-21      | 10.33  | Put          | Bond Future | 916       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | 2032 On 06-May-21      | 12.57  | Put          | Bond Future | 7         | 0                             | 0         | 0                               | 736.00        |
| 08/02/2021 | 2032 On 06-May-21      | 12.10  | Put          | Bond Future | 25        | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | 2032 On 06-May-21      | 12.11  | Put          | Bond Future | 24        | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | 2032 On 05-August-21   |        |              | Bond Future | 9.78      | 93.4411                       | 92.9922   | 93.4411                         | 0.00          |
| 08/02/2021 | 2032 On 05-August-21   | 11.36  | Call         | Bond Future | 9650      | 10                            | 10        | 10                              | 0.00          |
| 08/02/2021 | 2032 On 05-August-21   | 11.35  | Call         | Bond Future | 9607      | 10                            | 10        | 10                              | 0.00          |
| 08/02/2021 | 2032 On 05-August-21   | 11.37  | Call         | Bond Future | 9694      | 10                            | 10        | 10                              | 0.00          |
| 08/02/2021 | 2032 On 05-August-21   | 11.37  | Put          | Bond Future | 700       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2032 On 05-August-21   | 11.35  | Put          | Bond Future | 718       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2032 On 05-August-21   | 11.36  | Put          | Bond Future | 709       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2032 On 04-November-21 |        |              | Bond Future | 9.98      | 90.2939                       | 89.8401   | 90.2939                         | 0.00          |
| 08/02/2021 | 2032 On 04-November-21 | 12.81  | Call         | Bond Future | 15026     | 15                            | 15        | 15                              | 0.00          |
| 08/02/2021 | 2032 On 04-November-21 | 9.33   | Call         | Bond Future | 2154      | 2                             | 2         | 2                               | 700.00        |
| 08/02/2021 | 2032 On 04-November-21 | 11.71  | Call         | Bond Future | 10377     | 11                            | 10        | 11                              | 0.00          |
| 08/02/2021 | 2032 On 04-November-21 | 9.83   | Call         | Bond Future | 3439      | 4                             | 3         | 4                               | 700.00        |
| 08/02/2021 | 2032 On 04-November-21 | 11.69  | Call         | Bond Future | 10295     | 11                            | 10        | 11                              | 0.00          |
| 08/02/2021 | 2032 On 04-November-21 | 11.70  | Call         | Bond Future | 10336     | 11                            | 10        | 11                              | 0.00          |
| 08/02/2021 | 2032 On 04-November-21 | 11.71  | Put          | Bond Future | 933       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2032 On 04-November-21 | 11.69  | Put          | Bond Future | 953       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2032 On 04-November-21 | 9.33   | Put          | Bond Future | 6117      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | 2032 On 04-November-21 | 11.70  | Put          | Bond Future | 943       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2032 On 04-November-21 | 12.81  | Put          | Bond Future | 271       | 0                             | 0         | 0                               | 700.00        |
| 08/02/2021 | 2032 On 04-November-21 | 9.83   | Put          | Bond Future | 4346      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | 2032 On 03-February-22 |        |              | Bond Future | 10.20     | 91.2868                       | 90.8280   | 91.2868                         | 0.00          |
| 08/02/2021 | 2032 On 03-February-22 | 8.91   | Call         | Bond Future | 1505      | 2                             | 2         | 2                               | 198.00        |
| 08/02/2021 | 2032 On 03-February-22 | 10.44  | Call         | Bond Future | 5231      | 6                             | 5         | 6                               | 0.00          |
| 08/02/2021 | 2032 On 03-February-22 | 10.45  | Call         | Bond Future | 5264      | 6                             | 5         | 6                               | 0.00          |
| 08/02/2021 | 2032 On 03-February-22 | 9.81   | Call         | Bond Future | 3397      | 4                             | 3         | 4                               | 0.00          |
| 08/02/2021 | 2032 On 03-February-22 | 10.42  | Call         | Bond Future | 5167      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | 2032 On 03-February-22 | 10.43  | Call         | Bond Future | 5199      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | 2032 On 03-February-22 | 10.43  | Put          | Bond Future | 3872      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | 2032 On 03-February-22 | 10.42  | Put          | Bond Future | 3896      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | 2032 On 03-February-22 | 10.45  | Put          | Bond Future | 3825      | 4                             | 4         | 4                               | 198.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | 2032 On 03-February-22 | 9.81   | Put          | Bond Future | 5638      | 5                             | 6         | 5                               | 198.00        |
| 08/02/2021 | 2032 On 03-February-22 | 8.91   | Put          | Bond Future | 9281      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | 2032 On 03-February-22 | 10.44  | Put          | Bond Future | 3849      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | 2033 On 04-February-21 |        |              | Bond Future | 101.31    | 101.3092                      | 101.3092  | 101.3092                        | 0.00          |
| 08/02/2021 | 2033 On 06-May-21      |        |              | Bond Future | 101.65    | 101.6517                      | 101.6520  | 101.6517                        | 9,583.00      |
| 08/02/2021 | 2033 On 05-August-21   |        |              | Bond Future | 102.78    | 102.7773                      | 102.7773  | 102.7773                        | 0.00          |
| 08/02/2021 | 2033 On 04-November-21 |        |              | Bond Future | 102.67    | 102.6747                      | 102.6746  | 102.6747                        | 0.00          |
| 08/02/2021 | 2033 On 03-February-22 |        |              | Bond Future | 103.83    | 103.8268                      | 103.8266  | 103.8268                        | 0.00          |
| 08/02/2021 | 2037 On 04-February-21 |        |              | Bond Future | 10.36     | 85.8629                       | 85.8629   | 85.8629                         | 0.00          |
| 08/02/2021 | 2037 On 06-May-21      |        |              | Bond Future | 10.60     | 86.6237                       | 86.3961   | 86.6237                         | 130,087.00    |
| 08/02/2021 | 2037 On 06-May-21      | 12.44  | Call         | Bond Future | 11209     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | 2037 On 06-May-21      | 12.42  | Call         | Bond Future | 11109     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | 2037 On 06-May-21      | 12.43  | Call         | Bond Future | 11159     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | 2037 On 06-May-21      | 12.44  | Put          | Bond Future | 205       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | 2037 On 06-May-21      | 12.43  | Put          | Bond Future | 209       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | 2037 On 06-May-21      | 12.42  | Put          | Bond Future | 213       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | 2037 On 05-August-21   |        |              | Bond Future | 10.81     | 83.3062                       | 83.0757   | 83.3062                         | 0.00          |
| 08/02/2021 | 2037 On 05-August-21   | 12.26  | Call         | Bond Future | 9739      | 10                            | 10        | 10                              | 0.00          |
| 08/02/2021 | 2037 On 05-August-21   | 12.27  | Call         | Bond Future | 9782      | 10                            | 10        | 10                              | 0.00          |
| 08/02/2021 | 2037 On 05-August-21   | 12.28  | Call         | Bond Future | 9825      | 10                            | 10        | 10                              | 0.00          |
| 08/02/2021 | 2037 On 05-August-21   | 12.26  | Put          | Bond Future | 1109      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2037 On 05-August-21   | 12.27  | Put          | Bond Future | 1097      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2037 On 05-August-21   | 12.28  | Put          | Bond Future | 1085      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2037 On 04-November-21 |        |              | Bond Future | 11.01     | 84.1957                       | 83.9626   | 84.1957                         | 0.00          |
| 08/02/2021 | 2037 On 04-November-21 | 12.82  | Call         | Bond Future | 11432     | 12                            | 11        | 12                              | 0.00          |
| 08/02/2021 | 2037 On 04-November-21 | 12.81  | Call         | Bond Future | 11391     | 12                            | 11        | 12                              | 0.00          |
| 08/02/2021 | 2037 On 04-November-21 | 12.83  | Call         | Bond Future | 11473     | 12                            | 11        | 12                              | 0.00          |
| 08/02/2021 | 2037 On 04-November-21 | 12.82  | Put          | Bond Future | 1153      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2037 On 04-November-21 | 12.81  | Put          | Bond Future | 1164      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2037 On 04-November-21 | 12.83  | Put          | Bond Future | 1143      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2037 On 03-February-22 |        |              | Bond Future | 11.23     | 80.8672                       | 80.6315   | 80.8672                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | 2037 On 03-February-22 | 11.47  | Call         | Bond Future | 5874      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | 2037 On 03-February-22 | 11.46  | Call         | Bond Future | 5841      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | 2037 On 03-February-22 | 11.45  | Call         | Bond Future | 5808      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | 2037 On 03-February-22 | 11.47  | Put          | Bond Future | 4404      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | 2037 On 03-February-22 | 11.45  | Put          | Bond Future | 4456      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | 2037 On 03-February-22 | 11.46  | Put          | Bond Future | 4430      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | 2038 On 04-February-21 |        |              | Bond Future | 113.94    | 113.9437                      | 113.9437  | 113.9437                        | 0.00          |
