



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 MONTHLY STATISTICS REPORT

For March 2020

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | 2025 On 07-May-20      |        |              | Bond Future        | 136.93    | 137.8765                      | 136.9324  | 137.8765                        | 2,065.00      |
| 09/03/2020 | 2025 On 06-August-20   |        |              | Bond Future        | 137.90    | 138.8619                      | 137.9008  | 138.8619                        | 0.00          |
| 09/03/2020 | 2025 On 05-November-20 |        |              | Bond Future        | 140.34    | 141.3217                      | 140.3437  | 141.3217                        | 0.00          |
| 09/03/2020 | 2025 On 04-February-21 |        |              | Bond Future        | 141.33    | 142.3219                      | 141.3266  | 142.3219                        | 0.00          |
| 09/03/2020 | 2029 On 07-May-20      |        |              | Bond Future        | 99.68     | 101.1531                      | 99.6805   | 101.1531                        | 3,814.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | 2029 On 06-August-20   |        |              | Bond Future | 101.48    | 102.9814                      | 101.4823  | 102.9814                        | 0.00          |
| 09/03/2020 | 2029 On 05-November-20 |        |              | Bond Future | 102.14    | 103.6623                      | 102.1368  | 103.6623                        | 0.00          |
| 09/03/2020 | 2029 On 04-February-21 |        |              | Bond Future | 103.96    | 105.5174                      | 103.9648  | 105.5174                        | 0.00          |
| 09/03/2020 | 2030 On 07-May-20      |        |              | Bond Future | 9.27      | 95.3034                       | 9.2653    | 95.3034                         | 82,396.00     |
| 09/03/2020 | 2030 On 07-May-20      | 8.80   | Call         | Bond Future | 443       | 1                             | 443       | 1                               | 0.00          |
| 09/03/2020 | 2030 On 07-May-20      | 8.45   | Call         | Bond Future | 122       | 0                             | 122       | 0                               | 5,000.00      |
| 09/03/2020 | 2030 On 07-May-20      | 9.19   | Call         | Bond Future | 1265      | 2                             | 1265      | 2                               | 0.00          |
| 09/03/2020 | 2030 On 07-May-20      | 8.79   | Call         | Bond Future | 429       | 1                             | 429       | 1                               | 0.00          |
| 09/03/2020 | 2030 On 07-May-20      | 8.78   | Call         | Bond Future | 415       | 1                             | 415       | 1                               | 0.00          |
| 09/03/2020 | 2030 On 07-May-20      | 8.90   | Call         | Bond Future | 603       | 1                             | 603       | 1                               | 0.00          |
| 09/03/2020 | 2030 On 07-May-20      | 8.85   | Call         | Bond Future | 519       | 1                             | 519       | 1                               | 5,000.00      |
| 09/03/2020 | 2030 On 07-May-20      | 8.79   | Put          | Bond Future | 3331      | 3                             | 3331      | 3                               | 0.00          |
| 09/03/2020 | 2030 On 07-May-20      | 8.90   | Put          | Bond Future | 2823      | 2                             | 2823      | 2                               | 5,820.00      |
| 09/03/2020 | 2030 On 07-May-20      | 8.78   | Put          | Bond Future | 3380      | 3                             | 3380      | 3                               | 0.00          |
| 09/03/2020 | 2030 On 07-May-20      | 8.85   | Put          | Bond Future | 3048      | 2                             | 3048      | 2                               | 5,820.00      |
| 09/03/2020 | 2030 On 07-May-20      | 8.45   | Put          | Bond Future | 5174      | 4                             | 5174      | 4                               | 0.00          |
| 09/03/2020 | 2030 On 07-May-20      | 9.19   | Put          | Bond Future | 1717      | 1                             | 1717      | 1                               | 0.00          |
| 09/03/2020 | 2030 On 07-May-20      | 8.80   | Put          | Bond Future | 3283      | 3                             | 3283      | 3                               | 0.00          |
| 09/03/2020 | 2030 On 06-August-20   |        |              | Bond Future | 9.35      | 92.9932                       | 9.3499    | 92.9932                         | 200.00        |
| 09/03/2020 | 2030 On 06-August-20   | 8.86   | Call         | Bond Future | 1124      | 2                             | 1124      | 2                               | 800.00        |
| 09/03/2020 | 2030 On 06-August-20   | 9.09   | Call         | Bond Future | 1633      | 2                             | 1633      | 2                               | 0.00          |
| 09/03/2020 | 2030 On 06-August-20   | 8.36   | Call         | Bond Future | 405       | 1                             | 405       | 1                               | 800.00        |
| 09/03/2020 | 2030 On 06-August-20   | 9.42   | Call         | Bond Future | 2567      | 3                             | 2567      | 3                               | 0.00          |
| 09/03/2020 | 2030 On 06-August-20   | 9.11   | Call         | Bond Future | 1683      | 2                             | 1683      | 2                               | 0.00          |
| 09/03/2020 | 2030 On 06-August-20   | 8.50   | Call         | Bond Future | 555       | 0                             | 555       | 0                               | 0.00          |
| 09/03/2020 | 2030 On 06-August-20   | 9.10   | Call         | Bond Future | 1658      | 2                             | 1658      | 2                               | 0.00          |
| 09/03/2020 | 2030 On 06-August-20   | 9.20   | Call         | Bond Future | 1917      | 0                             | 1917      | 0                               | 0.00          |
| 09/03/2020 | 2030 On 06-August-20   | 8.50   | Put          | Bond Future | 5707      | 0                             | 5707      | 0                               | 0.00          |
| 09/03/2020 | 2030 On 06-August-20   | 9.10   | Put          | Bond Future | 3134      | 3                             | 3134      | 3                               | 0.00          |
| 09/03/2020 | 2030 On 06-August-20   | 9.20   | Put          | Bond Future | 2799      | 0                             | 2799      | 0                               | 0.00          |
| 09/03/2020 | 2030 On 06-August-20   | 9.42   | Put          | Bond Future | 2158      | 2                             | 2158      | 2                               | 800.00        |
| 09/03/2020 | 2030 On 06-August-20   | 9.11   | Put          | Bond Future | 3100      | 3                             | 3100      | 3                               | 0.00          |
| 09/03/2020 | 2030 On 06-August-20   | 8.86   | Put          | Bond Future | 4048      | 3                             | 4048      | 3                               | 0.00          |
| 09/03/2020 | 2030 On 06-August-20   | 9.09   | Put          | Bond Future | 3170      | 3                             | 3170      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | 2030 On 06-August-20   | 8.36   | Put          | Bond Future | 6442      | 6                             | 6442      | 6                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 |        |              | Bond Future | 9.43      | 94.6184                       | 9.4318    | 94.6184                         | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 9.61   | Call         | Bond Future | 3357      | 4                             | 3357      | 4                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 8.85   | Call         | Bond Future | 1346      | 2                             | 1346      | 2                               | 3,000.00      |
| 09/03/2020 | 2030 On 05-November-20 | 9.04   | Call         | Bond Future | 1751      | 2                             | 1751      | 2                               | 1,000.00      |
| 09/03/2020 | 2030 On 05-November-20 | 8.34   | Call         | Bond Future | 573       | 1                             | 573       | 1                               | 1,000.00      |
| 09/03/2020 | 2030 On 05-November-20 | 8.73   | Call         | Bond Future | 1124      | 1                             | 1124      | 1                               | 3,000.00      |
| 09/03/2020 | 2030 On 05-November-20 | 9.38   | Call         | Bond Future | 2637      | 3                             | 2637      | 3                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 8.10   | Call         | Bond Future | 366       | 1                             | 366       | 1                               | 3,000.00      |
| 09/03/2020 | 2030 On 05-November-20 | 10.06  | Call         | Bond Future | 5021      | 6                             | 5021      | 6                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 9.39   | Call         | Bond Future | 2666      | 3                             | 2666      | 3                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 8.86   | Call         | Bond Future | 1366      | 2                             | 1366      | 2                               | 14,160.00     |
| 09/03/2020 | 2030 On 05-November-20 | 9.23   | Call         | Bond Future | 2221      | 3                             | 2221      | 3                               | 3,000.00      |
| 09/03/2020 | 2030 On 05-November-20 | 10.47  | Call         | Bond Future | 6654      | 8                             | 6654      | 8                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 9.03   | Call         | Bond Future | 1728      | 2                             | 1728      | 2                               | 16,000.00     |
| 09/03/2020 | 2030 On 05-November-20 | 10.37  | Call         | Bond Future | 6256      | 7                             | 6256      | 7                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 9.40   | Call         | Bond Future | 2695      | 3                             | 2695      | 3                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 9.86   | Call         | Bond Future | 4248      | 5                             | 4248      | 5                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 8.36   | Call         | Bond Future | 595       | 1                             | 595       | 1                               | 14,160.00     |
| 09/03/2020 | 2030 On 05-November-20 | 8.53   | Call         | Bond Future | 807       | 1                             | 807       | 1                               | 16,000.00     |
| 09/03/2020 | 2030 On 05-November-20 | 9.03   | Put          | Bond Future | 4066      | 3                             | 4066      | 3                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 8.86   | Put          | Bond Future | 4716      | 4                             | 4716      | 4                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 9.40   | Put          | Bond Future | 2877      | 2                             | 2877      | 2                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 10.47  | Put          | Bond Future | 957       | 1                             | 957       | 1                               | 3,000.00      |
| 09/03/2020 | 2030 On 05-November-20 | 8.53   | Put          | Bond Future | 6164      | 5                             | 6164      | 5                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 9.38   | Put          | Bond Future | 2934      | 2                             | 2934      | 2                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 10.37  | Put          | Bond Future | 1087      | 1                             | 1087      | 1                               | 16,000.00     |
| 09/03/2020 | 2030 On 05-November-20 | 8.73   | Put          | Bond Future | 5258      | 5                             | 5258      | 5                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 9.23   | Put          | Bond Future | 3386      | 3                             | 3386      | 3                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 9.86   | Put          | Bond Future | 1840      | 1                             | 1840      | 1                               | 14,160.00     |
| 09/03/2020 | 2030 On 05-November-20 | 8.36   | Put          | Bond Future | 7006      | 6                             | 7006      | 6                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 10.06  | Put          | Bond Future | 1516      | 1                             | 1516      | 1                               | 1,000.00      |
| 09/03/2020 | 2030 On 05-November-20 | 9.39   | Put          | Bond Future | 2905      | 2                             | 2905      | 2                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 8.10   | Put          | Bond Future | 8421      | 7                             | 8421      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | 2030 On 05-November-20 | 9.04   | Put          | Bond Future | 4030      | 3                             | 4030      | 3                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 8.34   | Put          | Bond Future | 7110      | 6                             | 7110      | 6                               | 0.00          |
| 09/03/2020 | 2030 On 05-November-20 | 9.61   | Put          | Bond Future | 2345      | 2                             | 2345      | 2                               | 3,000.00      |
| 09/03/2020 | 2030 On 05-November-20 | 8.85   | Put          | Bond Future | 4756      | 4                             | 4756      | 4                               | 0.00          |
| 09/03/2020 | 2030 On 04-February-21 |        |              | Bond Future | 9.52      | 92.2827                       | 9.5219    | 92.2827                         | 0.00          |
| 09/03/2020 | 2030 On 04-February-21 | 9.17   | Call         | Bond Future | 2379      | 3                             | 2379      | 3                               | 0.00          |
| 09/03/2020 | 2030 On 04-February-21 | 8.36   | Call         | Bond Future | 866       | 1                             | 866       | 1                               | 800.00        |
| 09/03/2020 | 2030 On 04-February-21 | 9.16   | Call         | Bond Future | 2354      | 3                             | 2354      | 3                               | 0.00          |
| 09/03/2020 | 2030 On 04-February-21 | 9.15   | Call         | Bond Future | 2330      | 3                             | 2330      | 3                               | 0.00          |
| 09/03/2020 | 2030 On 04-February-21 | 8.86   | Call         | Bond Future | 1688      | 2                             | 1688      | 2                               | 800.00        |
| 09/03/2020 | 2030 On 04-February-21 | 10.20  | Call         | Bond Future | 5652      | 6                             | 5652      | 6                               | 0.00          |
| 09/03/2020 | 2030 On 04-February-21 | 10.20  | Put          | Bond Future | 1962      | 2                             | 1962      | 2                               | 800.00        |
| 09/03/2020 | 2030 On 04-February-21 | 8.86   | Put          | Bond Future | 5488      | 5                             | 5488      | 5                               | 0.00          |
| 09/03/2020 | 2030 On 04-February-21 | 8.36   | Put          | Bond Future | 7673      | 7                             | 7673      | 7                               | 0.00          |
| 09/03/2020 | 2030 On 04-February-21 | 9.16   | Put          | Bond Future | 4406      | 4                             | 4406      | 4                               | 0.00          |
| 09/03/2020 | 2030 On 04-February-21 | 9.15   | Put          | Bond Future | 4440      | 4                             | 4440      | 4                               | 0.00          |
| 09/03/2020 | 2030 On 04-February-21 | 9.17   | Put          | Bond Future | 4373      | 4                             | 4373      | 4                               | 0.00          |
| 09/03/2020 | 2032 On 07-May-20      |        |              | Bond Future | 9.73      | 91.7689                       | 9.7344    | 91.7689                         | 81,692.00     |