| 08/02/2021 | 2038 On 06-May-21      |        |              | Bond Future | 116.19    | 116.4969                      | 116.1856  | 116.4969                        | 7,799.00      |
| 08/02/2021 | 2038 On 05-August-21   |        |              | Bond Future | 115.75    | 116.0665                      | 115.7514  | 116.0665                        | 0.00          |
| 08/02/2021 | 2038 On 04-November-21 |        |              | Bond Future | 117.01    | 117.3324                      | 117.0136  | 117.3324                        | 0.00          |
| 08/02/2021 | 2038 On 03-February-22 |        |              | Bond Future | 116.58    | 116.8982                      | 116.5758  | 116.8982                        | 0.00          |
| 08/02/2021 | 2040 On 04-February-21 |        |              | Bond Future | 10.50     | 87.9818                       | 87.9818   | 87.9818                         | 0.00          |
| 08/02/2021 | 2040 On 06-May-21      |        |              | Bond Future | 10.74     | 88.7571                       | 88.5136   | 88.7571                         | 79,084.00     |
| 08/02/2021 | 2040 On 06-May-21      | 13.38  | Call         | Bond Future | 15946     | 16                            | 16        | 16                              | 0.00          |
| 08/02/2021 | 2040 On 06-May-21      | 12.43  | Call         | Bond Future | 11053     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | 2040 On 06-May-21      | 12.42  | Call         | Bond Future | 11001     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | 2040 On 06-May-21      | 10.83  | Call         | Bond Future | 3249      | 3                             | 3         | 3                               | 300.00        |
| 08/02/2021 | 2040 On 06-May-21      | 11.58  | Call         | Bond Future | 6697      | 7                             | 7         | 7                               | 300.00        |
| 08/02/2021 | 2040 On 06-May-21      | 12.44  | Call         | Bond Future | 11105     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | 2040 On 06-May-21      | 12.44  | Put          | Bond Future | 278       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | 2040 On 06-May-21      | 11.58  | Put          | Bond Future | 1066      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2040 On 06-May-21      | 10.83  | Put          | Bond Future | 2640      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | 2040 On 06-May-21      | 12.43  | Put          | Bond Future | 283       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | 2040 On 06-May-21      | 13.38  | Put          | Bond Future | 44        | 0                             | 0         | 0                               | 300.00        |
| 08/02/2021 | 2040 On 06-May-21      | 12.42  | Put          | Bond Future | 288       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | 2040 On 05-August-21   |        |              | Bond Future | 10.95     | 85.2123                       | 84.9659   | 85.2123                         | 0.00          |
| 08/02/2021 | 2040 On 05-August-21   | 11.55  | Call         | Bond Future | 6606      | 7                             | 7         | 7                               | 900.00        |
| 08/02/2021 | 2040 On 05-August-21   | 14.80  | Call         | Bond Future | 21147     | 21                            | 21        | 21                              | 0.00          |
| 08/02/2021 | 2040 On 05-August-21   | 12.49  | Call         | Bond Future | 10720     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | 2040 On 05-August-21   | 12.48  | Call         | Bond Future | 10675     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | 2040 On 05-August-21   | 12.47  | Call         | Bond Future | 10630     | 11                            | 11        | 11                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | 2040 On 05-August-21   | 11.05  | Call         | Bond Future | 4551      | 5                             | 5         | 5                               | 900.00        |
| 08/02/2021 | 2040 On 05-August-21   | 11.05  | Put          | Bond Future | 3840      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | 2040 On 05-August-21   | 12.49  | Put          | Bond Future | 1055      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2040 On 05-August-21   | 12.47  | Put          | Bond Future | 1078      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2040 On 05-August-21   | 11.55  | Put          | Bond Future | 2599      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | 2040 On 05-August-21   | 14.80  | Put          | Bond Future | 56        | 0                             | 0         | 0                               | 900.00        |
| 08/02/2021 | 2040 On 05-August-21   | 12.48  | Put          | Bond Future | 1066      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2040 On 04-November-21 |        |              | Bond Future | 11.14     | 86.1222                       | 85.8730   | 86.1222                         | 0.00          |
| 08/02/2021 | 2040 On 04-November-21 | 12.91  | Call         | Bond Future | 11866     | 12                            | 12        | 12                              | 0.00          |
| 08/02/2021 | 2040 On 04-November-21 | 12.90  | Call         | Bond Future | 11823     | 12                            | 12        | 12                              | 0.00          |
| 08/02/2021 | 2040 On 04-November-21 | 12.89  | Call         | Bond Future | 11780     | 12                            | 12        | 12                              | 0.00          |
| 08/02/2021 | 2040 On 04-November-21 | 12.89  | Put          | Bond Future | 1261      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2040 On 04-November-21 | 12.90  | Put          | Bond Future | 1250      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2040 On 04-November-21 | 12.91  | Put          | Bond Future | 1239      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2040 On 03-February-22 |        |              | Bond Future | 11.35     | 82.5647                       | 82.3127   | 82.5647                         | 0.00          |
| 08/02/2021 | 2040 On 03-February-22 | 11.58  | Call         | Bond Future | 6167      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | 2040 On 03-February-22 | 11.57  | Call         | Bond Future | 6132      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | 2040 On 03-February-22 | 11.59  | Call         | Bond Future | 6203      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | 2040 On 03-February-22 | 11.57  | Put          | Bond Future | 4740      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | 2040 On 03-February-22 | 11.58  | Put          | Bond Future | 4713      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | 2040 On 03-February-22 | 11.59  | Put          | Bond Future | 4686      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | 2044 On 04-February-21 |        |              | Bond Future | 10.57     | 84.6090                       | 84.6090   | 84.6090                         | 0.00          |
| 08/02/2021 | 2044 On 06-May-21      |        |              | Bond Future | 10.83     | 85.1993                       | 84.9160   | 85.1993                         | 60,886.00     |
| 08/02/2021 | 2044 On 06-May-21      | 10.70  | Call         | Bond Future | 2506      | 3                             | 3         | 3                               | 3,100.00      |
| 08/02/2021 | 2044 On 06-May-21      | 11.90  | Call         | Bond Future | 7895      | 8                             | 8         | 8                               | 0.00          |
| 08/02/2021 | 2044 On 06-May-21      | 11.35  | Call         | Bond Future | 5189      | 5                             | 5         | 5                               | 3,100.00      |
| 08/02/2021 | 2044 On 06-May-21      | 12.45  | Call         | Bond Future | 10672     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | 2044 On 06-May-21      | 12.44  | Call         | Bond Future | 10621     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | 2044 On 06-May-21      | 11.40  | Call         | Bond Future | 5428      | 6                             | 5         | 6                               | 0.00          |
| 08/02/2021 | 2044 On 06-May-21      | 11.10  | Call         | Bond Future | 4052      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | 2044 On 06-May-21      | 12.50  | Call         | Bond Future | 10929     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | 2044 On 06-May-21      | 11.79  | Call         | Bond Future | 7359      | 8                             | 7         | 8                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | 2044 On 06-May-21      | 12.43  | Call         | Bond Future | 10570     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | 2044 On 06-May-21      | 12.44  | Put          | Bond Future | 338       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | 2044 On 06-May-21      | 11.79  | Put          | Bond Future | 953       | 1                             | 1         | 1                               | 3,100.00      |
| 08/02/2021 | 2044 On 06-May-21      | 12.50  | Put          | Bond Future | 305       | 0                             | 0         | 0                               | 3,100.00      |
| 08/02/2021 | 2044 On 06-May-21      | 12.43  | Put          | Bond Future | 344       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | 2044 On 06-May-21      | 11.40  | Put          | Bond Future | 1525      | 1                             | 2         | 1                               | 3,100.00      |
| 08/02/2021 | 2044 On 06-May-21      | 12.45  | Put          | Bond Future | 332       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | 2044 On 06-May-21      | 11.90  | Put          | Bond Future | 809       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2044 On 06-May-21      | 11.35  | Put          | Bond Future | 1617      | 2                             | 2         | 2                               | 0.00          |
| 08/02/2021 | 2044 On 06-May-21      | 11.10  | Put          | Bond Future | 2171      | 2                             | 2         | 2                               | 3,100.00      |
| 08/02/2021 | 2044 On 06-May-21      | 10.70  | Put          | Bond Future | 3460      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | 2044 On 05-August-21   |        |              | Bond Future | 11.03     | 81.7412                       | 81.4545   | 81.7412                         | 0.00          |
| 08/02/2021 | 2044 On 05-August-21   | 12.60  | Call         | Bond Future | 10845     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | 2044 On 05-August-21   | 12.59  | Call         | Bond Future | 10800     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | 2044 On 05-August-21   | 12.61  | Call         | Bond Future | 10889     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | 2044 On 05-August-21   | 12.61  | Put          | Bond Future | 1040      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2044 On 05-August-21   | 12.60  | Put          | Bond Future | 1051      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2044 On 05-August-21   | 12.59  | Put          | Bond Future | 1062      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2044 On 04-November-21 |        |              | Bond Future | 11.22     | 82.6140                       | 82.3242   | 82.6140                         | 0.00          |
| 08/02/2021 | 2044 On 04-November-21 | 12.90  | Call         | Bond Future | 11494     | 12                            | 11        | 12                              | 0.00          |
| 08/02/2021 | 2044 On 04-November-21 | 12.89  | Call         | Bond Future | 11453     | 12                            | 11        | 12                              | 0.00          |
| 08/02/2021 | 2044 On 04-November-21 | 12.91  | Call         | Bond Future | 11536     | 12                            | 12        | 12                              | 0.00          |
| 08/02/2021 | 2044 On 04-November-21 | 12.91  | Put          | Bond Future | 1354      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2044 On 04-November-21 | 12.89  | Put          | Bond Future | 1378      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2044 On 04-November-21 | 12.90  | Put          | Bond Future | 1366      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | 2044 On 03-February-22 |        |              | Bond Future | 11.42     | 79.1430                       | 78.8499   | 79.1430                         | 0.00          |
| 08/02/2021 | 2044 On 03-February-22 | 11.61  | Call         | Bond Future | 6109      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | 2044 On 03-February-22 | 11.59  | Call         | Bond Future | 6038      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | 2044 On 03-February-22 | 11.60  | Call         | Bond Future | 6074      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | 2044 On 03-February-22 | 11.60  | Put          | Bond Future | 4904      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | 2044 On 03-February-22 | 11.59  | Put          | Bond Future | 4932      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | 2044 On 03-February-22 | 11.61  | Put          | Bond Future | 4876      | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | 2046 On 04-February-21 |        |              | Bond Future        | 103.49    | 103.4932                      | 103.4932  | 103.4932                        | 0.00          |
| 08/02/2021 | 2046 On 06-May-21      |        |              | Bond Future        | 102.85    | 102.9329                      | 102.8453  | 102.9329                        | 14,893.00     |
| 08/02/2021 | 2046 On 05-August-21   |        |              | Bond Future        | 103.98    | 104.0730                      | 103.9841  | 104.0730                        | 0.00          |
| 08/02/2021 | 2046 On 04-November-21 |        |              | Bond Future        | 103.31    | 103.4022                      | 103.3122  | 103.4022                        | 0.00          |
| 08/02/2021 | 2046 On 03-February-22 |        |              | Bond Future        | 104.47    | 104.5626                      | 104.4716  | 104.5626                        | 0.00          |
| 08/02/2021 | 2050 On 04-February-21 |        |              | Bond Future        | 105.33    | 105.3266                      | 105.3266  | 105.3266                        | 0.00          |
| 08/02/2021 | 2050 On 06-May-21      |        |              | Bond Future        | 106.20    | 107.2989                      | 106.1983  | 107.2989                        | 10,968.00     |
| 08/02/2021 | 2050 On 05-August-21   |        |              | Bond Future        | 105.45    | 106.5608                      | 105.4478  | 106.5608                        | 0.00          |
| 08/02/2021 | 2050 On 04-November-21 |        |              | Bond Future        | 106.60    | 107.7231                      | 106.5977  | 107.7231                        | 0.00          |
| 08/02/2021 | 2050 On 03-February-22 |        |              | Bond Future        | 105.85    | 106.9860                      | 105.8480  | 106.9860                        | 0.00          |
| 08/02/2021 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | AL37 On 06-May-21      |        |              | Index Future       | 800.52    | 802.0620                      | 800.5220  | 802.0620                        | 0.00          |
| 08/02/2021 | AL37 On 05-August-21   |        |              | Index Future       | 809.09    | 810.6540                      | 809.0890  | 810.6540                        | 0.00          |
| 08/02/2021 | AL37 On 04-November-21 |        |              | Index Future       | 817.81    | 819.3930                      | 817.8090  | 819.3930                        | 0.00          |
| 08/02/2021 | AL37 On 03-February-22 |        |              | Index Future       | 826.79    | 828.3950                      | 826.7910  | 828.3950                        | 0.00          |
| 08/02/2021 | AL7T On 06-May-21      |        |              | Index Future       | 897.90    | 901.2200                      | 897.8970  | 901.2200                        | 0.00          |
| 08/02/2021 | AL7T On 05-August-21   |        |              | Index Future       | 907.51    | 910.8750                      | 907.5050  | 910.8750                        | 0.00          |
| 08/02/2021 | AL7T On 04-November-21 |        |              | Index Future       | 917.29    | 920.6940                      | 917.2850  | 920.6940                        | 0.00          |
| 08/02/2021 | AL7T On 03-February-22 |        |              | Index Future       | 927.36    | 930.8090                      | 927.3600  | 930.8090                        | 0.00          |
| 08/02/2021 | ALBI On 06-May-21      |        |              | Index Future       | 784.02    | 785.9870                      | 784.0230  | 785.9870                        | 308.00        |
| 08/02/2021 | ALBI On 05-August-21   |        |              | Index Future       | 792.41    | 794.4070                      | 792.4130  | 794.4070                        | 0.00          |
| 08/02/2021 | ALBI On 04-November-21 |        |              | Index Future       | 800.95    | 802.9710                      | 800.9520  | 802.9710                        | 0.00          |
| 08/02/2021 | ALBI On 03-February-22 |        |              | Index Future       | 809.75    | 811.7920                      | 809.7500  | 811.7920                        | 0.00          |
| 08/02/2021 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C208 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 08/02/2021 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C212 On 31-January-22  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C213 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2021 | ES33 On 04-February-21  |        |              | Bond Future        | 11.02     | 79.3887                       | 79.3887   | 79.3887                         | 0.00          |
| 08/02/2021 | ES33 On 06-May-21       |        |              | Bond Future        | 11.31     | 76.3324                       | 76.1235   | 76.3324                         | 350.00        |
| 08/02/2021 | ES33 On 05-August-21    |        |              | Bond Future        | 11.55     | 77.1593                       | 76.9478   | 77.1593                         | 0.00          |
| 08/02/2021 | ES33 On 04-November-21  |        |              | Bond Future        | 11.81     | 74.2085                       | 73.9947   | 74.2085                         | 0.00          |
| 08/02/2021 | ES33 On 03-February-22  |        |              | Bond Future        | 12.08     | 75.0245                       | 74.8082   | 75.0245                         | 0.00          |
| 08/02/2021 | ES42 On 04-February-21  |        |              | Bond Future        | 11.54     | 78.5666                       | 78.5666   | 78.5666                         | 0.00          |
| 08/02/2021 | ES42 On 06-May-21       |        |              | Bond Future        | 11.85     | 74.8500                       | 74.6143   | 74.8500                         | 4,779.00      |
| 08/02/2021 | ES42 On 05-August-21    |        |              | Bond Future        | 12.09     | 75.6615                       | 75.4230   | 75.6615                         | 0.00          |
| 08/02/2021 | ES42 On 04-November-21  |        |              | Bond Future        | 12.33     | 72.2116                       | 71.9704   | 72.2116                         | 0.00          |
| 08/02/2021 | ES42 On 03-February-22  |        |              | Bond Future        | 12.58     | 73.0060                       | 72.7621   | 73.0060                         | 0.00          |
| 08/02/2021 | GOVI On 06-May-21       |        |              | GOVI               | 774.97    | 776.9410                      | 774.9700  | 776.9410                        | 970.00        |
| 08/02/2021 | GOVI On 06-May-21       | 678.69 | Call         | GOVI               | 962800    | 98                            | 96        | 98                              | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | GOVI On 06-May-21      | 678.67 | Call         | GOVI         | 963000    | 98                            | 96        | 98                              | 0.00          |
| 08/02/2021 | GOVI On 06-May-21      | 678.68 | Call         | GOVI         | 962900    | 98                            | 96        | 98                              | 0.00          |
| 08/02/2021 | GOVI On 06-May-21      | 678.69 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | GOVI On 06-May-21      | 678.68 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | GOVI On 06-May-21      | 678.67 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | GOVI On 05-August-21   |        |              | GOVI         | 783.26    | 785.2640                      | 783.2630  | 785.2640                        | 0.00          |
| 08/02/2021 | GOVI On 05-August-21   | 719.15 | Call         | GOVI         | 641130    | 66                            | 64        | 66                              | 0.00          |
| 08/02/2021 | GOVI On 05-August-21   | 719.14 | Call         | GOVI         | 641230    | 66                            | 64        | 66                              | 0.00          |
| 08/02/2021 | GOVI On 05-August-21   | 719.13 | Call         | GOVI         | 641330    | 66                            | 64        | 66                              | 0.00          |
| 08/02/2021 | GOVI On 05-August-21   | 719.13 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | GOVI On 05-August-21   | 719.14 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | GOVI On 05-August-21   | 719.15 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | GOVI On 04-November-21 |        |              | GOVI         | 791.70    | 793.7300                      | 791.7040  | 793.7300                        | 0.00          |
| 08/02/2021 | GOVI On 04-November-21 | 728.42 | Call         | GOVI         | 632840    | 65                            | 63        | 65                              | 0.00          |
| 08/02/2021 | GOVI On 04-November-21 | 728.41 | Call         | GOVI         | 632940    | 65                            | 63        | 65                              | 0.00          |