| 09/03/2020 | 2032 On 07-May-20      | 9.17   | Call         | Bond Future | 391       | 1                             | 391       | 1                               | 3,000.00      |
| 09/03/2020 | 2032 On 07-May-20      | 9.54   | Call         | Bond Future | 1111      | 2                             | 1111      | 2                               | 0.00          |
| 09/03/2020 | 2032 On 07-May-20      | 9.00   | Call         | Bond Future | 208       | 0                             | 208       | 0                               | 7,500.00      |
| 09/03/2020 | 2032 On 07-May-20      | 9.30   | Call         | Bond Future | 590       | 1                             | 590       | 1                               | 7,500.00      |
| 09/03/2020 | 2032 On 07-May-20      | 9.50   | Call         | Bond Future | 1009      | 2                             | 1009      | 2                               | 7,500.00      |
| 09/03/2020 | 2032 On 07-May-20      | 8.82   | Call         | Bond Future | 95        | 0                             | 95        | 0                               | 3,000.00      |
| 09/03/2020 | 2032 On 07-May-20      | 9.20   | Call         | Bond Future | 432       | 1                             | 432       | 1                               | 7,500.00      |
| 09/03/2020 | 2032 On 07-May-20      | 9.19   | Call         | Bond Future | 418       | 1                             | 418       | 1                               | 0.00          |
| 09/03/2020 | 2032 On 07-May-20      | 9.18   | Call         | Bond Future | 404       | 1                             | 404       | 1                               | 0.00          |
| 09/03/2020 | 2032 On 07-May-20      | 9.18   | Put          | Bond Future | 4082      | 3                             | 4082      | 3                               | 0.00          |
| 09/03/2020 | 2032 On 07-May-20      | 9.19   | Put          | Bond Future | 4028      | 3                             | 4028      | 3                               | 0.00          |
| 09/03/2020 | 2032 On 07-May-20      | 8.82   | Put          | Bond Future | 6272      | 5                             | 6272      | 5                               | 0.00          |
| 09/03/2020 | 2032 On 07-May-20      | 9.20   | Put          | Bond Future | 3974      | 3                             | 3974      | 3                               | 0.00          |
| 09/03/2020 | 2032 On 07-May-20      | 9.54   | Put          | Bond Future | 2378      | 2                             | 2378      | 2                               | 3,000.00      |
| 09/03/2020 | 2032 On 07-May-20      | 9.30   | Put          | Bond Future | 3455      | 3                             | 3455      | 3                               | 0.00          |
| 09/03/2020 | 2032 On 07-May-20      | 9.50   | Put          | Bond Future | 2539      | 2                             | 2539      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | 2032 On 07-May-20      | 9.00   | Put          | Bond Future | 5124      | 4                             | 5124      | 4                               | 0.00          |
| 09/03/2020 | 2032 On 07-May-20      | 9.17   | Put          | Bond Future | 4137      | 3                             | 4137      | 3                               | 0.00          |
| 09/03/2020 | 2032 On 06-August-20   |        |              | Bond Future | 9.82      | 93.4050                       | 9.8249    | 93.4050                         | 300.00        |
| 09/03/2020 | 2032 On 06-August-20   | 9.91   | Call         | Bond Future | 2890      | 4                             | 2890      | 4                               | 0.00          |
| 09/03/2020 | 2032 On 06-August-20   | 9.45   | Call         | Bond Future | 1525      | 2                             | 1525      | 2                               | 0.00          |
| 09/03/2020 | 2032 On 06-August-20   | 8.79   | Call         | Bond Future | 393       | 1                             | 393       | 1                               | 800.00        |
| 09/03/2020 | 2032 On 06-August-20   | 9.29   | Call         | Bond Future | 1161      | 2                             | 1161      | 2                               | 800.00        |
| 09/03/2020 | 2032 On 06-August-20   | 9.46   | Call         | Bond Future | 1549      | 2                             | 1549      | 2                               | 0.00          |
| 09/03/2020 | 2032 On 06-August-20   | 9.47   | Call         | Bond Future | 1574      | 2                             | 1574      | 2                               | 0.00          |
| 09/03/2020 | 2032 On 06-August-20   | 9.47   | Put          | Bond Future | 3860      | 3                             | 3860      | 3                               | 0.00          |
| 09/03/2020 | 2032 On 06-August-20   | 9.45   | Put          | Bond Future | 3942      | 3                             | 3942      | 3                               | 0.00          |
| 09/03/2020 | 2032 On 06-August-20   | 8.79   | Put          | Bond Future | 7288      | 6                             | 7288      | 6                               | 0.00          |
| 09/03/2020 | 2032 On 06-August-20   | 9.29   | Put          | Bond Future | 4637      | 4                             | 4637      | 4                               | 0.00          |
| 09/03/2020 | 2032 On 06-August-20   | 9.46   | Put          | Bond Future | 3901      | 3                             | 3901      | 3                               | 0.00          |
| 09/03/2020 | 2032 On 06-August-20   | 9.91   | Put          | Bond Future | 2354      | 2                             | 2354      | 2                               | 800.00        |
| 09/03/2020 | 2032 On 05-November-20 |        |              | Bond Future | 9.92      | 90.8798                       | 9.9183    | 90.8798                         | 0.00          |
| 09/03/2020 | 2032 On 05-November-20 | 9.76   | Call         | Bond Future | 2639      | 3                             | 2639      | 3                               | 0.00          |
| 09/03/2020 | 2032 On 05-November-20 | 10.99  | Call         | Bond Future | 7395      | 8                             | 7395      | 8                               | 0.00          |
| 09/03/2020 | 2032 On 05-November-20 | 11.08  | Call         | Bond Future | 7783      | 9                             | 7783      | 9                               | 0.00          |
| 09/03/2020 | 2032 On 05-November-20 | 9.77   | Call         | Bond Future | 2668      | 3                             | 2668      | 3                               | 0.00          |
| 09/03/2020 | 2032 On 05-November-20 | 9.11   | Call         | Bond Future | 1097      | 1                             | 1097      | 1                               | 3,000.00      |
| 09/03/2020 | 2032 On 05-November-20 | 9.61   | Call         | Bond Future | 2215      | 3                             | 2215      | 3                               | 3,000.00      |
| 09/03/2020 | 2032 On 05-November-20 | 9.44   | Call         | Bond Future | 1784      | 2                             | 1784      | 2                               | 1,000.00      |
| 09/03/2020 | 2032 On 05-November-20 | 8.94   | Call         | Bond Future | 822       | 1                             | 822       | 1                               | 1,000.00      |
| 09/03/2020 | 2032 On 05-November-20 | 9.75   | Call         | Bond Future | 2609      | 3                             | 2609      | 3                               | 0.00          |
| 09/03/2020 | 2032 On 05-November-20 | 9.75   | Put          | Bond Future | 3662      | 3                             | 3662      | 3                               | 0.00          |
| 09/03/2020 | 2032 On 05-November-20 | 9.11   | Put          | Bond Future | 6315      | 5                             | 6315      | 5                               | 0.00          |
| 09/03/2020 | 2032 On 05-November-20 | 8.94   | Put          | Bond Future | 7190      | 6                             | 7190      | 6                               | 0.00          |
| 09/03/2020 | 2032 On 05-November-20 | 11.08  | Put          | Bond Future | 954       | 1                             | 954       | 1                               | 1,000.00      |
| 09/03/2020 | 2032 On 05-November-20 | 9.77   | Put          | Bond Future | 3595      | 3                             | 3595      | 3                               | 0.00          |
| 09/03/2020 | 2032 On 05-November-20 | 9.44   | Put          | Bond Future | 4822      | 4                             | 4822      | 4                               | 0.00          |
| 09/03/2020 | 2032 On 05-November-20 | 9.61   | Put          | Bond Future | 4158      | 4                             | 4158      | 4                               | 0.00          |
| 09/03/2020 | 2032 On 05-November-20 | 10.99  | Put          | Bond Future | 1069      | 1                             | 1069      | 1                               | 3,000.00      |
| 09/03/2020 | 2032 On 05-November-20 | 9.76   | Put          | Bond Future | 3629      | 3                             | 3629      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | 2032 On 04-February-21 |        |              | Bond Future | 10.02     | 92.4846                       | 10.0185   | 92.4846                         | 0.00          |
| 09/03/2020 | 2032 On 04-February-21 | 8.79   | Call         | Bond Future | 936       | 1                             | 936       | 1                               | 800.00        |
| 09/03/2020 | 2032 On 04-February-21 | 9.61   | Call         | Bond Future | 2562      | 3                             | 2562      | 3                               | 0.00          |
| 09/03/2020 | 2032 On 04-February-21 | 9.29   | Call         | Bond Future | 1808      | 2                             | 1808      | 2                               | 800.00        |
| 09/03/2020 | 2032 On 04-February-21 | 9.63   | Call         | Bond Future | 2614      | 3                             | 2614      | 3                               | 0.00          |
| 09/03/2020 | 2032 On 04-February-21 | 10.82  | Call         | Bond Future | 6710      | 8                             | 6710      | 8                               | 0.00          |
| 09/03/2020 | 2032 On 04-February-21 | 9.62   | Call         | Bond Future | 2588      | 3                             | 2588      | 3                               | 0.00          |
| 09/03/2020 | 2032 On 04-February-21 | 9.62   | Put          | Bond Future | 5059      | 4                             | 5059      | 4                               | 0.00          |
| 09/03/2020 | 2032 On 04-February-21 | 9.29   | Put          | Bond Future | 6397      | 6                             | 6397      | 6                               | 0.00          |
| 09/03/2020 | 2032 On 04-February-21 | 9.63   | Put          | Bond Future | 5021      | 4                             | 5021      | 4                               | 0.00          |
| 09/03/2020 | 2032 On 04-February-21 | 10.82  | Put          | Bond Future | 2012      | 2                             | 2012      | 2                               | 800.00        |
| 09/03/2020 | 2032 On 04-February-21 | 9.61   | Put          | Bond Future | 5096      | 4                             | 5096      | 4                               | 0.00          |
| 09/03/2020 | 2032 On 04-February-21 | 8.79   | Put          | Bond Future | 8862      | 8                             | 8862      | 8                               | 0.00          |
| 09/03/2020 | 2033 On 07-May-20      |        |              | Bond Future | 99.61     | 100.0499                      | 99.6059   | 100.0499                        | 6,960.00      |
| 09/03/2020 | 2033 On 06-August-20   |        |              | Bond Future | 101.41    | 101.8583                      | 101.4063  | 101.8583                        | 0.00          |
| 09/03/2020 | 2033 On 05-November-20 |        |              | Bond Future | 101.98    | 102.4411                      | 101.9812  | 102.4411                        | 0.00          |
| 09/03/2020 | 2033 On 04-February-21 |        |              | Bond Future | 103.81    | 104.2744                      | 103.8065  | 104.2744                        | 0.00          |
| 09/03/2020 | 2037 On 07-May-20      |        |              | Bond Future | 10.30     | 89.2262                       | 10.2994   | 89.2262                         | 72,614.00     |
| 09/03/2020 | 2037 On 07-May-20      | 9.59   | Call         | Bond Future | 246       | 0                             | 246       | 0                               | 0.00          |
| 09/03/2020 | 2037 On 07-May-20      | 9.60   | Call         | Bond Future | 256       | 0                             | 256       | 0                               | 0.00          |
| 09/03/2020 | 2037 On 07-May-20      | 9.70   | Call         | Bond Future | 377       | 1                             | 377       | 1                               | 7,500.00      |
| 09/03/2020 | 2037 On 07-May-20      | 9.61   | Call         | Bond Future | 267       | 0                             | 267       | 0                               | 0.00          |
| 09/03/2020 | 2037 On 07-May-20      | 10.00  | Call         | Bond Future | 963       | 1                             | 963       | 1                               | 7,500.00      |
| 09/03/2020 | 2037 On 07-May-20      | 9.61   | Put          | Bond Future | 5335      | 4                             | 5335      | 4                               | 0.00          |
| 09/03/2020 | 2037 On 07-May-20      | 10.00  | Put          | Bond Future | 3111      | 2                             | 3111      | 2                               | 0.00          |
| 09/03/2020 | 2037 On 07-May-20      | 9.59   | Put          | Bond Future | 5468      | 5                             | 5468      | 5                               | 0.00          |
| 09/03/2020 | 2037 On 07-May-20      | 9.70   | Put          | Bond Future | 4758      | 4                             | 4758      | 4                               | 0.00          |
| 09/03/2020 | 2037 On 07-May-20      | 9.60   | Put          | Bond Future | 5401      | 5                             | 5401      | 5                               | 0.00          |
| 09/03/2020 | 2037 On 06-August-20   |        |              | Bond Future | 10.40     | 86.5571                       | 10.3981   | 86.5571                         | 300.00        |
| 09/03/2020 | 2037 On 06-August-20   | 9.87   | Call         | Bond Future | 1384      | 2                             | 1384      | 2                               | 0.00          |
| 09/03/2020 | 2037 On 06-August-20   | 9.88   | Call         | Bond Future | 1408      | 2                             | 1408      | 2                               | 0.00          |
| 09/03/2020 | 2037 On 06-August-20   | 9.86   | Call         | Bond Future | 1360      | 2                             | 1360      | 2                               | 0.00          |
| 09/03/2020 | 2037 On 06-August-20   | 9.86   | Put          | Bond Future | 5210      | 5                             | 5210      | 5                               | 0.00          |
| 09/03/2020 | 2037 On 06-August-20   | 9.87   | Put          | Bond Future | 5160      | 4                             | 5160      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | 2037 On 06-August-20   | 9.88   | Put          | Bond Future | 5110      | 4                             | 5110      | 4                               | 0.00          |
| 09/03/2020 | 2037 On 05-November-20 |        |              | Bond Future | 10.49     | 88.0697                       | 10.4933   | 88.0697                         | 0.00          |
| 09/03/2020 | 2037 On 05-November-20 | 10.19  | Call         | Bond Future | 2611      | 3                             | 2611      | 3                               | 0.00          |
| 09/03/2020 | 2037 On 05-November-20 | 10.17  | Call         | Bond Future | 2552      | 3                             | 2552      | 3                               | 0.00          |
| 09/03/2020 | 2037 On 05-November-20 | 10.18  | Call         | Bond Future | 2581      | 3                             | 2581      | 3                               | 0.00          |
| 09/03/2020 | 2037 On 05-November-20 | 10.17  | Put          | Bond Future | 4797      | 4                             | 4797      | 4                               | 0.00          |
| 09/03/2020 | 2037 On 05-November-20 | 10.19  | Put          | Bond Future | 4715      | 4                             | 4715      | 4                               | 0.00          |