| 08/02/2021 | GOVI On 04-November-21 | 728.40 | Call         | GOVI         | 633040    | 65                            | 63        | 65                              | 0.00          |
| 08/02/2021 | GOVI On 04-November-21 | 728.40 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | GOVI On 04-November-21 | 728.41 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | GOVI On 04-November-21 | 728.42 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | GOVI On 03-February-22 |        |              | GOVI         | 800.40    | 802.4490                      | 800.4000  | 802.4490                        | 0.00          |
| 08/02/2021 | GOVI On 03-February-22 | 792.75 | Call         | GOVI         | 76500     | 10                            | 8         | 10                              | 0.00          |
| 08/02/2021 | GOVI On 03-February-22 | 792.74 | Call         | GOVI         | 76600     | 10                            | 8         | 10                              | 0.00          |
| 08/02/2021 | GOVI On 03-February-22 | 792.76 | Call         | GOVI         | 76400     | 10                            | 8         | 10                              | 0.00          |
| 08/02/2021 | GOVI On 03-February-22 | 792.76 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | GOVI On 03-February-22 | 792.74 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | GOVI On 03-February-22 | 792.75 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | GVIX On 01-January-29  |        |              | LIVE INDEX   | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 08/02/2021 | IGOV On 06-May-21      |        |              | Index Future | 279.42    | 279.8520                      | 279.4160  | 279.8520                        | 976.00        |
| 08/02/2021 | IGOV On 05-August-21   |        |              | Index Future | 282.47    | 282.9180                      | 282.4740  | 282.9180                        | 0.00          |
| 08/02/2021 | IGOV On 04-November-21 |        |              | Index Future | 285.59    | 286.0350                      | 285.5860  | 286.0350                        | 0.00          |
| 08/02/2021 | IGOV On 03-February-22 |        |              | Index Future | 288.79    | 289.2450                      | 288.7900  | 289.2450                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | IS05 On 16-March-21     |        |              | Interest Rate Swap     | 92.24     | 92.2400                       | 92.2400   | 92.2400                         | 0.00          |
| 08/02/2021 | IS05 On 15-June-21      |        |              | Interest Rate Swap     | 90.43     | 90.4300                       | 90.4300   | 90.4300                         | 0.00          |
| 08/02/2021 | IS05 On 21-September-21 |        |              | Interest Rate Swap     | 89.40     | 89.3900                       | 89.4000   | 89.3900                         | 0.00          |
| 08/02/2021 | IS05 On 21-December-21  |        |              | Interest Rate Swap     | 90.66     | 90.6500                       | 90.6600   | 90.6500                         | 51.00         |
| 08/02/2021 | IS05 On 15-March-22     |        |              | Interest Rate Swap     | 90.09     | 90.0800                       | 90.0900   | 90.0800                         | 0.00          |
| 08/02/2021 | IS05 On 21-June-22      |        |              | Interest Rate Swap     | 90.19     | 90.1800                       | 90.1900   | 90.1800                         | 0.00          |
| 08/02/2021 | IS05 On 20-September-22 |        |              | Interest Rate Swap     | 93.32     | 93.3000                       | 93.3200   | 93.3000                         | 0.00          |
| 08/02/2021 | IS05 On 20-December-22  |        |              | Interest Rate Swap     | 93.80     | 93.7600                       | 93.8000   | 93.7600                         | 0.00          |
| 08/02/2021 | IS05 On 22-March-23     |        |              | Interest Rate Swap     | 86.16     | 86.0900                       | 86.1600   | 86.0900                         | 0.00          |
| 08/02/2021 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 91.67     | 91.5600                       | 91.6700   | 91.5600                         | 0.00          |
| 08/02/2021 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 08/02/2021 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 78.36     | 77.9700                       | 78.3600   | 77.9700                         | 0.00          |
| 08/02/2021 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 74.75     | 74.3400                       | 74.7500   | 74.3400                         | 0.00          |
| 08/02/2021 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 73.03     | 72.5800                       | 73.0300   | 72.5800                         | 0.00          |
| 08/02/2021 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 74.91     | 74.4400                       | 74.9100   | 74.4400                         | 0.00          |
| 08/02/2021 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 78.83     | 78.3200                       | 78.8300   | 78.3200                         | 0.00          |
| 08/02/2021 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 77.22     | 76.7000                       | 77.2200   | 76.7000                         | 0.00          |
| 08/02/2021 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 79.19     | 78.6700                       | 79.1900   | 78.6700                         | 0.00          |
| 08/02/2021 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 84.93     | 84.4200                       | 84.9300   | 84.4200                         | 0.00          |
| 08/02/2021 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 85.25     | 84.7400                       | 85.2500   | 84.7400                         | 0.00          |
| 08/02/2021 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 78.16     | 77.6100                       | 78.1600   | 77.6100                         | 0.00          |
| 08/02/2021 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 86.01     | 85.4300                       | 86.0100   | 85.4300                         | 0.00          |
| 08/02/2021 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 08/02/2021 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 08/02/2021 | JBAF On 17-February-21  |        |              | Jibar Tradeable Future | 3.65      | 96.3550                       | 96.3550   | 96.3550                         | 0.00          |
| 08/02/2021 | JBAF On 17-March-21     |        |              | Jibar Tradeable Future | 3.67      | 96.3450                       | 96.3350   | 96.3450                         | 0.00          |
| 08/02/2021 | JBAF On 21-April-21     |        |              | Jibar Tradeable Future | 3.64      | 96.3600                       | 96.3600   | 96.3600                         | 0.00          |
| 08/02/2021 | JBAF On 19-May-21       |        |              | Jibar Tradeable Future | 3.64      | 96.3500                       | 96.3600   | 96.3500                         | 0.00          |
| 08/02/2021 | JBAF On 15-June-21      |        |              | Jibar Tradeable Future | 3.66      | 96.3550                       | 96.3450   | 96.3550                         | 0.00          |
| 08/02/2021 | JBAF On 21-July-21      |        |              | Jibar Tradeable Future | 3.66      | 96.3400                       | 96.3400   | 96.3400                         | 0.00          |
| 08/02/2021 | JBAF On 15-September-21 |        |              | Jibar Tradeable Future | 3.70      | 96.2900                       | 96.3000   | 96.2900                         | 30,000.00     |

| 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | JBAF On 15-December-21  |        |              | Jibar Tradeable Future | 3.91      | 96.1000                       | 96.0900   | 96.1000                         | 0.00          |
| 08/02/2021 | JBAF On 16-March-22     |        |              | Jibar Tradeable Future | 4.02      | 95.9800                       | 95.9800   | 95.9800                         | 0.00          |
| 08/02/2021 | JBAF On 15-June-22      |        |              | Jibar Tradeable Future | 4.29      | 95.7300                       | 95.7150   | 95.7300                         | 20,001.00     |
| 08/02/2021 | JBAF On 21-September-22 |        |              | Jibar Tradeable Future | 4.39      | 95.6250                       | 95.6150   | 95.6250                         | 0.00          |
| 08/02/2021 | JBAF On 21-December-22  |        |              | Jibar Tradeable Future | 4.63      | 95.4300                       | 95.3750   | 95.4300                         | 0.00          |
| 08/02/2021 | R023 On 04-February-21  |        |              | Bond Future            | 4.62      | 109.5367                      | 109.5367  | 109.5367                        | 0.00          |
| 08/02/2021 | R023 On 06-May-21       |        |              | Bond Future            | 4.73      | 106.6977                      | 106.6694  | 106.6977                        | 40,662.00     |
| 08/02/2021 | R023 On 06-May-21       | 7.57   | Call         | Bond Future            | 4872      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R023 On 06-May-21       | 7.56   | Call         | Bond Future            | 4855      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R023 On 06-May-21       | 7.58   | Call         | Bond Future            | 4888      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R023 On 06-May-21       | 7.58   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R023 On 06-May-21       | 7.57   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R023 On 06-May-21       | 7.56   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R023 On 05-August-21    |        |              | Bond Future            | 4.80      | 107.8531                      | 107.8240  | 107.8531                        | 0.00          |
| 08/02/2021 | R023 On 05-August-21    | 5.31   | Call         | Bond Future            | 997       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R023 On 05-August-21    | 5.30   | Call         | Bond Future            | 984       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R023 On 05-August-21    | 5.29   | Call         | Bond Future            | 972       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R023 On 05-August-21    | 5.29   | Put          | Bond Future            | 222       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R023 On 05-August-21    | 5.30   | Put          | Bond Future            | 219       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R023 On 05-August-21    | 5.31   | Put          | Bond Future            | 216       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R023 On 04-November-21  |        |              | Bond Future            | 4.89      | 105.0972                      | 105.0676  | 105.0972                        | 0.00          |
| 08/02/2021 | R023 On 04-November-21  | 4.92   | Call         | Bond Future            | 527       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R023 On 04-November-21  | 4.91   | Call         | Bond Future            | 520       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R023 On 04-November-21  | 4.90   | Call         | Bond Future            | 512       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R023 On 04-November-21  | 4.90   | Put          | Bond Future            | 497       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R023 On 04-November-21  | 4.91   | Put          | Bond Future            | 492       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R023 On 04-November-21  | 4.92   | Put          | Bond Future            | 486       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R023 On 03-February-22  |        |              | Bond Future            | 5.01      | 106.2524                      | 106.2225  | 106.2524                        | 0.00          |
| 08/02/2021 | R023 On 03-February-22  | 5.07   | Call         | Bond Future            | 509       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R023 On 03-February-22  | 5.06   | Call         | Bond Future            | 504       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R023 On 03-February-22  | 5.08   | Call         | Bond Future            | 516       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R023 On 03-February-22  | 5.08   | Put          | Bond Future            | 445       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | R023 On 03-February-22 | 5.06   | Put          | Bond Future | 454       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R023 On 03-February-22 | 5.07   | Put          | Bond Future | 449       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R035 On 04-February-21 |        |              | Bond Future | 10.09     | 94.9739                       | 94.9739   | 94.9739                         | 0.00          |
| 08/02/2021 | R035 On 06-May-21      |        |              | Bond Future | 10.35     | 91.3178                       | 91.0198   | 91.3178                         | 103,020.00    |
| 08/02/2021 | R035 On 06-May-21      | 11.32  | Call         | Bond Future | 7005      | 7                             | 7         | 7                               | 0.00          |
| 08/02/2021 | R035 On 06-May-21      | 12.02  | Call         | Bond Future | 10501     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | R035 On 06-May-21      | 11.05  | Call         | Bond Future | 5703      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | R035 On 06-May-21      | 10.40  | Call         | Bond Future | 2934      | 3                             | 3         | 3                               | 600.00        |
| 08/02/2021 | R035 On 06-May-21      | 11.15  | Call         | Bond Future | 6184      | 6                             | 6         | 6                               | 600.00        |
| 08/02/2021 | R035 On 06-May-21      | 12.91  | Call         | Bond Future | 15052     | 15                            | 15        | 15                              | 0.00          |
| 08/02/2021 | R035 On 06-May-21      | 10.81  | Call         | Bond Future | 4595      | 5                             | 5         | 5                               | 1,650.00      |
| 08/02/2021 | R035 On 06-May-21      | 12.35  | Call         | Bond Future | 12200     | 12                            | 12        | 12                              | 0.00          |
| 08/02/2021 | R035 On 06-May-21      | 12.36  | Call         | Bond Future | 12252     | 13                            | 12        | 13                              | 0.00          |
| 08/02/2021 | R035 On 06-May-21      | 10.24  | Call         | Bond Future | 2390      | 3                             | 2         | 3                               | 223.00        |
| 08/02/2021 | R035 On 06-May-21      | 10.55  | Call         | Bond Future | 3499      | 4                             | 3         | 4                               | 0.00          |
| 08/02/2021 | R035 On 06-May-21      | 10.05  | Call         | Bond Future | 1824      | 2                             | 2         | 2                               | 500.00        |
| 08/02/2021 | R035 On 06-May-21      | 11.55  | Call         | Bond Future | 8122      | 8                             | 8         | 8                               | 0.00          |
| 08/02/2021 | R035 On 06-May-21      | 12.77  | Call         | Bond Future | 14347     | 15                            | 14        | 15                              | 0.00          |
| 08/02/2021 | R035 On 06-May-21      | 12.37  | Call         | Bond Future | 12303     | 13                            | 12        | 13                              | 0.00          |
| 08/02/2021 | R035 On 06-May-21      | 12.36  | Put          | Bond Future | 126       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R035 On 06-May-21      | 12.77  | Put          | Bond Future | 52        | 0                             | 0         | 0                               | 1,650.00      |
| 08/02/2021 | R035 On 06-May-21      | 12.35  | Put          | Bond Future | 128       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R035 On 06-May-21      | 11.55  | Put          | Bond Future | 564       | 1                             | 1         | 1                               | 1,650.00      |
| 08/02/2021 | R035 On 06-May-21      | 10.40  | Put          | Bond Future | 2578      | 2                             | 3         | 2                               | 0.00          |
| 08/02/2021 | R035 On 06-May-21      | 12.91  | Put          | Bond Future | 38        | 0                             | 0         | 0                               | 600.00        |
| 08/02/2021 | R035 On 06-May-21      | 10.55  | Put          | Bond Future | 2152      | 2                             | 2         | 2                               | 500.00        |
| 08/02/2021 | R035 On 06-May-21      | 10.05  | Put          | Bond Future | 3843      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | R035 On 06-May-21      | 10.24  | Put          | Bond Future | 3109      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | R035 On 06-May-21      | 12.37  | Put          | Bond Future | 123       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R035 On 06-May-21      | 10.81  | Put          | Bond Future | 1569      | 2                             | 2         | 2                               | 0.00          |
| 08/02/2021 | R035 On 06-May-21      | 11.15  | Put          | Bond Future | 1031      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R035 On 06-May-21      | 11.05  | Put          | Bond Future | 1167      | 1                             | 1         | 1                               | 500.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | R035 On 06-May-21      | 12.02  | Put          | Bond Future | 245       | 0                             | 0         | 0                               | 223.00        |
| 08/02/2021 | R035 On 06-May-21      | 11.32  | Put          | Bond Future | 817       | 1                             | 1         | 1                               | 223.00        |
| 08/02/2021 | R035 On 05-August-21   |        |              | Bond Future | 10.55     | 92.3067                       | 92.0050   | 92.3067                         | 0.00          |
| 08/02/2021 | R035 On 05-August-21   | 10.77  | Call         | Bond Future | 4608      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R035 On 05-August-21   | 10.02  | Call         | Bond Future | 2259      | 2                             | 2         | 2                               | 100.00        |
| 08/02/2021 | R035 On 05-August-21   | 5.30   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R035 On 05-August-21   | 5.29   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R035 On 05-August-21   | 5.31   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R035 On 05-August-21   | 11.37  | Call         | Bond Future | 7066      | 7                             | 7         | 7                               | 0.00          |
| 08/02/2021 | R035 On 05-August-21   | 11.37  | Put          | Bond Future | 1962      | 2                             | 2         | 2                               | 100.00        |
| 08/02/2021 | R035 On 05-August-21   | 5.31   | Put          | Bond Future | 46086     | 46                            | 46        | 46                              | 0.00          |
| 08/02/2021 | R035 On 05-August-21   | 5.29   | Put          | Bond Future | 46319     | 46                            | 46        | 46                              | 0.00          |
| 08/02/2021 | R035 On 05-August-21   | 5.30   | Put          | Bond Future | 46202     | 46                            | 46        | 46                              | 0.00          |
| 08/02/2021 | R035 On 05-August-21   | 10.77  | Put          | Bond Future | 3196      | 3                             | 3         | 3                               | 100.00        |
| 08/02/2021 | R035 On 05-August-21   | 10.02  | Put          | Bond Future | 5808      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | R035 On 04-November-21 |        |              | Bond Future | 10.76     | 88.8179                       | 88.5129   | 88.8179                         | 0.00          |
| 08/02/2021 | R035 On 04-November-21 | 13.82  | Call         | Bond Future | 16860     | 17                            | 17        | 17                              | 0.00          |
| 08/02/2021 | R035 On 04-November-21 | 11.75  | Call         | Bond Future | 8172      | 8                             | 8         | 8                               | 0.00          |
| 08/02/2021 | R035 On 04-November-21 | 10.23  | Call         | Bond Future | 2818      | 3                             | 3         | 3                               | 782.00        |
| 08/02/2021 | R035 On 04-November-21 | 12.52  | Call         | Bond Future | 11281     | 12                            | 11        | 12                              | 0.00          |
| 08/02/2021 | R035 On 04-November-21 | 12.51  | Call         | Bond Future | 11239     | 12                            | 11        | 12                              | 0.00          |
| 08/02/2021 | R035 On 04-November-21 | 10.12  | Call         | Bond Future | 2532      | 3                             | 3         | 3                               | 400.00        |
| 08/02/2021 | R035 On 04-November-21 | 10.62  | Call         | Bond Future | 3944      | 4                             | 4         | 4                               | 400.00        |
| 08/02/2021 | R035 On 04-November-21 | 11.08  | Call         | Bond Future | 5495      | 6                             | 5         | 6                               | 0.00          |
| 08/02/2021 | R035 On 04-November-21 | 12.53  | Call         | Bond Future | 11323     | 12                            | 11        | 12                              | 0.00          |
| 08/02/2021 | R035 On 04-November-21 | 12.53  | Put          | Bond Future | 1114      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R035 On 04-November-21 | 11.08  | Put          | Bond Future | 3508      | 3                             | 4         | 3                               | 782.00        |