| 09/03/2020 | 2037 On 05-November-20 | 10.18  | Put          | Bond Future | 4756      | 4                             | 4756      | 4                               | 0.00          |
| 09/03/2020 | 2037 On 04-February-21 |        |              | Bond Future | 10.60     | 85.3678                       | 10.5959   | 85.3678                         | 0.00          |
| 09/03/2020 | 2037 On 04-February-21 | 10.27  | Call         | Bond Future | 3194      | 4                             | 3194      | 4                               | 0.00          |
| 09/03/2020 | 2037 On 04-February-21 | 10.28  | Call         | Bond Future | 3224      | 4                             | 3224      | 4                               | 0.00          |
| 09/03/2020 | 2037 On 04-February-21 | 10.29  | Call         | Bond Future | 3254      | 4                             | 3254      | 4                               | 0.00          |
| 09/03/2020 | 2037 On 04-February-21 | 10.29  | Put          | Bond Future | 5340      | 5                             | 5340      | 5                               | 0.00          |
| 09/03/2020 | 2037 On 04-February-21 | 10.27  | Put          | Bond Future | 5419      | 5                             | 5419      | 5                               | 0.00          |
| 09/03/2020 | 2037 On 04-February-21 | 10.28  | Put          | Bond Future | 5380      | 5                             | 5380      | 5                               | 0.00          |
| 09/03/2020 | 2038 On 07-May-20      |        |              | Bond Future | 115.56    | 116.3763                      | 115.5650  | 116.3763                        | 10,897.00     |
| 09/03/2020 | 2038 On 06-August-20   |        |              | Bond Future | 115.96    | 116.7848                      | 115.9587  | 116.7848                        | 0.00          |
| 09/03/2020 | 2038 On 05-November-20 |        |              | Bond Future | 118.01    | 118.8535                      | 118.0129  | 118.8535                        | 0.00          |
| 09/03/2020 | 2038 On 04-February-21 |        |              | Bond Future | 118.40    | 119.2603                      | 118.4049  | 119.2603                        | 0.00          |
| 09/03/2020 | 2040 On 07-May-20      |        |              | Bond Future | 10.38     | 92.0637                       | 10.3785   | 92.0637                         | 47,711.00     |
| 09/03/2020 | 2040 On 07-May-20      | 9.75   | Call         | Bond Future | 371       | 1                             | 371       | 1                               | 0.00          |
| 09/03/2020 | 2040 On 07-May-20      | 10.00  | Call         | Bond Future | 843       | 1                             | 843       | 1                               | 2,640.00      |
| 09/03/2020 | 2040 On 07-May-20      | 9.50   | Call         | Bond Future | 127       | 0                             | 127       | 0                               | 2,640.00      |
| 09/03/2020 | 2040 On 07-May-20      | 9.74   | Call         | Bond Future | 357       | 1                             | 357       | 1                               | 0.00          |
| 09/03/2020 | 2040 On 07-May-20      | 9.73   | Call         | Bond Future | 344       | 1                             | 344       | 1                               | 0.00          |
| 09/03/2020 | 2040 On 07-May-20      | 9.85   | Call         | Bond Future | 529       | 1                             | 529       | 1                               | 7,500.00      |
| 09/03/2020 | 2040 On 07-May-20      | 10.15  | Call         | Bond Future | 1241      | 2                             | 1241      | 2                               | 7,500.00      |
| 09/03/2020 | 2040 On 07-May-20      | 9.73   | Put          | Bond Future | 5471      | 5                             | 5471      | 5                               | 0.00          |
| 09/03/2020 | 2040 On 07-May-20      | 10.15  | Put          | Bond Future | 2996      | 2                             | 2996      | 2                               | 0.00          |
| 09/03/2020 | 2040 On 07-May-20      | 9.75   | Put          | Bond Future | 5333      | 5                             | 5333      | 5                               | 0.00          |
| 09/03/2020 | 2040 On 07-May-20      | 9.85   | Put          | Bond Future | 4673      | 4                             | 4673      | 4                               | 0.00          |
| 09/03/2020 | 2040 On 07-May-20      | 9.50   | Put          | Bond Future | 7186      | 6                             | 7186      | 6                               | 0.00          |
| 09/03/2020 | 2040 On 07-May-20      | 10.00  | Put          | Bond Future | 3780      | 3                             | 3780      | 3                               | 0.00          |
| 09/03/2020 | 2040 On 07-May-20      | 9.74   | Put          | Bond Future | 5402      | 5                             | 5402      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | 2040 On 06-August-20   |        |              | Bond Future | 10.48     | 89.1946                       | 10.4756   | 89.1946                         | 600.00        |
| 09/03/2020 | 2040 On 06-August-20   | 10.02  | Call         | Bond Future | 1688      | 2                             | 1688      | 2                               | 0.00          |
| 09/03/2020 | 2040 On 06-August-20   | 10.03  | Call         | Bond Future | 1716      | 2                             | 1716      | 2                               | 0.00          |
| 09/03/2020 | 2040 On 06-August-20   | 10.04  | Call         | Bond Future | 1743      | 2                             | 1743      | 2                               | 0.00          |
| 09/03/2020 | 2040 On 06-August-20   | 10.79  | Call         | Bond Future | 4546      | 5                             | 4546      | 5                               | 0.00          |
| 09/03/2020 | 2040 On 06-August-20   | 9.57   | Call         | Bond Future | 700       | 1                             | 700       | 1                               | 800.00        |
| 09/03/2020 | 2040 On 06-August-20   | 10.07  | Call         | Bond Future | 1828      | 2                             | 1828      | 2                               | 800.00        |
| 09/03/2020 | 2040 On 06-August-20   | 10.07  | Put          | Bond Future | 4928      | 4                             | 4928      | 4                               | 0.00          |
| 09/03/2020 | 2040 On 06-August-20   | 10.79  | Put          | Bond Future | 2258      | 2                             | 2258      | 2                               | 800.00        |
| 09/03/2020 | 2040 On 06-August-20   | 9.57   | Put          | Bond Future | 7866      | 7                             | 7866      | 7                               | 0.00          |
| 09/03/2020 | 2040 On 06-August-20   | 10.03  | Put          | Bond Future | 5131      | 4                             | 5131      | 4                               | 0.00          |
| 09/03/2020 | 2040 On 06-August-20   | 10.02  | Put          | Bond Future | 5183      | 5                             | 5183      | 5                               | 0.00          |
| 09/03/2020 | 2040 On 06-August-20   | 10.04  | Put          | Bond Future | 5080      | 4                             | 5080      | 4                               | 0.00          |
| 09/03/2020 | 2040 On 05-November-20 |        |              | Bond Future | 10.57     | 90.7534                       | 10.5690   | 90.7534                         | 0.00          |
| 09/03/2020 | 2040 On 05-November-20 | 9.73   | Call         | Bond Future | 1290      | 2                             | 1290      | 2                               | 2,000.00      |
| 09/03/2020 | 2040 On 05-November-20 | 10.00  | Call         | Bond Future | 1946      | 2                             | 1946      | 2                               | 2,000.00      |
| 09/03/2020 | 2040 On 05-November-20 | 9.50   | Call         | Bond Future | 854       | 1                             | 854       | 1                               | 2,000.00      |
| 09/03/2020 | 2040 On 05-November-20 | 10.30  | Call         | Bond Future | 2851      | 3                             | 2851      | 3                               | 0.00          |
| 09/03/2020 | 2040 On 05-November-20 | 10.23  | Call         | Bond Future | 2625      | 3                             | 2625      | 3                               | 2,000.00      |
| 09/03/2020 | 2040 On 05-November-20 | 11.70  | Call         | Bond Future | 8985      | 10                            | 8985      | 10                              | 0.00          |
| 09/03/2020 | 2040 On 05-November-20 | 10.31  | Call         | Bond Future | 2884      | 3                             | 2884      | 3                               | 0.00          |
| 09/03/2020 | 2040 On 05-November-20 | 11.50  | Call         | Bond Future | 8042      | 9                             | 8042      | 9                               | 0.00          |
| 09/03/2020 | 2040 On 05-November-20 | 10.32  | Call         | Bond Future | 2917      | 3                             | 2917      | 3                               | 0.00          |
| 09/03/2020 | 2040 On 05-November-20 | 11.50  | Put          | Bond Future | 1630      | 1                             | 1630      | 1                               | 2,000.00      |
| 09/03/2020 | 2040 On 05-November-20 | 10.31  | Put          | Bond Future | 4813      | 4                             | 4813      | 4                               | 0.00          |
| 09/03/2020 | 2040 On 05-November-20 | 10.32  | Put          | Bond Future | 4770      | 4                             | 4770      | 4                               | 0.00          |
| 09/03/2020 | 2040 On 05-November-20 | 10.00  | Put          | Bond Future | 6275      | 6                             | 6275      | 6                               | 0.00          |
| 09/03/2020 | 2040 On 05-November-20 | 9.50   | Put          | Bond Future | 9273      | 8                             | 9273      | 8                               | 0.00          |
| 09/03/2020 | 2040 On 05-November-20 | 11.70  | Put          | Bond Future | 1294      | 1                             | 1294      | 1                               | 2,000.00      |
| 09/03/2020 | 2040 On 05-November-20 | 10.30  | Put          | Bond Future | 4856      | 4                             | 4856      | 4                               | 0.00          |
| 09/03/2020 | 2040 On 05-November-20 | 10.23  | Put          | Bond Future | 5164      | 5                             | 5164      | 5                               | 0.00          |
| 09/03/2020 | 2040 On 05-November-20 | 9.73   | Put          | Bond Future | 7793      | 7                             | 7793      | 7                               | 0.00          |
| 09/03/2020 | 2040 On 04-February-21 |        |              | Bond Future | 10.67     | 87.8483                       | 10.6697   | 87.8483                         | 0.00          |
| 09/03/2020 | 2040 On 04-February-21 | 11.74  | Call         | Bond Future | 9165      | 10                            | 9165      | 10                              | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | 2040 On 04-February-21 | 10.07  | Call         | Bond Future | 2613      | 3                             | 2613      | 3                               | 800.00        |
| 09/03/2020 | 2040 On 04-February-21 | 10.41  | Call         | Bond Future | 3655      | 4                             | 3655      | 4                               | 0.00          |
| 09/03/2020 | 2040 On 04-February-21 | 9.57   | Call         | Bond Future | 1426      | 2                             | 1426      | 2                               | 800.00        |
| 09/03/2020 | 2040 On 04-February-21 | 10.42  | Call         | Bond Future | 3688      | 4                             | 3688      | 4                               | 0.00          |
| 09/03/2020 | 2040 On 04-February-21 | 10.40  | Call         | Bond Future | 3622      | 4                             | 3622      | 4                               | 0.00          |
| 09/03/2020 | 2040 On 04-February-21 | 10.40  | Put          | Bond Future | 5598      | 5                             | 5598      | 5                               | 0.00          |
| 09/03/2020 | 2040 On 04-February-21 | 10.41  | Put          | Bond Future | 5557      | 5                             | 5557      | 5                               | 0.00          |
| 09/03/2020 | 2040 On 04-February-21 | 11.74  | Put          | Bond Future | 1976      | 2                             | 1976      | 2                               | 800.00        |
| 09/03/2020 | 2040 On 04-February-21 | 9.57   | Put          | Bond Future | 9953      | 9                             | 9953      | 9                               | 0.00          |
| 09/03/2020 | 2040 On 04-February-21 | 10.07  | Put          | Bond Future | 7106      | 6                             | 7106      | 6                               | 0.00          |
| 09/03/2020 | 2040 On 04-February-21 | 10.42  | Put          | Bond Future | 5516      | 5                             | 5516      | 5                               | 0.00          |
| 09/03/2020 | 2044 On 07-May-20      |        |              | Bond Future | 10.46     | 88.5701                       | 10.4621   | 88.5701                         | 78,374.00     |
| 09/03/2020 | 2044 On 07-May-20      | 9.79   | Call         | Bond Future | 338       | 1                             | 338       | 1                               | 0.00          |
| 09/03/2020 | 2044 On 07-May-20      | 10.81  | Call         | Bond Future | 3696      | 5                             | 3696      | 5                               | 0.00          |
| 09/03/2020 | 2044 On 07-May-20      | 9.81   | Call         | Bond Future | 364       | 1                             | 364       | 1                               | 0.00          |
| 09/03/2020 | 2044 On 07-May-20      | 9.33   | Call         | Bond Future | 41        | 0                             | 41        | 0                               | 100.00        |
| 09/03/2020 | 2044 On 07-May-20      | 9.98   | Call         | Bond Future | 652       | 1                             | 652       | 1                               | 100.00        |
| 09/03/2020 | 2044 On 07-May-20      | 9.26   | Call         | Bond Future | 29        | 0                             | 29        | 0                               | 556.00        |
| 09/03/2020 | 2044 On 07-May-20      | 9.80   | Call         | Bond Future | 351       | 1                             | 351       | 1                               | 0.00          |
| 09/03/2020 | 2044 On 07-May-20      | 9.91   | Call         | Bond Future | 520       | 1                             | 520       | 1                               | 556.00        |
| 09/03/2020 | 2044 On 07-May-20      | 11.02  | Call         | Bond Future | 4829      | 6                             | 4829      | 6                               | 0.00          |
| 09/03/2020 | 2044 On 07-May-20      | 11.09  | Call         | Bond Future | 5222      | 6                             | 5222      | 6                               | 0.00          |
| 09/03/2020 | 2044 On 07-May-20      | 9.45   | Call         | Bond Future | 73        | 0                             | 73        | 0                               | 129.00        |
| 09/03/2020 | 2044 On 07-May-20      | 9.97   | Call         | Bond Future | 632       | 1                             | 632       | 1                               | 129.00        |
| 09/03/2020 | 2044 On 07-May-20      | 9.98   | Put          | Bond Future | 4460      | 4                             | 4460      | 4                               | 0.00          |
| 09/03/2020 | 2044 On 07-May-20      | 9.26   | Put          | Bond Future | 10076     | 9                             | 10076     | 9                               | 0.00          |
| 09/03/2020 | 2044 On 07-May-20      | 9.91   | Put          | Bond Future | 4904      | 4                             | 4904      | 4                               | 0.00          |
| 09/03/2020 | 2044 On 07-May-20      | 9.80   | Put          | Bond Future | 5654      | 5                             | 5654      | 5                               | 0.00          |
| 09/03/2020 | 2044 On 07-May-20      | 11.02  | Put          | Bond Future | 754       | 1                             | 754       | 1                               | 556.00        |