| 08/02/2021 | R035 On 04-November-21 | 10.23  | Put          | Bond Future | 6261      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | R035 On 04-November-21 | 11.75  | Put          | Bond Future | 2233      | 2                             | 2         | 2                               | 782.00        |
| 08/02/2021 | R035 On 04-November-21 | 10.62  | Put          | Bond Future | 4836      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R035 On 04-November-21 | 10.12  | Put          | Bond Future | 6714      | 7                             | 7         | 7                               | 0.00          |
| 08/02/2021 | R035 On 04-November-21 | 12.51  | Put          | Bond Future | 1135      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R035 On 04-November-21 | 12.52  | Put          | Bond Future | 1124      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | R035 On 04-November-21 | 13.82  | Put          | Bond Future | 292       | 0                             | 0         | 0                               | 400.00        |
| 08/02/2021 | R035 On 03-February-22 |        |              | Bond Future | 10.98     | 89.7944                       | 89.4860   | 89.7944                         | 0.00          |
| 08/02/2021 | R035 On 03-February-22 | 9.70   | Call         | Bond Future | 1815      | 2                             | 2         | 2                               | 683.00        |
| 08/02/2021 | R035 On 03-February-22 | 11.24  | Call         | Bond Future | 5823      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | R035 On 03-February-22 | 11.39  | Call         | Bond Future | 6348      | 7                             | 6         | 7                               | 0.00          |
| 08/02/2021 | R035 On 03-February-22 | 11.22  | Call         | Bond Future | 5756      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | R035 On 03-February-22 | 10.65  | Call         | Bond Future | 3984      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | R035 On 03-February-22 | 11.23  | Call         | Bond Future | 5789      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | R035 On 03-February-22 | 11.23  | Put          | Bond Future | 4304      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | R035 On 03-February-22 | 11.22  | Put          | Bond Future | 4330      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | R035 On 03-February-22 | 11.39  | Put          | Bond Future | 3915      | 4                             | 4         | 4                               | 683.00        |
| 08/02/2021 | R035 On 03-February-22 | 11.24  | Put          | Bond Future | 4278      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | R035 On 03-February-22 | 10.65  | Put          | Bond Future | 6068      | 6                             | 6         | 6                               | 683.00        |
| 08/02/2021 | R035 On 03-February-22 | 9.70   | Put          | Bond Future | 10230     | 10                            | 10        | 10                              | 0.00          |
| 08/02/2021 | R186 On 04-February-21 |        |              | Bond Future | 6.63      | 119.9739                      | 119.9739  | 119.9739                        | 0.00          |
| 08/02/2021 | R186 On 06-May-21      |        |              | Bond Future | 6.82      | 121.2513                      | 120.9911  | 121.2513                        | 104,824.00    |
| 08/02/2021 | R186 On 06-May-21      | 10.78  | Call         | Bond Future | 18105     | 18                            | 18        | 18                              | 0.00          |
| 08/02/2021 | R186 On 06-May-21      | 7.30   | Call         | Bond Future | 3053      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | R186 On 06-May-21      | 10.76  | Call         | Bond Future | 18022     | 18                            | 18        | 18                              | 0.00          |
| 08/02/2021 | R186 On 06-May-21      | 10.77  | Call         | Bond Future | 18063     | 18                            | 18        | 18                              | 0.00          |
| 08/02/2021 | R186 On 06-May-21      | 10.77  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R186 On 06-May-21      | 10.76  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R186 On 06-May-21      | 7.30   | Put          | Bond Future | 635       | 1                             | 1         | 1                               | 15,177.00     |
| 08/02/2021 | R186 On 06-May-21      | 10.78  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R186 On 05-August-21   |        |              | Bond Future | 6.97      | 117.2835                      | 117.0199  | 117.2835                        | 0.00          |
| 08/02/2021 | R186 On 05-August-21   | 8.63   | Call         | Bond Future | 7879      | 8                             | 8         | 8                               | 0.00          |
| 08/02/2021 | R186 On 05-August-21   | 8.62   | Call         | Bond Future | 7838      | 8                             | 8         | 8                               | 0.00          |
| 08/02/2021 | R186 On 05-August-21   | 8.61   | Call         | Bond Future | 7797      | 8                             | 8         | 8                               | 0.00          |
| 08/02/2021 | R186 On 05-August-21   | 8.61   | Put          | Bond Future | 199       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R186 On 05-August-21   | 8.62   | Put          | Bond Future | 196       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R186 On 05-August-21   | 8.63   | Put          | Bond Future | 192       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R186 On 04-November-21 |        |              | Bond Future | 7.13      | 118.5354                      | 118.2689  | 118.5354                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | R186 On 04-November-21 | 8.11   | Call         | Bond Future | 5346      | 6                             | 5         | 6                               | 0.00          |
| 08/02/2021 | R186 On 04-November-21 | 8.10   | Call         | Bond Future | 5313      | 6                             | 5         | 6                               | 0.00          |
| 08/02/2021 | R186 On 04-November-21 | 8.09   | Call         | Bond Future | 5281      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R186 On 04-November-21 | 8.09   | Put          | Bond Future | 972       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R186 On 04-November-21 | 8.10   | Put          | Bond Future | 960       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R186 On 04-November-21 | 8.11   | Put          | Bond Future | 949       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R186 On 03-February-22 |        |              | Bond Future | 7.30      | 114.5577                      | 114.2882  | 114.5577                        | 0.00          |
| 08/02/2021 | R186 On 03-February-22 | 7.28   | Call         | Bond Future | 2648      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | R186 On 03-February-22 | 7.29   | Call         | Bond Future | 2671      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | R186 On 03-February-22 | 7.30   | Call         | Bond Future | 2693      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | R186 On 03-February-22 | 7.30   | Put          | Bond Future | 2709      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | R186 On 03-February-22 | 7.29   | Put          | Bond Future | 2730      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | R186 On 03-February-22 | 7.28   | Put          | Bond Future | 2752      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | R197 On 04-February-21 |        |              | Bond Future | 319.13    | 319.1278                      | 319.1278  | 319.1278                        | 0.00          |
| 08/02/2021 | R197 On 06-May-21      |        |              | Bond Future | 322.24    | 322.2599                      | 322.2369  | 322.2599                        | 2,121.00      |
| 08/02/2021 | R197 On 05-August-21   |        |              | Bond Future | 317.81    | 317.8314                      | 317.8069  | 317.8314                        | 0.00          |
| 08/02/2021 | R197 On 04-November-21 |        |              | Bond Future | 321.27    | 321.2979                      | 321.2728  | 321.2979                        | 0.00          |
| 08/02/2021 | R197 On 03-February-22 |        |              | Bond Future | 316.79    | 316.8119                      | 316.7863  | 316.8119                        | 0.00          |
| 08/02/2021 | R202 On 04-February-21 |        |              | Bond Future | 223.16    | 223.1592                      | 223.1592  | 223.1592                        | 0.00          |
| 08/02/2021 | R202 On 06-May-21      |        |              | Bond Future | 227.02    | 226.9067                      | 227.0217  | 226.9067                        | 8,028.00      |
| 08/02/2021 | R202 On 05-August-21   |        |              | Bond Future | 225.29    | 225.1716                      | 225.2872  | 225.1716                        | 0.00          |
| 08/02/2021 | R202 On 04-November-21 |        |              | Bond Future | 227.74    | 227.6273                      | 227.7439  | 227.6273                        | 0.00          |
| 08/02/2021 | R202 On 03-February-22 |        |              | Bond Future | 226.00    | 225.8838                      | 226.0015  | 225.8838                        | 0.00          |
| 08/02/2021 | R209 On 04-February-21 |        |              | Bond Future | 10.03     | 73.1611                       | 73.1611   | 73.1611                         | 0.00          |
| 08/02/2021 | R209 On 06-May-21      |        |              | Bond Future | 10.26     | 70.6671                       | 70.4361   | 70.6671                         | 26,585.00     |
| 08/02/2021 | R209 On 06-May-21      | 12.24  | Call         | Bond Future | 10481     | 11                            | 10        | 11                              | 0.00          |
| 08/02/2021 | R209 On 06-May-21      | 10.60  | Call         | Bond Future | 3628      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | R209 On 06-May-21      | 10.25  | Call         | Bond Future | 2474      | 3                             | 2         | 3                               | 5,325.00      |
| 08/02/2021 | R209 On 06-May-21      | 11.25  | Call         | Bond Future | 6232      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | R209 On 06-May-21      | 11.60  | Call         | Bond Future | 7697      | 8                             | 8         | 8                               | 0.00          |
| 08/02/2021 | R209 On 06-May-21      | 12.22  | Call         | Bond Future | 10394     | 11                            | 10        | 11                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | R209 On 06-May-21      | 12.23  | Call         | Bond Future | 10437     | 11                            | 10        | 11                              | 0.00          |
| 08/02/2021 | R209 On 06-May-21      | 9.50   | Call         | Bond Future | 795       | 1                             | 1         | 1                               | 2,150.00      |
| 08/02/2021 | R209 On 06-May-21      | 10.35  | Call         | Bond Future | 2781      | 3                             | 3         | 3                               | 1,000.00      |
| 08/02/2021 | R209 On 06-May-21      | 9.75   | Call         | Bond Future | 1233      | 1                             | 1         | 1                               | 6,050.00      |
| 08/02/2021 | R209 On 06-May-21      | 11.00  | Call         | Bond Future | 5182      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R209 On 06-May-21      | 10.00  | Call         | Bond Future | 1795      | 2                             | 2         | 2                               | 0.00          |
| 08/02/2021 | R209 On 06-May-21      | 12.25  | Call         | Bond Future | 10525     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | R209 On 06-May-21      | 12.25  | Put          | Bond Future | 135       | 0                             | 0         | 0                               | 9,150.00      |
| 08/02/2021 | R209 On 06-May-21      | 11.00  | Put          | Bond Future | 1018      | 1                             | 1         | 1                               | 3,500.00      |
| 08/02/2021 | R209 On 06-May-21      | 10.00  | Put          | Bond Future | 3318      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | R209 On 06-May-21      | 9.75   | Put          | Bond Future | 4287      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | R209 On 06-May-21      | 9.50   | Put          | Bond Future | 5427      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R209 On 06-May-21      | 12.23  | Put          | Bond Future | 140       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R209 On 06-May-21      | 12.22  | Put          | Bond Future | 143       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R209 On 06-May-21      | 11.60  | Put          | Bond Future | 431       | 0                             | 0         | 0                               | 3,750.00      |
| 08/02/2021 | R209 On 06-May-21      | 10.25  | Put          | Bond Future | 2511      | 2                             | 3         | 2                               | 0.00          |
| 08/02/2021 | R209 On 06-May-21      | 11.25  | Put          | Bond Future | 749       | 1                             | 1         | 1                               | 9,150.00      |
| 08/02/2021 | R209 On 06-May-21      | 10.60  | Put          | Bond Future | 1658      | 2                             | 2         | 2                               | 6,250.00      |
| 08/02/2021 | R209 On 06-May-21      | 10.35  | Put          | Bond Future | 2236      | 2                             | 2         | 2                               | 0.00          |
| 08/02/2021 | R209 On 06-May-21      | 12.24  | Put          | Bond Future | 138       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R209 On 05-August-21   |        |              | Bond Future | 10.44     | 71.4327                       | 71.1990   | 71.4327                         | 0.00          |
| 08/02/2021 | R209 On 05-August-21   | 11.80  | Call         | Bond Future | 8269      | 8                             | 8         | 8                               | 0.00          |
| 08/02/2021 | R209 On 05-August-21   | 11.79  | Call         | Bond Future | 8232      | 8                             | 8         | 8                               | 0.00          |
| 08/02/2021 | R209 On 05-August-21   | 11.81  | Call         | Bond Future | 8306      | 9                             | 8         | 9                               | 0.00          |
| 08/02/2021 | R209 On 05-August-21   | 11.81  | Put          | Bond Future | 1061      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R209 On 05-August-21   | 11.79  | Put          | Bond Future | 1083      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R209 On 05-August-21   | 11.80  | Put          | Bond Future | 1072      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R209 On 04-November-21 |        |              | Bond Future | 10.62     | 69.0554                       | 68.8190   | 69.0554                         | 1,795.00      |
| 08/02/2021 | R209 On 04-November-21 | 9.50   | Call         | Bond Future | 1474      | 2                             | 1         | 2                               | 3,750.00      |
| 08/02/2021 | R209 On 04-November-21 | 12.18  | Call         | Bond Future | 9239      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | R209 On 04-November-21 | 10.50  | Call         | Bond Future | 3701      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | R209 On 04-November-21 | 12.00  | Call         | Bond Future | 8611      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | R209 On 04-November-21 | 12.19  | Call         | Bond Future | 9274      | 9                             | 9         | 9                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | R209 On 04-November-21 | 12.17  | Call         | Bond Future | 9204      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | R209 On 04-November-21 | 12.19  | Put          | Bond Future | 1275      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R209 On 04-November-21 | 12.00  | Put          | Bond Future | 1504      | 1                             | 2         | 1                               | 5,500.00      |
| 08/02/2021 | R209 On 04-November-21 | 12.18  | Put          | Bond Future | 1286      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R209 On 04-November-21 | 12.17  | Put          | Bond Future | 1297      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R209 On 04-November-21 | 10.50  | Put          | Bond Future | 4361      | 4                             | 4         | 4                               | 5,500.00      |
| 08/02/2021 | R209 On 04-November-21 | 9.50   | Put          | Bond Future | 8116      | 8                             | 8         | 8                               | 0.00          |
| 08/02/2021 | R209 On 03-February-22 |        |              | Bond Future | 10.81     | 69.8147                       | 69.5757   | 69.8147                         | 0.00          |
| 08/02/2021 | R209 On 03-February-22 | 11.04  | Call         | Bond Future | 5213      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R209 On 03-February-22 | 11.03  | Call         | Bond Future | 5183      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R209 On 03-February-22 | 11.02  | Call         | Bond Future | 5153      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R209 On 03-February-22 | 11.02  | Put          | Bond Future | 4021      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | R209 On 03-February-22 | 11.03  | Put          | Bond Future | 3999      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | R209 On 03-February-22 | 11.04  | Put          | Bond Future | 3976      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | R210 On 04-February-21 |        |              | Bond Future | 198.00    | 198.0012                      | 198.0012  | 198.0012                        | 0.00          |
| 08/02/2021 | R210 On 06-May-21      |        |              | Bond Future | 197.61    | 197.6155                      | 197.6122  | 197.6155                        | 1,183.00      |
| 08/02/2021 | R210 On 05-August-21   |        |              | Bond Future | 199.80    | 199.8042                      | 199.8000  | 199.8042                        | 0.00          |
| 08/02/2021 | R210 On 04-November-21 |        |              | Bond Future | 199.24    | 199.2457                      | 199.2412  | 199.2457                        | 0.00          |
| 08/02/2021 | R210 On 03-February-22 |        |              | Bond Future | 201.48    | 201.4816                      | 201.4769  | 201.4816                        | 0.00          |
| 08/02/2021 | R212 On 04-February-21 |        |              | Bond Future | 170.26    | 170.2609                      | 170.2609  | 170.2609                        | 0.00          |
| 08/02/2021 | R212 On 06-May-21      |        |              | Bond Future | 171.96    | 171.9994                      | 171.9599  | 171.9994                        | 3,425.00      |
| 08/02/2021 | R212 On 05-August-21   |        |              | Bond Future | 171.53    | 171.5738                      | 171.5333  | 171.5738                        | 0.00          |
| 08/02/2021 | R212 On 04-November-21 |        |              | Bond Future | 173.40    | 173.4451                      | 173.4038  | 173.4451                        | 0.00          |
| 08/02/2021 | R213 On 04-February-21 |        |              | Bond Future | 8.95      | 90.4034                       | 90.4034   | 90.4034                         | 0.00          |
| 08/02/2021 | R213 On 06-May-21      |        |              | Bond Future | 9.17      | 87.9347                       | 87.5242   | 87.9347                         | 9,159.00      |
| 08/02/2021 | R213 On 06-May-21      | 11.89  | Call         | Bond Future | 14063     | 14                            | 14        | 14                              | 0.00          |
| 08/02/2021 | R213 On 06-May-21      | 11.90  | Call         | Bond Future | 14108     | 15                            | 14        | 15                              | 0.00          |
| 08/02/2021 | R213 On 06-May-21      | 11.91  | Call         | Bond Future | 14154     | 15                            | 14        | 15                              | 0.00          |
| 08/02/2021 | R213 On 06-May-21      | 11.91  | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R213 On 06-May-21      | 11.90  | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R213 On 06-May-21      | 11.89  | Put          | Bond Future | 10        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | R213 On 05-August-21   |        |              | Bond Future | 9.35      | 88.8869                       | 88.4716   | 88.8869                         | 0.00          |
| 08/02/2021 | R213 On 05-August-21   | 10.78  | Call         | Bond Future | 8302      | 9                             | 8         | 9                               | 0.00          |
| 08/02/2021 | R213 On 05-August-21   | 10.14  | Call         | Bond Future | 5806      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | R213 On 05-August-21   | 10.86  | Call         | Bond Future | 8629      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | R213 On 05-August-21   | 9.34   | Call         | Bond Future | 3054      | 3                             | 3         | 3                               | 200.00        |
| 08/02/2021 | R213 On 05-August-21   | 10.85  | Call         | Bond Future | 8588      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | R213 On 05-August-21   | 10.84  | Call         | Bond Future | 8547      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | R213 On 05-August-21   | 10.84  | Put          | Bond Future | 682       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R213 On 05-August-21   | 10.85  | Put          | Bond Future | 673       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R213 On 05-August-21   | 10.14  | Put          | Bond Future | 1514      | 1                             | 2         | 1                               | 200.00        |