| 09/03/2020 | 2044 On 07-May-20      | 11.09  | Put          | Bond Future | 659       | 1                             | 659       | 1                               | 100.00        |
| 09/03/2020 | 2044 On 07-May-20      | 9.79   | Put          | Bond Future | 5725      | 5                             | 5725      | 5                               | 0.00          |
| 09/03/2020 | 2044 On 07-May-20      | 9.45   | Put          | Bond Future | 8406      | 7                             | 8406      | 7                               | 0.00          |
| 09/03/2020 | 2044 On 07-May-20      | 9.97   | Put          | Bond Future | 4522      | 4                             | 4522      | 4                               | 0.00          |
| 09/03/2020 | 2044 On 07-May-20      | 10.81  | Put          | Bond Future | 1115      | 1                             | 1115      | 1                               | 129.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | 2044 On 07-May-20      | 9.33   | Put          | Bond Future | 9451      | 8                             | 9451      | 8                               | 0.00          |
| 09/03/2020 | 2044 On 07-May-20      | 9.81   | Put          | Bond Future | 5583      | 5                             | 5583      | 5                               | 0.00          |
| 09/03/2020 | 2044 On 06-August-20   |        |              | Bond Future | 10.56     | 85.7641                       | 10.5572   | 85.7641                         | 500.00        |
| 09/03/2020 | 2044 On 06-August-20   | 9.86   | Call         | Bond Future | 1065      | 1                             | 1065      | 1                               | 0.00          |
| 09/03/2020 | 2044 On 06-August-20   | 9.36   | Call         | Bond Future | 328       | 0                             | 328       | 0                               | 602.00        |
| 09/03/2020 | 2044 On 06-August-20   | 9.98   | Call         | Bond Future | 1346      | 2                             | 1346      | 2                               | 602.00        |
| 09/03/2020 | 2044 On 06-August-20   | 9.01   | Call         | Bond Future | 132       | 0                             | 132       | 0                               | 140.00        |
| 09/03/2020 | 2044 On 06-August-20   | 9.66   | Call         | Bond Future | 684       | 1                             | 684       | 1                               | 140.00        |
| 09/03/2020 | 2044 On 06-August-20   | 9.88   | Call         | Bond Future | 1109      | 1                             | 1109      | 1                               | 0.00          |
| 09/03/2020 | 2044 On 06-August-20   | 10.93  | Call         | Bond Future | 4805      | 6                             | 4805      | 6                               | 0.00          |
| 09/03/2020 | 2044 On 06-August-20   | 9.87   | Call         | Bond Future | 1087      | 1                             | 1087      | 1                               | 0.00          |
| 09/03/2020 | 2044 On 06-August-20   | 11.09  | Call         | Bond Future | 5580      | 6                             | 5580      | 6                               | 0.00          |
| 09/03/2020 | 2044 On 06-August-20   | 9.01   | Put          | Bond Future | 13200     | 12                            | 13200     | 12                              | 0.00          |
| 09/03/2020 | 2044 On 06-August-20   | 9.66   | Put          | Bond Future | 7880      | 7                             | 7880      | 7                               | 0.00          |
| 09/03/2020 | 2044 On 06-August-20   | 9.88   | Put          | Bond Future | 6449      | 6                             | 6449      | 6                               | 0.00          |
| 09/03/2020 | 2044 On 06-August-20   | 9.87   | Put          | Bond Future | 6510      | 6                             | 6510      | 6                               | 0.00          |
| 09/03/2020 | 2044 On 06-August-20   | 10.93  | Put          | Bond Future | 2088      | 2                             | 2088      | 2                               | 140.00        |
| 09/03/2020 | 2044 On 06-August-20   | 11.09  | Put          | Bond Future | 1742      | 1                             | 1742      | 1                               | 602.00        |
| 09/03/2020 | 2044 On 06-August-20   | 9.98   | Put          | Bond Future | 5863      | 5                             | 5863      | 5                               | 0.00          |
| 09/03/2020 | 2044 On 06-August-20   | 9.36   | Put          | Bond Future | 10161     | 9                             | 10161     | 9                               | 0.00          |
| 09/03/2020 | 2044 On 06-August-20   | 9.86   | Put          | Bond Future | 6571      | 6                             | 6571      | 6                               | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 |        |              | Bond Future | 10.65     | 87.2629                       | 10.6484   | 87.2629                         | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 9.72   | Call         | Bond Future | 1151      | 1                             | 1151      | 1                               | 1,815.00      |
| 09/03/2020 | 2044 On 05-November-20 | 9.96   | Call         | Bond Future | 1693      | 2                             | 1693      | 2                               | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 11.38  | Call         | Bond Future | 7140      | 8                             | 7140      | 8                               | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 10.34  | Call         | Bond Future | 2791      | 3                             | 2791      | 3                               | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 9.97   | Call         | Bond Future | 1718      | 2                             | 1718      | 2                               | 568.00        |
| 09/03/2020 | 2044 On 05-November-20 | 10.36  | Call         | Bond Future | 2856      | 3                             | 2856      | 3                               | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 11.43  | Call         | Bond Future | 7385      | 8                             | 7385      | 8                               | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 10.04  | Call         | Bond Future | 1900      | 2                             | 1900      | 2                               | 525.00        |
| 09/03/2020 | 2044 On 05-November-20 | 9.34   | Call         | Bond Future | 578       | 1                             | 578       | 1                               | 525.00        |
| 09/03/2020 | 2044 On 05-November-20 | 11.17  | Call         | Bond Future | 6132      | 7                             | 6132      | 7                               | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 8.87   | Call         | Bond Future | 229       | 0                             | 229       | 0                               | 1,815.00      |
| 09/03/2020 | 2044 On 05-November-20 | 10.02  | Call         | Bond Future | 1847      | 2                             | 1847      | 2                               | 1,815.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | 2044 On 05-November-20 | 10.35  | Call         | Bond Future | 2824      | 3                             | 2824      | 3                               | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 11.06  | Call         | Bond Future | 5623      | 6                             | 5623      | 6                               | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 9.29   | Call         | Bond Future | 528       | 1                             | 528       | 1                               | 568.00        |
| 09/03/2020 | 2044 On 05-November-20 | 10.36  | Put          | Bond Future | 5031      | 4                             | 5031      | 4                               | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 10.04  | Put          | Bond Future | 6600      | 6                             | 6600      | 6                               | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 11.17  | Put          | Bond Future | 2427      | 2                             | 2427      | 2                               | 1,815.00      |
| 09/03/2020 | 2044 On 05-November-20 | 11.43  | Put          | Bond Future | 1936      | 2                             | 1936      | 2                               | 1,815.00      |
| 09/03/2020 | 2044 On 05-November-20 | 8.87   | Put          | Bond Future | 15286     | 14                            | 15286     | 14                              | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 10.35  | Put          | Bond Future | 5075      | 5                             | 5075      | 5                               | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 10.02  | Put          | Bond Future | 6709      | 6                             | 6709      | 6                               | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 9.34   | Put          | Bond Future | 11248     | 10                            | 11248     | 10                              | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 9.72   | Put          | Bond Future | 8501      | 8                             | 8501      | 8                               | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 11.06  | Put          | Bond Future | 2676      | 2                             | 2676      | 2                               | 525.00        |
| 09/03/2020 | 2044 On 05-November-20 | 9.29   | Put          | Bond Future | 11650     | 11                            | 11650     | 11                              | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 9.96   | Put          | Bond Future | 7043      | 6                             | 7043      | 6                               | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 10.34  | Put          | Bond Future | 5120      | 5                             | 5120      | 5                               | 0.00          |
| 09/03/2020 | 2044 On 05-November-20 | 11.38  | Put          | Bond Future | 2021      | 2                             | 2021      | 2                               | 568.00        |
| 09/03/2020 | 2044 On 05-November-20 | 9.97   | Put          | Bond Future | 6986      | 6                             | 6986      | 6                               | 0.00          |
| 09/03/2020 | 2044 On 04-February-21 |        |              | Bond Future | 10.75     | 84.4213                       | 10.7465   | 84.4213                         | 0.00          |
| 09/03/2020 | 2044 On 04-February-21 | 10.35  | Call         | Bond Future | 3291      | 4                             | 3291      | 4                               | 0.00          |
| 09/03/2020 | 2044 On 04-February-21 | 10.37  | Call         | Bond Future | 3355      | 4                             | 3355      | 4                               | 0.00          |
| 09/03/2020 | 2044 On 04-February-21 | 10.29  | Call         | Bond Future | 3105      | 4                             | 3105      | 4                               | 0.00          |
| 09/03/2020 | 2044 On 04-February-21 | 9.66   | Call         | Bond Future | 1496      | 2                             | 1496      | 2                               | 405.00        |
| 09/03/2020 | 2044 On 04-February-21 | 10.36  | Call         | Bond Future | 3323      | 4                             | 3323      | 4                               | 0.00          |
| 09/03/2020 | 2044 On 04-February-21 | 10.04  | Call         | Bond Future | 2389      | 3                             | 2389      | 3                               | 0.00          |
| 09/03/2020 | 2044 On 04-February-21 | 10.84  | Call         | Bond Future | 5020      | 6                             | 5020      | 6                               | 0.00          |
| 09/03/2020 | 2044 On 04-February-21 | 10.36  | Put          | Bond Future | 6210      | 6                             | 6210      | 6                               | 0.00          |
| 09/03/2020 | 2044 On 04-February-21 | 10.29  | Put          | Bond Future | 6533      | 6                             | 6533      | 6                               | 405.00        |
| 09/03/2020 | 2044 On 04-February-21 | 9.66   | Put          | Bond Future | 10056     | 9                             | 10056     | 9                               | 0.00          |
| 09/03/2020 | 2044 On 04-February-21 | 10.84  | Put          | Bond Future | 4346      | 4                             | 4346      | 4                               | 405.00        |
| 09/03/2020 | 2044 On 04-February-21 | 10.35  | Put          | Bond Future | 6255      | 6                             | 6255      | 6                               | 0.00          |
| 09/03/2020 | 2044 On 04-February-21 | 10.04  | Put          | Bond Future | 7796      | 7                             | 7796      | 7                               | 0.00          |
| 09/03/2020 | 2044 On 04-February-21 | 10.37  | Put          | Bond Future | 6165      | 6                             | 6165      | 6                               | 0.00          |
| 09/03/2020 | 2046 On 07-May-20      |        |              | Bond Future | 103.66    | 105.8865                      | 103.6564  | 105.8865                        | 14,000.00     |

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | 2046 On 06-August-20   |        |              | Bond Future        | 105.53    | 107.8004                      | 105.5300  | 107.8004                        | 0.00          |
| 09/03/2020 | 2046 On 05-November-20 |        |              | Bond Future        | 105.60    | 107.9136                      | 105.6029  | 107.9136                        | 0.00          |
| 09/03/2020 | 2046 On 04-February-21 |        |              | Bond Future        | 107.49    | 109.8446                      | 107.4927  | 109.8446                        | 0.00          |
| 09/03/2020 | 2050 On 07-May-20      |        |              | Bond Future        | 106.65    | 109.9945                      | 106.6491  | 109.9945                        | 12,808.00     |
| 09/03/2020 | 2050 On 06-August-20   |        |              | Bond Future        | 106.70    | 110.1015                      | 106.6957  | 110.1015                        | 0.00          |
| 09/03/2020 | 2050 On 05-November-20 |        |              | Bond Future        | 108.59    | 112.0520                      | 108.5858  | 112.0520                        | 0.00          |
| 09/03/2020 | 2050 On 04-February-21 |        |              | Bond Future        | 108.61    | 112.1358                      | 108.6081  | 112.1358                        | 0.00          |
| 09/03/2020 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | AL37 On 07-May-20      |        |              | Index Future       | 698.55    | 704.4190                      | 698.5540  | 704.4190                        | 0.00          |
| 09/03/2020 | AL37 On 06-August-20   |        |              | Index Future       | 710.88    | 716.8430                      | 710.8760  | 716.8430                        | 0.00          |
| 09/03/2020 | AL37 On 05-November-20 |        |              | Index Future       | 723.44    | 729.5140                      | 723.4430  | 729.5140                        | 0.00          |
| 09/03/2020 | AL37 On 04-February-21 |        |              | Index Future       | 736.23    | 742.4060                      | 736.2320  | 742.4060                        | 0.00          |
| 09/03/2020 | AL7T On 07-May-20      |        |              | Index Future       | 795.95    | 805.2580                      | 795.9540  | 805.2580                        | 0.00          |
| 09/03/2020 | AL7T On 06-August-20   |        |              | Index Future       | 809.99    | 819.4610                      | 809.9930  | 819.4610                        | 0.00          |
| 09/03/2020 | AL7T On 05-November-20 |        |              | Index Future       | 824.31    | 833.9450                      | 824.3130  | 833.9450                        | 0.00          |
| 09/03/2020 | AL7T On 04-February-21 |        |              | Index Future       | 838.89    | 848.6840                      | 838.8850  | 848.6840                        | 0.00          |
| 09/03/2020 | ALBI On 07-May-20      |        |              | Index Future       | 708.63    | 715.9020                      | 708.6270  | 715.9020                        | 222.00        |
| 09/03/2020 | ALBI On 06-August-20   |        |              | Index Future       | 721.13    | 728.5290                      | 721.1250  | 728.5290                        | 0.00          |
| 09/03/2020 | ALBI On 05-November-20 |        |              | Index Future       | 733.87    | 741.4060                      | 733.8740  | 741.4060                        | 0.00          |
| 09/03/2020 | ALBI On 04-February-21 |        |              | Index Future       | 746.85    | 754.5090                      | 746.8470  | 754.5090                        | 0.00          |
| 09/03/2020 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C050 On 31-December-50 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 09/03/2020 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/03/2020 | ES33 On 07-May-20       |        |              | Bond Future        | 11.25     | 76.3398                       | 11.2529   | 76.3398                         | 350.00        |
| 09/03/2020 | ES33 On 06-August-20    |        |              | Bond Future        | 11.39     | 77.7009                       | 11.3902   | 77.7009                         | 0.00          |
| 09/03/2020 | ES33 On 05-November-20  |        |              | Bond Future        | 11.53     | 75.2682                       | 11.5333   | 75.2682                         | 0.00          |
| 09/03/2020 | ES33 On 04-February-21  |        |              | Bond Future        | 11.69     | 76.5974                       | 11.6886   | 76.5974                         | 0.00          |
| 09/03/2020 | ES42 On 07-May-20       |        |              | Bond Future        | 11.58     | 76.8769                       | 11.5838   | 76.8769                         | 4,919.00      |
| 09/03/2020 | ES42 On 06-August-20    |        |              | Bond Future        | 11.72     | 78.2475                       | 11.7171   | 78.2475                         | 0.00          |
| 09/03/2020 | ES42 On 05-November-20  |        |              | Bond Future        | 11.86     | 75.3519                       | 11.8550   | 75.3519                         | 0.00          |
| 09/03/2020 | ES42 On 04-February-21  |        |              | Bond Future        | 12.00     | 76.6819                       | 11.9995   | 76.6819                         | 0.00          |
| 09/03/2020 | GOVI On 07-May-20       |        |              | GOVI               | 700.53    | 707.8340                      | 700.5320  | 707.8340                        | 1,178.00      |
| 09/03/2020 | GOVI On 07-May-20       | 719.98 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/03/2020 | GOVI On 07-May-20       | 719.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/03/2020 | GOVI On 07-May-20       | 720.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/03/2020 | GOVI On 07-May-20       | 719.99 | Put          | GOVI               | 194580    | 12                            | 194580    | 12                              | 0.00          |
| 09/03/2020 | GOVI On 07-May-20       | 720.00 | Put          | GOVI               | 194680    | 12                            | 194680    | 12                              | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | GOVI On 07-May-20       | 719.98 | Put          | GOVI               | 194480    | 12                            | 194480    | 12                              | 0.00          |
| 09/03/2020 | GOVI On 06-August-20    |        |              | GOVI               | 712.89    | 720.3180                      | 712.8880  | 720.3180                        | 0.00          |
| 09/03/2020 | GOVI On 06-August-20    | 728.14 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/03/2020 | GOVI On 06-August-20    | 728.13 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/03/2020 | GOVI On 06-August-20    | 728.12 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/03/2020 | GOVI On 06-August-20    | 728.13 | Put          | GOVI               | 152420    | 8                             | 152420    | 8                               | 0.00          |
| 09/03/2020 | GOVI On 06-August-20    | 728.12 | Put          | GOVI               | 152320    | 8                             | 152320    | 8                               | 0.00          |
| 09/03/2020 | GOVI On 06-August-20    | 728.14 | Put          | GOVI               | 152520    | 8                             | 152520    | 8                               | 0.00          |
| 09/03/2020 | GOVI On 05-November-20  |        |              | GOVI               | 725.49    | 733.0500                      | 725.4920  | 733.0500                        | 0.00          |
| 09/03/2020 | GOVI On 05-November-20  | 737.83 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/03/2020 | GOVI On 05-November-20  | 737.84 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/03/2020 | GOVI On 05-November-20  | 737.85 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/03/2020 | GOVI On 05-November-20  | 737.85 | Put          | GOVI               | 123580    | 5                             | 123580    | 5                               | 0.00          |
| 09/03/2020 | GOVI On 05-November-20  | 737.83 | Put          | GOVI               | 123380    | 5                             | 123380    | 5                               | 0.00          |
| 09/03/2020 | GOVI On 05-November-20  | 737.84 | Put          | GOVI               | 123480    | 5                             | 123480    | 5                               | 0.00          |
| 09/03/2020 | GOVI On 04-February-21  |        |              | GOVI               | 738.32    | 746.0060                      | 738.3170  | 746.0060                        | 0.00          |
| 09/03/2020 | GOVI On 04-February-21  | 750.95 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/03/2020 | GOVI On 04-February-21  | 750.96 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/03/2020 | GOVI On 04-February-21  | 750.94 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/03/2020 | GOVI On 04-February-21  | 750.94 | Put          | GOVI               | 126230    | 5                             | 126230    | 5                               | 0.00          |
| 09/03/2020 | GOVI On 04-February-21  | 750.95 | Put          | GOVI               | 126330    | 5                             | 126330    | 5                               | 0.00          |
| 09/03/2020 | GOVI On 04-February-21  | 750.96 | Put          | GOVI               | 126430    | 5                             | 126430    | 5                               | 0.00          |
| 09/03/2020 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 09/03/2020 | IGOV On 07-May-20       |        |              | Index Future       | 259.23    | 261.7500                      | 259.2330  | 261.7500                        | 1,007.00      |
| 09/03/2020 | IGOV On 06-August-20    |        |              | Index Future       | 263.87    | 266.4310                      | 263.8680  | 266.4310                        | 0.00          |
| 09/03/2020 | IGOV On 05-November-20  |        |              | Index Future       | 268.60    | 271.2030                      | 268.5950  | 271.2030                        | 0.00          |
| 09/03/2020 | IGOV On 04-February-21  |        |              | Index Future       | 273.40    | 276.0570                      | 273.4040  | 276.0570                        | 0.00          |
| 09/03/2020 | IS02 On 23-March-20     |        |              | Interest Rate Swap | 98.60     | 98.6000                       | 98.6000   | 98.6000                         | 0.00          |
| 09/03/2020 | IS02 On 22-June-20      |        |              | Interest Rate Swap | 101.98    | 101.9800                      | 101.9800  | 101.9800                        | 0.00          |
| 09/03/2020 | IS02 On 21-September-20 |        |              | Interest Rate Swap | 98.75     | 98.7500                       | 98.7500   | 98.7500                         | 0.00          |
| 09/03/2020 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 95.19     | 95.1900                       | 95.1900   | 95.1900                         | 0.00          |
| 09/03/2020 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 94.04     | 94.0200                       | 94.0400   | 94.0200                         | 0.00          |
| 09/03/2020 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 92.83     | 92.8000                       | 92.8300   | 92.8000                         | 0.00          |
| 09/03/2020 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 92.60     | 92.5500                       | 92.6000   | 92.5500                         | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 94.45     | 94.3800                       | 94.4500   | 94.3800                         | 51.00         |
| 09/03/2020 | IS05 On 15-March-22     |        |              | Interest Rate Swap | 94.30     | 94.2000                       | 94.3000   | 94.2000                         | 0.00          |
| 09/03/2020 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 95.17     | 95.0500                       | 95.1700   | 95.0500                         | 0.00          |
| 09/03/2020 | IS05 On 20-September-22 |        |              | Interest Rate Swap | 98.81     | 98.6700                       | 98.8100   | 98.6700                         | 0.00          |
| 09/03/2020 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 99.77     | 99.6300                       | 99.7700   | 99.6300                         | 0.00          |
| 09/03/2020 | IS05 On 22-March-23     |        |              | Interest Rate Swap | 92.76     | 92.6000                       | 92.7600   | 92.6000                         | 0.00          |
| 09/03/2020 | IS05 On 20-June-23      |        |              | Interest Rate Swap | 98.64     | 98.4500                       | 98.6400   | 98.4500                         | 0.00          |
| 09/03/2020 | IS05 On 19-September-23 |        |              | Interest Rate Swap | 94.74     | 94.7400                       | 94.7400   | 94.7400                         | 0.00          |
| 09/03/2020 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 88.84     | 88.4600                       | 88.8400   | 88.4600                         | 0.00          |
| 09/03/2020 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 85.60     | 85.2100                       | 85.6000   | 85.2100                         | 0.00          |
| 09/03/2020 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 84.18     | 83.7800                       | 84.1800   | 83.7800                         | 0.00          |
| 09/03/2020 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 86.33     | 85.9100                       | 86.3300   | 85.9100                         | 0.00          |
| 09/03/2020 | IS10 On 21-December-26  |        |              | Interest Rate Swap | 90.21     | 89.7800                       | 90.2100   | 89.7800                         | 0.00          |
| 09/03/2020 | IS10 On 15-March-27     |        |              | Interest Rate Swap | 88.67     | 88.2200                       | 88.6700   | 88.2200                         | 0.00          |
| 09/03/2020 | IS10 On 21-June-27      |        |              | Interest Rate Swap | 90.79     | 90.3300                       | 90.7900   | 90.3300                         | 0.00          |
| 09/03/2020 | IS10 On 20-September-27 |        |              | Interest Rate Swap | 96.38     | 95.9200                       | 96.3800   | 95.9200                         | 0.00          |
| 09/03/2020 | IS10 On 20-December-27  |        |              | Interest Rate Swap | 96.74     | 96.2700                       | 96.7400   | 96.2700                         | 0.00          |
| 09/03/2020 | IS10 On 22-March-28     |        |              | Interest Rate Swap | 90.03     | 89.5500                       | 90.0300   | 89.5500                         | 0.00          |
| 09/03/2020 | IS10 On 20-June-28      |        |              | Interest Rate Swap | 97.49     | 97.0200                       | 97.4900   | 97.0200                         | 0.00          |
| 09/03/2020 | IS10 On 19-September-28 |        |              | Interest Rate Swap | 91.68     | 91.6800                       | 91.6800   | 91.6800                         | 0.00          |
| 09/03/2020 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 09/03/2020 | R023 On 07-May-20       |        |              | Bond Future        | 6.21      | 105.5708                      | 6.2133    | 105.5708                        | 65,229.00     |
| 09/03/2020 | R023 On 07-May-20       | 6.90   | Call         | Bond Future        | 1809      | 2                             | 1809      | 2                               | 0.00          |
| 09/03/2020 | R023 On 07-May-20       | 6.89   | Call         | Bond Future        | 1785      | 2                             | 1785      | 2                               | 0.00          |
| 09/03/2020 | R023 On 07-May-20       | 6.91   | Call         | Bond Future        | 1833      | 2                             | 1833      | 2                               | 0.00          |
| 09/03/2020 | R023 On 07-May-20       | 6.89   | Put          | Bond Future        | 46        | 0                             | 46        | 0                               | 0.00          |
| 09/03/2020 | R023 On 07-May-20       | 6.90   | Put          | Bond Future        | 44        | 0                             | 44        | 0                               | 0.00          |
| 09/03/2020 | R023 On 07-May-20       | 6.91   | Put          | Bond Future        | 43        | 0                             | 43        | 0                               | 0.00          |
| 09/03/2020 | R023 On 06-August-20    |        |              | Bond Future        | 6.10      | 107.4530                      | 6.1027    | 107.4530                        | 0.00          |
| 09/03/2020 | R023 On 06-August-20    | 7.26   | Call         | Bond Future        | 2785      | 3                             | 2785      | 3                               | 0.00          |
| 09/03/2020 | R023 On 06-August-20    | 7.28   | Call         | Bond Future        | 2827      | 3                             | 2827      | 3                               | 0.00          |
| 09/03/2020 | R023 On 06-August-20    | 7.27   | Call         | Bond Future        | 2806      | 3                             | 2806      | 3                               | 0.00          |
| 09/03/2020 | R023 On 06-August-20    | 7.28   | Put          | Bond Future        | 65        | 0                             | 65        | 0                               | 0.00          |
| 09/03/2020 | R023 On 06-August-20    | 7.27   | Put          | Bond Future        | 67        | 0                             | 67        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | R023 On 06-August-20   | 7.26   | Put          | Bond Future | 68        | 0                             | 68        | 0                               | 0.00          |
| 09/03/2020 | R023 On 05-November-20 |        |              | Bond Future | 5.98      | 105.4027                      | 5.9831    | 105.4027                        | 0.00          |
| 09/03/2020 | R023 On 05-November-20 | 7.46   | Call         | Bond Future | 3206      | 3                             | 3206      | 3                               | 0.00          |
| 09/03/2020 | R023 On 05-November-20 | 7.45   | Call         | Bond Future | 3187      | 3                             | 3187      | 3                               | 0.00          |
| 09/03/2020 | R023 On 05-November-20 | 7.47   | Call         | Bond Future | 3226      | 3                             | 3226      | 3                               | 0.00          |
| 09/03/2020 | R023 On 05-November-20 | 7.45   | Put          | Bond Future | 57        | 0                             | 57        | 0                               | 0.00          |
| 09/03/2020 | R023 On 05-November-20 | 7.46   | Put          | Bond Future | 56        | 0                             | 56        | 0                               | 0.00          |
| 09/03/2020 | R023 On 05-November-20 | 7.47   | Put          | Bond Future | 55        | 0                             | 55        | 0                               | 0.00          |
| 09/03/2020 | R023 On 04-February-21 |        |              | Bond Future | 5.84      | 107.2645                      | 5.8354    | 107.2645                        | 0.00          |
| 09/03/2020 | R023 On 04-February-21 | 6.32   | Call         | Bond Future | 1349      | 1                             | 1349      | 1                               | 0.00          |