| 08/02/2021 | R213 On 05-August-21   | 9.34   | Put          | Bond Future | 3114      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | R213 On 05-August-21   | 10.86  | Put          | Bond Future | 665       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R213 On 05-August-21   | 10.78  | Put          | Bond Future | 735       | 1                             | 1         | 1                               | 200.00        |
| 08/02/2021 | R213 On 04-November-21 |        |              | Bond Future | 9.54      | 86.3067                       | 85.8869   | 86.3067                         | 0.00          |
| 08/02/2021 | R213 On 04-November-21 | 11.10  | Call         | Bond Future | 8956      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | R213 On 04-November-21 | 11.09  | Call         | Bond Future | 8918      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | R213 On 04-November-21 | 11.11  | Call         | Bond Future | 8994      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | R213 On 04-November-21 | 11.09  | Put          | Bond Future | 989       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R213 On 04-November-21 | 11.10  | Put          | Bond Future | 979       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R213 On 04-November-21 | 11.11  | Put          | Bond Future | 969       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R213 On 03-February-22 |        |              | Bond Future | 9.75      | 87.2555                       | 86.8310   | 87.2555                         | 0.00          |
| 08/02/2021 | R213 On 03-February-22 | 9.97   | Call         | Bond Future | 4653      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R213 On 03-February-22 | 9.96   | Call         | Bond Future | 4624      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R213 On 03-February-22 | 9.98   | Call         | Bond Future | 4683      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R213 On 03-February-22 | 9.98   | Put          | Bond Future | 3459      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | R213 On 03-February-22 | 9.96   | Put          | Bond Future | 3504      | 3                             | 4         | 3                               | 0.00          |
| 08/02/2021 | R213 On 03-February-22 | 9.97   | Put          | Bond Future | 3481      | 3                             | 3         | 3                               | 0.00          |
| 08/02/2021 | R214 On 04-February-21 |        |              | Bond Future | 10.42     | 70.1881                       | 70.1881   | 70.1881                         | 0.00          |
| 08/02/2021 | R214 On 06-May-21      |        |              | Bond Future | 10.67     | 67.3726                       | 67.1390   | 67.3726                         | 12,697.00     |
| 08/02/2021 | R214 On 06-May-21      | 12.27  | Call         | Bond Future | 8803      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | R214 On 06-May-21      | 12.25  | Call         | Bond Future | 8719      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | R214 On 06-May-21      | 12.26  | Call         | Bond Future | 8761      | 9                             | 9         | 9                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | R214 On 06-May-21      | 12.26  | Put          | Bond Future | 341       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R214 On 06-May-21      | 12.25  | Put          | Bond Future | 346       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R214 On 06-May-21      | 12.27  | Put          | Bond Future | 335       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R214 On 05-August-21   |        |              | Bond Future | 10.85     | 68.1022                       | 67.8658   | 68.1022                         | 0.00          |
| 08/02/2021 | R214 On 05-August-21   | 12.02  | Call         | Bond Future | 7661      | 8                             | 8         | 8                               | 0.00          |
| 08/02/2021 | R214 On 05-August-21   | 12.03  | Call         | Bond Future | 7696      | 8                             | 8         | 8                               | 0.00          |
| 08/02/2021 | R214 On 05-August-21   | 12.01  | Call         | Bond Future | 7626      | 8                             | 8         | 8                               | 0.00          |
| 08/02/2021 | R214 On 05-August-21   | 12.03  | Put          | Bond Future | 1431      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R214 On 05-August-21   | 12.01  | Put          | Bond Future | 1459      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R214 On 05-August-21   | 12.02  | Put          | Bond Future | 1445      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R214 On 04-November-21 |        |              | Bond Future | 11.03     | 65.5523                       | 65.3132   | 65.5523                         | 0.00          |
| 08/02/2021 | R214 On 04-November-21 | 12.48  | Call         | Bond Future | 8934      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | R214 On 04-November-21 | 12.47  | Call         | Bond Future | 8901      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | R214 On 04-November-21 | 12.46  | Call         | Bond Future | 8867      | 9                             | 9         | 9                               | 0.00          |
| 08/02/2021 | R214 On 04-November-21 | 12.46  | Put          | Bond Future | 1592      | 2                             | 2         | 2                               | 0.00          |
| 08/02/2021 | R214 On 04-November-21 | 12.48  | Put          | Bond Future | 1566      | 2                             | 2         | 2                               | 0.00          |
| 08/02/2021 | R214 On 04-November-21 | 12.47  | Put          | Bond Future | 1579      | 2                             | 2         | 2                               | 0.00          |
| 08/02/2021 | R214 On 03-February-22 |        |              | Bond Future | 11.23     | 66.2730                       | 66.0313   | 66.2730                         | 0.00          |
| 08/02/2021 | R214 On 03-February-22 | 11.40  | Call         | Bond Future | 5219      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R214 On 03-February-22 | 11.39  | Call         | Bond Future | 5190      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R214 On 03-February-22 | 11.41  | Call         | Bond Future | 5248      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R214 On 03-February-22 | 11.39  | Put          | Bond Future | 4309      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | R214 On 03-February-22 | 11.40  | Put          | Bond Future | 4284      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | R214 On 03-February-22 | 11.41  | Put          | Bond Future | 4260      | 4                             | 4         | 4                               | 0.00          |
| 08/02/2021 | R248 On 04-February-21 |        |              | Bond Future | 10.50     | 88.3230                       | 88.3230   | 88.3230                         | 0.00          |
| 08/02/2021 | R248 On 06-May-21      |        |              | Bond Future | 10.73     | 84.5708                       | 84.3544   | 84.5708                         | 127,320.00    |
| 08/02/2021 | R248 On 06-May-21      | 12.34  | Call         | Bond Future | 10911     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | R248 On 06-May-21      | 12.35  | Call         | Bond Future | 10964     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | R248 On 06-May-21      | 12.36  | Call         | Bond Future | 11016     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | R248 On 06-May-21      | 12.36  | Put          | Bond Future | 309       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R248 On 06-May-21      | 12.35  | Put          | Bond Future | 314       | 0                             | 0         | 0                               | 0.00          |
| 08/02/2021 | R248 On 06-May-21      | 12.34  | Put          | Bond Future | 320       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2021 | R248 On 05-August-21   |        |              | Bond Future | 10.91     | 85.4866                       | 85.2676   | 85.4866                         | 0.00          |
| 08/02/2021 | R248 On 05-August-21   | 12.51  | Call         | Bond Future | 11243     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | R248 On 05-August-21   | 12.50  | Call         | Bond Future | 11197     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | R248 On 05-August-21   | 12.52  | Call         | Bond Future | 11289     | 11                            | 11        | 11                              | 0.00          |
| 08/02/2021 | R248 On 05-August-21   | 12.50  | Put          | Bond Future | 1015      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R248 On 05-August-21   | 12.51  | Put          | Bond Future | 1004      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R248 On 05-August-21   | 12.52  | Put          | Bond Future | 993       | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R248 On 04-November-21 |        |              | Bond Future | 11.09     | 81.9880                       | 81.7666   | 81.9880                         | 0.00          |
| 08/02/2021 | R248 On 04-November-21 | 12.84  | Call         | Bond Future | 12021     | 12                            | 12        | 12                              | 0.00          |
| 08/02/2021 | R248 On 04-November-21 | 12.83  | Call         | Bond Future | 11978     | 12                            | 12        | 12                              | 0.00          |
| 08/02/2021 | R248 On 04-November-21 | 12.85  | Call         | Bond Future | 12064     | 12                            | 12        | 12                              | 0.00          |
| 08/02/2021 | R248 On 04-November-21 | 12.85  | Put          | Bond Future | 1255      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R248 On 04-November-21 | 12.83  | Put          | Bond Future | 1278      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R248 On 04-November-21 | 12.84  | Put          | Bond Future | 1267      | 1                             | 1         | 1                               | 0.00          |
| 08/02/2021 | R248 On 03-February-22 |        |              | Bond Future | 11.29     | 82.8895                       | 82.6655   | 82.8895                         | 0.00          |
| 08/02/2021 | R248 On 03-February-22 | 11.49  | Call         | Bond Future | 6184      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | R248 On 03-February-22 | 11.48  | Call         | Bond Future | 6148      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | R248 On 03-February-22 | 11.47  | Call         | Bond Future | 6112      | 6                             | 6         | 6                               | 0.00          |
| 08/02/2021 | R248 On 03-February-22 | 11.49  | Put          | Bond Future | 4849      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R248 On 03-February-22 | 11.47  | Put          | Bond Future | 4909      | 5                             | 5         | 5                               | 0.00          |
| 08/02/2021 | R248 On 03-February-22 | 11.48  | Put          | Bond Future | 4879      | 5                             | 5         | 5                               | 0.00          |