| 09/03/2020 | R023 On 04-February-21 | 6.34   | Call         | Bond Future | 1378      | 1                             | 1378      | 1                               | 0.00          |
| 09/03/2020 | R023 On 04-February-21 | 6.33   | Call         | Bond Future | 1363      | 1                             | 1363      | 1                               | 0.00          |
| 09/03/2020 | R023 On 04-February-21 | 6.33   | Put          | Bond Future | 403       | 0                             | 403       | 0                               | 0.00          |
| 09/03/2020 | R023 On 04-February-21 | 6.32   | Put          | Bond Future | 407       | 0                             | 407       | 0                               | 0.00          |
| 09/03/2020 | R023 On 04-February-21 | 6.34   | Put          | Bond Future | 398       | 0                             | 398       | 0                               | 0.00          |
| 09/03/2020 | R035 On 07-May-20      |        |              | Bond Future | 10.09     | 93.6427                       | 10.0895   | 93.6427                         | 118,207.00    |
| 09/03/2020 | R035 On 07-May-20      | 9.11   | Call         | Bond Future | 72        | 0                             | 72        | 0                               | 5,000.00      |
| 09/03/2020 | R035 On 07-May-20      | 9.47   | Call         | Bond Future | 339       | 1                             | 339       | 1                               | 0.00          |
| 09/03/2020 | R035 On 07-May-20      | 9.85   | Call         | Bond Future | 1098      | 2                             | 1098      | 2                               | 7,500.00      |
| 09/03/2020 | R035 On 07-May-20      | 9.75   | Call         | Bond Future | 847       | 1                             | 847       | 1                               | 5,000.00      |
| 09/03/2020 | R035 On 07-May-20      | 9.48   | Call         | Bond Future | 352       | 1                             | 352       | 1                               | 0.00          |
| 09/03/2020 | R035 On 07-May-20      | 10.57  | Call         | Bond Future | 4050      | 5                             | 4050      | 5                               | 0.00          |
| 09/03/2020 | R035 On 07-May-20      | 10.75  | Call         | Bond Future | 5019      | 6                             | 5019      | 6                               | 0.00          |
| 09/03/2020 | R035 On 07-May-20      | 9.49   | Call         | Bond Future | 365       | 1                             | 365       | 1                               | 0.00          |
| 09/03/2020 | R035 On 07-May-20      | 9.55   | Call         | Bond Future | 453       | 1                             | 453       | 1                               | 7,500.00      |
| 09/03/2020 | R035 On 07-May-20      | 9.78   | Call         | Bond Future | 918       | 1                             | 918       | 1                               | 3,530.00      |
| 09/03/2020 | R035 On 07-May-20      | 9.18   | Call         | Bond Future | 99        | 0                             | 99        | 0                               | 3,530.00      |
| 09/03/2020 | R035 On 07-May-20      | 9.18   | Put          | Bond Future | 6891      | 6                             | 6891      | 6                               | 0.00          |
| 09/03/2020 | R035 On 07-May-20      | 9.49   | Put          | Bond Future | 4762      | 4                             | 4762      | 4                               | 0.00          |
| 09/03/2020 | R035 On 07-May-20      | 9.55   | Put          | Bond Future | 4396      | 4                             | 4396      | 4                               | 0.00          |
| 09/03/2020 | R035 On 07-May-20      | 9.75   | Put          | Bond Future | 3300      | 3                             | 3300      | 3                               | 0.00          |
| 09/03/2020 | R035 On 07-May-20      | 9.47   | Put          | Bond Future | 4888      | 4                             | 4888      | 4                               | 0.00          |
| 09/03/2020 | R035 On 07-May-20      | 9.85   | Put          | Bond Future | 2818      | 2                             | 2818      | 2                               | 0.00          |
| 09/03/2020 | R035 On 07-May-20      | 9.78   | Put          | Bond Future | 3150      | 2                             | 3150      | 2                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | R035 On 07-May-20      | 10.75  | Put          | Bond Future | 511       | 0                             | 511       | 0                               | 5,000.00      |
| 09/03/2020 | R035 On 07-May-20      | 10.57  | Put          | Bond Future | 737       | 1                             | 737       | 1                               | 3,530.00      |
| 09/03/2020 | R035 On 07-May-20      | 9.48   | Put          | Bond Future | 4825      | 4                             | 4825      | 4                               | 0.00          |
| 09/03/2020 | R035 On 07-May-20      | 9.11   | Put          | Bond Future | 7418      | 6                             | 7418      | 6                               | 0.00          |
| 09/03/2020 | R035 On 06-August-20   |        |              | Bond Future | 10.18     | 95.3123                       | 10.1813   | 95.3123                         | 410.00        |
| 09/03/2020 | R035 On 06-August-20   | 9.09   | Call         | Bond Future | 387       | 1                             | 387       | 1                               | 500.00        |
| 09/03/2020 | R035 On 06-August-20   | 9.00   | Call         | Bond Future | 300       | 0                             | 300       | 0                               | 24,761.00     |
| 09/03/2020 | R035 On 06-August-20   | 9.92   | Call         | Bond Future | 2065      | 3                             | 2065      | 3                               | 0.00          |
| 09/03/2020 | R035 On 06-August-20   | 9.67   | Call         | Bond Future | 1388      | 2                             | 1388      | 2                               | 500.00        |
| 09/03/2020 | R035 On 06-August-20   | 10.45  | Call         | Bond Future | 4005      | 5                             | 4005      | 5                               | 0.00          |
| 09/03/2020 | R035 On 06-August-20   | 9.93   | Call         | Bond Future | 2095      | 3                             | 2095      | 3                               | 0.00          |
| 09/03/2020 | R035 On 06-August-20   | 8.75   | Call         | Bond Future | 160       | 0                             | 160       | 0                               | 3,000.00      |
| 09/03/2020 | R035 On 06-August-20   | 9.91   | Call         | Bond Future | 2035      | 3                             | 2035      | 3                               | 0.00          |
| 09/03/2020 | R035 On 06-August-20   | 9.93   | Put          | Bond Future | 3870      | 3                             | 3870      | 3                               | 0.00          |
| 09/03/2020 | R035 On 06-August-20   | 8.75   | Put          | Bond Future | 10985     | 10                            | 10985     | 10                              | 0.00          |
| 09/03/2020 | R035 On 06-August-20   | 9.91   | Put          | Bond Future | 3953      | 3                             | 3953      | 3                               | 0.00          |
| 09/03/2020 | R035 On 06-August-20   | 10.45  | Put          | Bond Future | 2162      | 2                             | 2162      | 2                               | 500.00        |
| 09/03/2020 | R035 On 06-August-20   | 9.00   | Put          | Bond Future | 9104      | 8                             | 9104      | 8                               | 0.00          |
| 09/03/2020 | R035 On 06-August-20   | 9.92   | Put          | Bond Future | 3911      | 3                             | 3911      | 3                               | 0.00          |
| 09/03/2020 | R035 On 06-August-20   | 9.67   | Put          | Bond Future | 5053      | 4                             | 5053      | 4                               | 0.00          |
| 09/03/2020 | R035 On 06-August-20   | 9.09   | Put          | Bond Future | 8478      | 8                             | 8478      | 8                               | 0.00          |
| 09/03/2020 | R035 On 05-November-20 |        |              | Bond Future | 10.28     | 92.4793                       | 10.2788   | 92.4793                         | 0.00          |
| 09/03/2020 | R035 On 05-November-20 | 10.33  | Call         | Bond Future | 3675      | 4                             | 3675      | 4                               | 0.00          |
| 09/03/2020 | R035 On 05-November-20 | 10.34  | Call         | Bond Future | 3712      | 4                             | 3712      | 4                               | 0.00          |
| 09/03/2020 | R035 On 05-November-20 | 10.32  | Call         | Bond Future | 3639      | 4                             | 3639      | 4                               | 0.00          |
| 09/03/2020 | R035 On 05-November-20 | 10.32  | Put          | Bond Future | 3358      | 3                             | 3358      | 3                               | 0.00          |
| 09/03/2020 | R035 On 05-November-20 | 10.33  | Put          | Bond Future | 3326      | 3                             | 3326      | 3                               | 0.00          |
| 09/03/2020 | R035 On 05-November-20 | 10.34  | Put          | Bond Future | 3295      | 3                             | 3295      | 3                               | 0.00          |
| 09/03/2020 | R035 On 04-February-21 |        |              | Bond Future | 10.39     | 94.1126                       | 10.3850   | 94.1126                         | 0.00          |
| 09/03/2020 | R035 On 04-February-21 | 10.14  | Call         | Bond Future | 3380      | 4                             | 3380      | 4                               | 0.00          |
| 09/03/2020 | R035 On 04-February-21 | 10.06  | Call         | Bond Future | 3136      | 4                             | 3136      | 4                               | 0.00          |
| 09/03/2020 | R035 On 04-February-21 | 10.05  | Call         | Bond Future | 3106      | 4                             | 3106      | 4                               | 0.00          |
| 09/03/2020 | R035 On 04-February-21 | 10.04  | Call         | Bond Future | 3077      | 4                             | 3077      | 4                               | 0.00          |
| 09/03/2020 | R035 On 04-February-21 | 11.14  | Call         | Bond Future | 7220      | 8                             | 7220      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | R035 On 04-February-21 | 10.05  | Put          | Bond Future | 5398      | 5                             | 5398      | 5                               | 0.00          |
| 09/03/2020 | R035 On 04-February-21 | 10.04  | Put          | Bond Future | 5438      | 5                             | 5438      | 5                               | 0.00          |
| 09/03/2020 | R035 On 04-February-21 | 10.14  | Put          | Bond Future | 5048      | 4                             | 5048      | 4                               | 650.00        |
| 09/03/2020 | R035 On 04-February-21 | 11.14  | Put          | Bond Future | 2354      | 2                             | 2354      | 2                               | 650.00        |
| 09/03/2020 | R035 On 04-February-21 | 10.06  | Put          | Bond Future | 5358      | 5                             | 5358      | 5                               | 0.00          |
| 09/03/2020 | R186 On 07-May-20      |        |              | Bond Future | 8.22      | 116.5493                      | 8.2183    | 116.5493                        | 87,159.00     |
| 09/03/2020 | R186 On 07-May-20      | 8.08   | Call         | Bond Future | 880       | 1                             | 880       | 1                               | 0.00          |
| 09/03/2020 | R186 On 07-May-20      | 8.50   | Call         | Bond Future | 2161      | 3                             | 2161      | 3                               | 0.00          |
| 09/03/2020 | R186 On 07-May-20      | 8.93   | Call         | Bond Future | 3974      | 5                             | 3974      | 5                               | 0.00          |
| 09/03/2020 | R186 On 07-May-20      | 8.09   | Call         | Bond Future | 903       | 1                             | 903       | 1                               | 0.00          |
| 09/03/2020 | R186 On 07-May-20      | 7.90   | Call         | Bond Future | 532       | 1                             | 532       | 1                               | 0.00          |
| 09/03/2020 | R186 On 07-May-20      | 8.28   | Call         | Bond Future | 1410      | 2                             | 1410      | 2                               | 0.00          |
| 09/03/2020 | R186 On 07-May-20      | 8.07   | Call         | Bond Future | 858       | 1                             | 858       | 1                               | 0.00          |
| 09/03/2020 | R186 On 07-May-20      | 7.60   | Call         | Bond Future | 187       | 0                             | 187       | 0                               | 0.00          |
| 09/03/2020 | R186 On 07-May-20      | 8.07   | Put          | Bond Future | 1660      | 1                             | 1660      | 1                               | 0.00          |
| 09/03/2020 | R186 On 07-May-20      | 7.60   | Put          | Bond Future | 3581      | 3                             | 3581      | 3                               | 0.00          |
| 09/03/2020 | R186 On 07-May-20      | 8.93   | Put          | Bond Future | 225       | 0                             | 225       | 0                               | 0.00          |
| 09/03/2020 | R186 On 07-May-20      | 8.09   | Put          | Bond Future | 1597      | 1                             | 1597      | 1                               | 0.00          |
| 09/03/2020 | R186 On 07-May-20      | 7.90   | Put          | Bond Future | 2263      | 2                             | 2263      | 2                               | 2,500.00      |
| 09/03/2020 | R186 On 07-May-20      | 8.28   | Put          | Bond Future | 1079      | 1                             | 1079      | 1                               | 0.00          |
| 09/03/2020 | R186 On 07-May-20      | 8.50   | Put          | Bond Future | 658       | 0                             | 658       | 0                               | 23,172.00     |
| 09/03/2020 | R186 On 07-May-20      | 8.08   | Put          | Bond Future | 1628      | 1                             | 1628      | 1                               | 0.00          |
| 09/03/2020 | R186 On 06-August-20   |        |              | Bond Future | 8.28      | 113.3243                      | 8.2751    | 113.3243                        | 1,870.00      |
| 09/03/2020 | R186 On 06-August-20   | 8.37   | Call         | Bond Future | 2183      | 3                             | 2183      | 3                               | 0.00          |
| 09/03/2020 | R186 On 06-August-20   | 8.25   | Call         | Bond Future | 1841      | 2                             | 1841      | 2                               | 0.00          |
| 09/03/2020 | R186 On 06-August-20   | 8.38   | Call         | Bond Future | 2213      | 3                             | 2213      | 3                               | 0.00          |
| 09/03/2020 | R186 On 06-August-20   | 8.36   | Call         | Bond Future | 2154      | 3                             | 2154      | 3                               | 0.00          |
| 09/03/2020 | R186 On 06-August-20   | 8.36   | Put          | Bond Future | 1713      | 1                             | 1713      | 1                               | 0.00          |
| 09/03/2020 | R186 On 06-August-20   | 8.25   | Put          | Bond Future | 1971      | 2                             | 1971      | 2                               | 3,150.00      |
| 09/03/2020 | R186 On 06-August-20   | 8.38   | Put          | Bond Future | 1670      | 1                             | 1670      | 1                               | 0.00          |
| 09/03/2020 | R186 On 06-August-20   | 8.37   | Put          | Bond Future | 1691      | 1                             | 1691      | 1                               | 0.00          |
| 09/03/2020 | R186 On 05-November-20 |        |              | Bond Future | 8.33      | 115.3050                      | 8.3345    | 115.3050                        | 0.00          |
| 09/03/2020 | R186 On 05-November-20 | 8.66   | Call         | Bond Future | 3115      | 4                             | 3115      | 4                               | 0.00          |
| 09/03/2020 | R186 On 05-November-20 | 8.65   | Call         | Bond Future | 3083      | 4                             | 3083      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | R186 On 05-November-20 | 8.64   | Call         | Bond Future | 3051      | 4                             | 3051      | 4                               | 0.00          |
| 09/03/2020 | R186 On 05-November-20 | 8.34   | Call         | Bond Future | 2174      | 3                             | 2174      | 3                               | 3,500.00      |
| 09/03/2020 | R186 On 05-November-20 | 9.26   | Call         | Bond Future | 5280      | 6                             | 5280      | 6                               | 0.00          |
| 09/03/2020 | R186 On 05-November-20 | 7.84   | Call         | Bond Future | 1083      | 1                             | 1083      | 1                               | 3,500.00      |
| 09/03/2020 | R186 On 05-November-20 | 8.34   | Put          | Bond Future | 2146      | 2                             | 2146      | 2                               | 0.00          |
| 09/03/2020 | R186 On 05-November-20 | 9.26   | Put          | Bond Future | 759       | 1                             | 759       | 1                               | 3,500.00      |
| 09/03/2020 | R186 On 05-November-20 | 7.84   | Put          | Bond Future | 3599      | 3                             | 3599      | 3                               | 0.00          |
| 09/03/2020 | R186 On 05-November-20 | 8.65   | Put          | Bond Future | 1515      | 1                             | 1515      | 1                               | 0.00          |
| 09/03/2020 | R186 On 05-November-20 | 8.64   | Put          | Bond Future | 1532      | 1                             | 1532      | 1                               | 0.00          |
| 09/03/2020 | R186 On 05-November-20 | 8.66   | Put          | Bond Future | 1498      | 1                             | 1498      | 1                               | 0.00          |
| 09/03/2020 | R186 On 04-February-21 |        |              | Bond Future | 8.40      | 112.0400                      | 8.4016    | 112.0400                        | 0.00          |
| 09/03/2020 | R186 On 04-February-21 | 8.15   | Call         | Bond Future | 1934      | 2                             | 1934      | 2                               | 0.00          |
| 09/03/2020 | R186 On 04-February-21 | 8.16   | Call         | Bond Future | 1956      | 2                             | 1956      | 2                               | 0.00          |
| 09/03/2020 | R186 On 04-February-21 | 8.17   | Call         | Bond Future | 1979      | 2                             | 1979      | 2                               | 0.00          |
| 09/03/2020 | R186 On 04-February-21 | 8.16   | Put          | Bond Future | 3131      | 3                             | 3131      | 3                               | 0.00          |
| 09/03/2020 | R186 On 04-February-21 | 8.17   | Put          | Bond Future | 3105      | 3                             | 3105      | 3                               | 0.00          |
| 09/03/2020 | R186 On 04-February-21 | 8.15   | Put          | Bond Future | 3158      | 3                             | 3158      | 3                               | 0.00          |
| 09/03/2020 | R197 On 07-May-20      |        |              | Bond Future | 308.01    | 309.7850                      | 308.0148  | 309.7850                        | 2,507.00      |
| 09/03/2020 | R197 On 06-August-20   |        |              | Bond Future | 305.79    | 307.5881                      | 305.7860  | 307.5881                        | 0.00          |
| 09/03/2020 | R197 On 05-November-20 |        |              | Bond Future | 311.20    | 313.0366                      | 311.2029  | 313.0366                        | 0.00          |
| 09/03/2020 | R197 On 04-February-21 |        |              | Bond Future | 308.77    | 310.6400                      | 308.7739  | 310.6400                        | 0.00          |
| 09/03/2020 | R202 On 07-May-20      |        |              | Bond Future | 224.89    | 225.9735                      | 224.8934  | 225.9735                        | 8,502.00      |
| 09/03/2020 | R202 On 06-August-20   |        |              | Bond Future | 224.82    | 225.9169                      | 224.8176  | 225.9169                        | 0.00          |
| 09/03/2020 | R202 On 05-November-20 |        |              | Bond Future | 228.80    | 229.9187                      | 228.8003  | 229.9187                        | 0.00          |
| 09/03/2020 | R202 On 04-February-21 |        |              | Bond Future | 228.65    | 229.7852                      | 228.6471  | 229.7852                        | 0.00          |
| 09/03/2020 | R208 On 07-May-20      |        |              | Bond Future | 5.88      | 101.4800                      | 5.8774    | 101.4800                        | 17,475.00     |
| 09/03/2020 | R208 On 07-May-20      | 4.82   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/03/2020 | R208 On 07-May-20      | 4.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/03/2020 | R208 On 07-May-20      | 4.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/03/2020 | R208 On 07-May-20      | 4.81   | Put          | Bond Future | 921       | 1                             | 921       | 1                               | 0.00          |
| 09/03/2020 | R208 On 07-May-20      | 4.80   | Put          | Bond Future | 930       | 1                             | 930       | 1                               | 0.00          |
| 09/03/2020 | R208 On 07-May-20      | 4.82   | Put          | Bond Future | 913       | 1                             | 913       | 1                               | 0.00          |
| 09/03/2020 | R208 On 06-August-20   |        |              | Bond Future | 5.36      | 103.2893                      | 5.3595    | 103.2893                        | 0.00          |
| 09/03/2020 | R208 On 06-August-20   | 5.56   | Call         | Bond Future | 192       | 0                             | 192       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | R208 On 06-August-20   | 5.57   | Call         | Bond Future | 196       | 0                             | 196       | 0                               | 0.00          |
| 09/03/2020 | R208 On 06-August-20   | 5.55   | Call         | Bond Future | 187       | 0                             | 187       | 0                               | 0.00          |
| 09/03/2020 | R208 On 06-August-20   | 5.55   | Put          | Bond Future | 69        | 0                             | 69        | 0                               | 0.00          |
| 09/03/2020 | R208 On 06-August-20   | 5.56   | Put          | Bond Future | 67        | 0                             | 67        | 0                               | 0.00          |
| 09/03/2020 | R208 On 06-August-20   | 5.57   | Put          | Bond Future | 66        | 0                             | 66        | 0                               | 0.00          |
| 09/03/2020 | R208 On 05-November-20 |        |              | Bond Future | 4.21      | 101.6930                      | 4.2061    | 101.6930                        | 0.00          |
| 09/03/2020 | R208 On 05-November-20 | 4.79   | Call         | Bond Future | 246       | 0                             | 246       | 0                               | 0.00          |
| 09/03/2020 | R208 On 05-November-20 | 4.78   | Call         | Bond Future | 243       | 0                             | 243       | 0                               | 0.00          |
| 09/03/2020 | R208 On 05-November-20 | 4.77   | Call         | Bond Future | 240       | 0                             | 240       | 0                               | 0.00          |
| 09/03/2020 | R208 On 05-November-20 | 4.78   | Put          | Bond Future | 21        | 0                             | 21        | 0                               | 0.00          |
| 09/03/2020 | R208 On 05-November-20 | 4.77   | Put          | Bond Future | 22        | 0                             | 22        | 0                               | 0.00          |
| 09/03/2020 | R208 On 05-November-20 | 4.79   | Put          | Bond Future | 21        | 0                             | 21        | 0                               | 0.00          |
| 09/03/2020 | R209 On 07-May-20      |        |              | Bond Future | 10.15     | 71.0996                       | 10.1523   | 71.0996                         | 69,389.00     |
| 09/03/2020 | R209 On 07-May-20      | 9.45   | Call         | Bond Future | 270       | 0                             | 270       | 0                               | 0.00          |
| 09/03/2020 | R209 On 07-May-20      | 9.47   | Call         | Bond Future | 289       | 0                             | 289       | 0                               | 0.00          |
| 09/03/2020 | R209 On 07-May-20      | 9.46   | Call         | Bond Future | 279       | 0                             | 279       | 0                               | 0.00          |
| 09/03/2020 | R209 On 07-May-20      | 9.46   | Put          | Bond Future | 4629      | 4                             | 4629      | 4                               | 0.00          |
| 09/03/2020 | R209 On 07-May-20      | 9.47   | Put          | Bond Future | 4573      | 4                             | 4573      | 4                               | 0.00          |
| 09/03/2020 | R209 On 07-May-20      | 9.45   | Put          | Bond Future | 4685      | 4                             | 4685      | 4                               | 0.00          |
| 09/03/2020 | R209 On 06-August-20   |        |              | Bond Future | 10.24     | 72.3673                       | 10.2392   | 72.3673                         | 200.00        |
| 09/03/2020 | R209 On 06-August-20   | 5.57   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/03/2020 | R209 On 06-August-20   | 5.56   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/03/2020 | R209 On 06-August-20   | 5.55   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/03/2020 | R209 On 06-August-20   | 5.56   | Put          | Bond Future | 37934     | 37                            | 37934     | 37                              | 0.00          |
| 09/03/2020 | R209 On 06-August-20   | 5.55   | Put          | Bond Future | 38043     | 37                            | 38043     | 37                              | 0.00          |
| 09/03/2020 | R209 On 06-August-20   | 5.57   | Put          | Bond Future | 37826     | 37                            | 37826     | 37                              | 0.00          |
| 09/03/2020 | R209 On 05-November-20 |        |              | Bond Future | 10.33     | 70.4823                       | 10.3280   | 70.4823                         | 0.00          |
| 09/03/2020 | R209 On 05-November-20 | 10.00  | Call         | Bond Future | 2183      | 3                             | 2183      | 3                               | 0.00          |
| 09/03/2020 | R209 On 05-November-20 | 10.02  | Call         | Bond Future | 2233      | 3                             | 2233      | 3                               | 0.00          |
| 09/03/2020 | R209 On 05-November-20 | 10.01  | Call         | Bond Future | 2208      | 3                             | 2208      | 3                               | 0.00          |
| 09/03/2020 | R209 On 05-November-20 | 10.01  | Put          | Bond Future | 4102      | 4                             | 4102      | 4                               | 0.00          |
| 09/03/2020 | R209 On 05-November-20 | 10.02  | Put          | Bond Future | 4067      | 4                             | 4067      | 4                               | 0.00          |
| 09/03/2020 | R209 On 05-November-20 | 10.00  | Put          | Bond Future | 4138      | 4                             | 4138      | 4                               | 0.00          |
| 09/03/2020 | R209 On 04-February-21 |        |              | Bond Future | 10.42     | 71.7269                       | 10.4221   | 71.7269                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | R209 On 04-February-21 | 10.11  | Call         | Bond Future | 2841      | 3                             | 2841      | 3                               | 0.00          |
| 09/03/2020 | R209 On 04-February-21 | 10.12  | Call         | Bond Future | 2868      | 3                             | 2868      | 3                               | 0.00          |
| 09/03/2020 | R209 On 04-February-21 | 10.10  | Call         | Bond Future | 2815      | 3                             | 2815      | 3                               | 0.00          |
| 09/03/2020 | R209 On 04-February-21 | 10.10  | Put          | Bond Future | 4706      | 4                             | 4706      | 4                               | 0.00          |
| 09/03/2020 | R209 On 04-February-21 | 10.11  | Put          | Bond Future | 4673      | 4                             | 4673      | 4                               | 0.00          |
| 09/03/2020 | R209 On 04-February-21 | 10.12  | Put          | Bond Future | 4639      | 4                             | 4639      | 4                               | 0.00          |
| 09/03/2020 | R210 On 07-May-20      |        |              | Bond Future | 187.30    | 187.2974                      | 187.2964  | 187.2974                        | 1,935.00      |
| 09/03/2020 | R210 On 06-August-20   |        |              | Bond Future | 190.68    | 190.6827                      | 190.6818  | 190.6827                        | 0.00          |
| 09/03/2020 | R210 On 05-November-20 |        |              | Bond Future | 191.34    | 191.3372                      | 191.3365  | 191.3372                        | 0.00          |
| 09/03/2020 | R210 On 04-February-21 |        |              | Bond Future | 194.76    | 194.7611                      | 194.7606  | 194.7611                        | 0.00          |
| 09/03/2020 | R212 On 07-May-20      |        |              | Bond Future | 164.50    | 165.3513                      | 164.5032  | 165.3513                        | 6,719.00      |
| 09/03/2020 | R212 On 06-August-20   |        |              | Bond Future | 165.18    | 166.0443                      | 165.1809  | 166.0443                        | 0.00          |
| 09/03/2020 | R212 On 05-November-20 |        |              | Bond Future | 168.11    | 168.9855                      | 168.1070  | 168.9855                        | 0.00          |
| 09/03/2020 | R212 On 04-February-21 |        |              | Bond Future | 168.79    | 169.6799                      | 168.7860  | 169.6799                        | 0.00          |
| 09/03/2020 | R213 On 07-May-20      |        |              | Bond Future | 9.51      | 85.7100                       | 9.5125    | 85.7100                         | 15,444.00     |
| 09/03/2020 | R213 On 07-May-20      | 9.00   | Call         | Bond Future | 432       | 1                             | 432       | 1                               | 0.00          |
| 09/03/2020 | R213 On 07-May-20      | 9.02   | Call         | Bond Future | 459       | 1                             | 459       | 1                               | 0.00          |
| 09/03/2020 | R213 On 07-May-20      | 9.01   | Call         | Bond Future | 445       | 1                             | 445       | 1                               | 0.00          |
| 09/03/2020 | R213 On 07-May-20      | 9.00   | Put          | Bond Future | 3530      | 3                             | 3530      | 3                               | 0.00          |
| 09/03/2020 | R213 On 07-May-20      | 9.02   | Put          | Bond Future | 3434      | 3                             | 3434      | 3                               | 0.00          |
| 09/03/2020 | R213 On 07-May-20      | 9.01   | Put          | Bond Future | 3482      | 3                             | 3482      | 3                               | 0.00          |
| 09/03/2020 | R213 On 06-August-20   |        |              | Bond Future | 9.59      | 87.2381                       | 9.5933    | 87.2381                         | 300.00        |
| 09/03/2020 | R213 On 06-August-20   | 9.29   | Call         | Bond Future | 1571      | 2                             | 1571      | 2                               | 0.00          |
| 09/03/2020 | R213 On 06-August-20   | 9.31   | Call         | Bond Future | 1619      | 2                             | 1619      | 2                               | 0.00          |
| 09/03/2020 | R213 On 06-August-20   | 9.30   | Call         | Bond Future | 1595      | 2                             | 1595      | 2                               | 0.00          |
| 09/03/2020 | R213 On 06-August-20   | 9.30   | Put          | Bond Future | 3316      | 3                             | 3316      | 3                               | 0.00          |
| 09/03/2020 | R213 On 06-August-20   | 9.31   | Put          | Bond Future | 3281      | 3                             | 3281      | 3                               | 0.00          |
| 09/03/2020 | R213 On 06-August-20   | 9.29   | Put          | Bond Future | 3352      | 3                             | 3352      | 3                               | 0.00          |
| 09/03/2020 | R213 On 05-November-20 |        |              | Bond Future | 9.68      | 85.2147                       | 9.6808    | 85.2147                         | 0.00          |
| 09/03/2020 | R213 On 05-November-20 | 9.59   | Call         | Bond Future | 2577      | 3                             | 2577      | 3                               | 0.00          |
| 09/03/2020 | R213 On 05-November-20 | 9.60   | Call         | Bond Future | 2605      | 3                             | 2605      | 3                               | 0.00          |
| 09/03/2020 | R213 On 05-November-20 | 9.61   | Call         | Bond Future | 2633      | 3                             | 2633      | 3                               | 0.00          |
| 09/03/2020 | R213 On 05-November-20 | 9.61   | Put          | Bond Future | 3037      | 3                             | 3037      | 3                               | 0.00          |
| 09/03/2020 | R213 On 05-November-20 | 9.59   | Put          | Bond Future | 3094      | 3                             | 3094      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | R213 On 05-November-20 | 9.60   | Put          | Bond Future | 3065      | 3                             | 3065      | 3                               | 0.00          |
| 09/03/2020 | R213 On 04-February-21 |        |              | Bond Future | 9.78      | 86.7198                       | 9.7770    | 86.7198                         | 0.00          |
| 09/03/2020 | R213 On 04-February-21 | 9.41   | Call         | Bond Future | 2412      | 3                             | 2412      | 3                               | 0.00          |
| 09/03/2020 | R213 On 04-February-21 | 9.40   | Call         | Bond Future | 2388      | 3                             | 2388      | 3                               | 0.00          |
| 09/03/2020 | R213 On 04-February-21 | 9.39   | Call         | Bond Future | 2364      | 3                             | 2364      | 3                               | 0.00          |
| 09/03/2020 | R213 On 04-February-21 | 9.40   | Put          | Bond Future | 4520      | 4                             | 4520      | 4                               | 0.00          |
| 09/03/2020 | R213 On 04-February-21 | 9.39   | Put          | Bond Future | 4553      | 4                             | 4553      | 4                               | 0.00          |
| 09/03/2020 | R213 On 04-February-21 | 9.41   | Put          | Bond Future | 4486      | 4                             | 4486      | 4                               | 0.00          |
| 09/03/2020 | R214 On 07-May-20      |        |              | Bond Future | 10.33     | 69.6347                       | 10.3293   | 69.6347                         | 18,901.00     |
| 09/03/2020 | R214 On 07-May-20      | 9.76   | Call         | Bond Future | 428       | 1                             | 428       | 1                               | 0.00          |
| 09/03/2020 | R214 On 07-May-20      | 9.77   | Call         | Bond Future | 442       | 1                             | 442       | 1                               | 0.00          |
| 09/03/2020 | R214 On 07-May-20      | 9.75   | Call         | Bond Future | 415       | 1                             | 415       | 1                               | 0.00          |
| 09/03/2020 | R214 On 07-May-20      | 9.91   | Call         | Bond Future | 671       | 1                             | 671       | 1                               | 1,250.00      |
| 09/03/2020 | R214 On 07-May-20      | 10.66  | Call         | Bond Future | 2971      | 4                             | 2971      | 4                               | 0.00          |
| 09/03/2020 | R214 On 07-May-20      | 9.31   | Call         | Bond Future | 82        | 0                             | 82        | 0                               | 1,250.00      |
| 09/03/2020 | R214 On 07-May-20      | 9.91   | Put          | Bond Future | 3373      | 3                             | 3373      | 3                               | 0.00          |
| 09/03/2020 | R214 On 07-May-20      | 9.75   | Put          | Bond Future | 4193      | 4                             | 4193      | 4                               | 0.00          |
| 09/03/2020 | R214 On 07-May-20      | 9.31   | Put          | Bond Future | 6957      | 6                             | 6957      | 6                               | 0.00          |
| 09/03/2020 | R214 On 07-May-20      | 10.66  | Put          | Bond Future | 955       | 1                             | 955       | 1                               | 1,250.00      |
| 09/03/2020 | R214 On 07-May-20      | 9.76   | Put          | Bond Future | 4139      | 4                             | 4139      | 4                               | 0.00          |
| 09/03/2020 | R214 On 07-May-20      | 9.77   | Put          | Bond Future | 4085      | 3                             | 4085      | 3                               | 0.00          |
| 09/03/2020 | R214 On 06-August-20   |        |              | Bond Future | 10.41     | 70.8762                       | 10.4129   | 70.8762                         | 300.00        |
| 09/03/2020 | R214 On 06-August-20   | 9.97   | Call         | Bond Future | 1522      | 2                             | 1522      | 2                               | 0.00          |
| 09/03/2020 | R214 On 06-August-20   | 9.98   | Call         | Bond Future | 1546      | 2                             | 1546      | 2                               | 0.00          |
| 09/03/2020 | R214 On 06-August-20   | 9.99   | Call         | Bond Future | 1569      | 2                             | 1569      | 2                               | 0.00          |
| 09/03/2020 | R214 On 06-August-20   | 9.99   | Put          | Bond Future | 4258      | 4                             | 4258      | 4                               | 0.00          |
| 09/03/2020 | R214 On 06-August-20   | 9.97   | Put          | Bond Future | 4342      | 4                             | 4342      | 4                               | 0.00          |
| 09/03/2020 | R214 On 06-August-20   | 9.98   | Put          | Bond Future | 4300      | 4                             | 4300      | 4                               | 0.00          |
| 09/03/2020 | R214 On 05-November-20 |        |              | Bond Future | 10.50     | 68.8202                       | 10.5006   | 68.8202                         | 0.00          |
| 09/03/2020 | R214 On 05-November-20 | 10.25  | Call         | Bond Future | 2557      | 3                             | 2557      | 3                               | 0.00          |
| 09/03/2020 | R214 On 05-November-20 | 10.26  | Call         | Bond Future | 2585      | 3                             | 2585      | 3                               | 0.00          |
| 09/03/2020 | R214 On 05-November-20 | 10.24  | Call         | Bond Future | 2529      | 3                             | 2529      | 3                               | 0.00          |
| 09/03/2020 | R214 On 05-November-20 | 10.24  | Put          | Bond Future | 4144      | 4                             | 4144      | 4                               | 0.00          |
| 09/03/2020 | R214 On 05-November-20 | 10.25  | Put          | Bond Future | 4108      | 4                             | 4108      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | R214 On 05-November-20 | 10.26  | Put          | Bond Future | 4073      | 4                             | 4073      | 4                               | 0.00          |
| 09/03/2020 | R214 On 04-February-21 |        |              | Bond Future | 10.60     | 70.0356                       | 10.5952   | 70.0356                         | 0.00          |
| 09/03/2020 | R214 On 04-February-21 | 10.31  | Call         | Bond Future | 3058      | 4                             | 3058      | 4                               | 0.00          |
| 09/03/2020 | R214 On 04-February-21 | 10.33  | Call         | Bond Future | 3114      | 4                             | 3114      | 4                               | 0.00          |
| 09/03/2020 | R214 On 04-February-21 | 10.32  | Call         | Bond Future | 3086      | 4                             | 3086      | 4                               | 0.00          |
| 09/03/2020 | R214 On 04-February-21 | 10.32  | Put          | Bond Future | 4767      | 4                             | 4767      | 4                               | 0.00          |
| 09/03/2020 | R214 On 04-February-21 | 10.33  | Put          | Bond Future | 4733      | 4                             | 4733      | 4                               | 0.00          |
| 09/03/2020 | R214 On 04-February-21 | 10.31  | Put          | Bond Future | 4802      | 4                             | 4802      | 4                               | 0.00          |
| 09/03/2020 | R248 On 07-May-20      |        |              | Bond Future | 10.44     | 87.5608                       | 10.4416   | 87.5608                         | 91,445.00     |
| 09/03/2020 | R248 On 07-May-20      | 9.77   | Call         | Bond Future | 334       | 1                             | 334       | 1                               | 0.00          |
| 09/03/2020 | R248 On 07-May-20      | 10.70  | Call         | Bond Future | 3303      | 4                             | 3303      | 4                               | 0.00          |
| 09/03/2020 | R248 On 07-May-20      | 9.79   | Call         | Bond Future | 361       | 1                             | 361       | 1                               | 0.00          |
| 09/03/2020 | R248 On 07-May-20      | 10.20  | Call         | Bond Future | 1257      | 2                             | 1257      | 2                               | 0.00          |
| 09/03/2020 | R248 On 07-May-20      | 9.69   | Call         | Bond Future | 241       | 0                             | 241       | 0                               | 300.00        |
| 09/03/2020 | R248 On 07-May-20      | 9.78   | Call         | Bond Future | 347       | 1                             | 347       | 1                               | 0.00          |
| 09/03/2020 | R248 On 07-May-20      | 9.78   | Put          | Bond Future | 5801      | 5                             | 5801      | 5                               | 0.00          |
| 09/03/2020 | R248 On 07-May-20      | 10.20  | Put          | Bond Future | 3180      | 3                             | 3180      | 3                               | 300.00        |
| 09/03/2020 | R248 On 07-May-20      | 9.69   | Put          | Bond Future | 6485      | 6                             | 6485      | 6                               | 0.00          |
| 09/03/2020 | R248 On 07-May-20      | 9.77   | Put          | Bond Future | 5875      | 5                             | 5875      | 5                               | 0.00          |
| 09/03/2020 | R248 On 07-May-20      | 10.70  | Put          | Bond Future | 1327      | 1                             | 1327      | 1                               | 300.00        |
| 09/03/2020 | R248 On 07-May-20      | 9.79   | Put          | Bond Future | 5728      | 5                             | 5728      | 5                               | 0.00          |
| 09/03/2020 | R248 On 06-August-20   |        |              | Bond Future | 10.53     | 89.1220                       | 10.5287   | 89.1220                         | 400.00        |
| 09/03/2020 | R248 On 06-August-20   | 9.25   | Call         | Bond Future | 261       | 0                             | 261       | 0                               | 20,640.00     |
| 09/03/2020 | R248 On 06-August-20   | 10.18  | Call         | Bond Future | 2002      | 2                             | 2002      | 2                               | 0.00          |
| 09/03/2020 | R248 On 06-August-20   | 10.20  | Call         | Bond Future | 2066      | 3                             | 2066      | 3                               | 0.00          |
| 09/03/2020 | R248 On 06-August-20   | 9.00   | Call         | Bond Future | 132       | 0                             | 132       | 0                               | 3,000.00      |
| 09/03/2020 | R248 On 06-August-20   | 10.19  | Call         | Bond Future | 2033      | 3                             | 2033      | 3                               | 0.00          |
| 09/03/2020 | R248 On 06-August-20   | 10.19  | Put          | Bond Future | 4710      | 4                             | 4710      | 4                               | 0.00          |
| 09/03/2020 | R248 On 06-August-20   | 10.20  | Put          | Bond Future | 4661      | 4                             | 4661      | 4                               | 0.00          |
| 09/03/2020 | R248 On 06-August-20   | 9.00   | Put          | Bond Future | 13495     | 12                            | 13495     | 12                              | 0.00          |
| 09/03/2020 | R248 On 06-August-20   | 10.18  | Put          | Bond Future | 4760      | 4                             | 4760      | 4                               | 0.00          |
| 09/03/2020 | R248 On 06-August-20   | 9.25   | Put          | Bond Future | 11198     | 10                            | 11198     | 10                              | 0.00          |
| 09/03/2020 | R248 On 05-November-20 |        |              | Bond Future | 10.62     | 86.2442                       | 10.6201   | 86.2442                         | 0.00          |
| 09/03/2020 | R248 On 05-November-20 | 10.04  | Call         | Bond Future | 1992      | 2                             | 1992      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2020 | R248 On 05-November-20 | 10.03  | Call         | Bond Future | 1964      | 2                             | 1964      | 2                               | 0.00          |
| 09/03/2020 | R248 On 05-November-20 | 10.02  | Call         | Bond Future | 1937      | 2                             | 1937      | 2                               | 0.00          |
| 09/03/2020 | R248 On 05-November-20 | 10.03  | Put          | Bond Future | 6651      | 6                             | 6651      | 6                               | 0.00          |
| 09/03/2020 | R248 On 05-November-20 | 10.02  | Put          | Bond Future | 6707      | 6                             | 6707      | 6                               | 0.00          |
| 09/03/2020 | R248 On 05-November-20 | 10.04  | Put          | Bond Future | 6595      | 6                             | 6595      | 6                               | 0.00          |
| 09/03/2020 | R248 On 04-February-21 |        |              | Bond Future | 10.72     | 87.7673                       | 10.7187   | 87.7673                         | 0.00          |
| 09/03/2020 | R248 On 04-February-21 | 10.46  | Call         | Bond Future | 3797      | 4                             | 3797      | 4                               | 0.00          |
| 09/03/2020 | R248 On 04-February-21 | 10.47  | Call         | Bond Future | 3831      | 4                             | 3831      | 4                               | 0.00          |
| 09/03/2020 | R248 On 04-February-21 | 10.48  | Call         | Bond Future | 3866      | 4                             | 3866      | 4                               | 0.00          |
| 09/03/2020 | R248 On 04-February-21 | 10.48  | Put          | Bond Future | 5677      | 5                             | 5677      | 5                               | 0.00          |
| 09/03/2020 | R248 On 04-February-21 | 10.46  | Put          | Bond Future | 5763      | 5                             | 5763      | 5                               | 0.00          |
| 09/03/2020 | R248 On 04-February-21 | 10.47  | Put          | Bond Future | 5720      | 5                             | 5720      | 5                               | 0.00          |