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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/07/2021 TO: 07/07/2021

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | 2025 On 05-August-21   |        |              | Bond Future        | 153.21    | 153.0001                      | 153.2062  | 153.0001                        | 4,808.00      |
| 07/07/2021 | 2025 On 04-November-21 |        |              | Bond Future        | 154.90    | 154.6892                      | 154.8957  | 154.6892                        | 0.00          |
| 07/07/2021 | 2025 On 03-February-22 |        |              | Bond Future        | 155.15    | 154.9407                      | 155.1482  | 154.9407                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | 2025 On 05-May-22      |        |              | Bond Future | 157.02    | 156.8117                      | 157.0209  | 156.8117                        | 0.00          |
| 07/07/2021 | 2029 On 05-August-21   |        |              | Bond Future | 113.79    | 113.5682                      | 113.7918  | 113.5682                        | 3,031.00      |
| 07/07/2021 | 2029 On 04-November-21 |        |              | Bond Future | 113.88    | 113.6533                      | 113.8778  | 113.6533                        | 0.00          |
| 07/07/2021 | 2029 On 03-February-22 |        |              | Bond Future | 115.22    | 114.9912                      | 115.2174  | 114.9912                        | 0.00          |
| 07/07/2021 | 2029 On 05-May-22      |        |              | Bond Future | 115.42    | 115.1895                      | 115.4178  | 115.1895                        | 0.00          |
| 07/07/2021 | 2030 On 05-August-21   |        |              | Bond Future | 8.96      | 94.4933                       | 94.6456   | 94.4933                         | 101,865.00    |
| 07/07/2021 | 2030 On 05-August-21   | 10.43  | Call         | Bond Future | 7872      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | 2030 On 05-August-21   | 8.50   | Call         | Bond Future | 293       | 0                             | 0         | 0                               | 5,000.00      |
| 07/07/2021 | 2030 On 05-August-21   | 9.50   | Call         | Bond Future | 3277      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | 2030 On 05-August-21   | 9.75   | Call         | Bond Future | 4468      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | 2030 On 05-August-21   | 8.95   | Call         | Bond Future | 1176      | 1                             | 1         | 1                               | 600.00        |
| 07/07/2021 | 2030 On 05-August-21   | 10.30  | Call         | Bond Future | 7221      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | 2030 On 05-August-21   | 7.70   | Call         | Bond Future | 4         | 0                             | 0         | 0                               | 200.00        |
| 07/07/2021 | 2030 On 05-August-21   | 10.42  | Call         | Bond Future | 7822      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | 2030 On 05-August-21   | 10.41  | Call         | Bond Future | 7772      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | 2030 On 05-August-21   | 10.15  | Call         | Bond Future | 6466      | 6                             | 6         | 6                               | 0.00          |
| 07/07/2021 | 2030 On 05-August-21   | 8.83   | Call         | Bond Future | 864       | 1                             | 1         | 1                               | 479.00        |
| 07/07/2021 | 2030 On 05-August-21   | 9.45   | Call         | Bond Future | 3051      | 3                             | 3         | 3                               | 600.00        |
| 07/07/2021 | 2030 On 05-August-21   | 12.10  | Call         | Bond Future | 15770     | 16                            | 16        | 16                              | 0.00          |
| 07/07/2021 | 2030 On 05-August-21   | 9.15   | Call         | Bond Future | 1824      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2030 On 05-August-21   | 8.78   | Call         | Bond Future | 751       | 1                             | 1         | 1                               | 200.00        |
| 07/07/2021 | 2030 On 05-August-21   | 7.70   | Put          | Bond Future | 7435      | 8                             | 7         | 8                               | 0.00          |
| 07/07/2021 | 2030 On 05-August-21   | 9.15   | Put          | Bond Future | 735       | 1                             | 1         | 1                               | 7,500.00      |
| 07/07/2021 | 2030 On 05-August-21   | 8.50   | Put          | Bond Future | 2906      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | 2030 On 05-August-21   | 12.10  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 600.00        |
| 07/07/2021 | 2030 On 05-August-21   | 10.30  | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 200.00        |
| 07/07/2021 | 2030 On 05-August-21   | 8.78   | Put          | Bond Future | 1746      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2030 On 05-August-21   | 10.41  | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2030 On 05-August-21   | 10.42  | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2030 On 05-August-21   | 8.95   | Put          | Bond Future | 1206      | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | 2030 On 05-August-21   | 9.45   | Put          | Bond Future | 315       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | 2030 On 05-August-21   | 9.75   | Put          | Bond Future | 122       | 0                             | 0         | 0                               | 479.00        |
| 07/07/2021 | 2030 On 05-August-21   | 8.83   | Put          | Bond Future | 1574      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2030 On 05-August-21   | 9.50   | Put          | Bond Future | 270       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2030 On 05-August-21   | 10.15  | Put          | Bond Future | 29        | 0                             | 0         | 0                               | 479.00        |
| 07/07/2021 | 2030 On 05-August-21   | 10.43  | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2030 On 04-November-21 |        |              | Bond Future | 9.14      | 95.5137                       | 95.6664   | 95.5137                         | 0.00          |
| 07/07/2021 | 2030 On 04-November-21 | 8.77   | Call         | Bond Future | 1426      | 1                             | 1         | 1                               | 300.00        |
| 07/07/2021 | 2030 On 04-November-21 | 11.44  | Call         | Bond Future | 11645     | 11                            | 12        | 11                              | 0.00          |
| 07/07/2021 | 2030 On 04-November-21 | 10.61  | Call         | Bond Future | 7966      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | 2030 On 04-November-21 | 9.90   | Call         | Bond Future | 4955      | 5                             | 5         | 5                               | 29.00         |
| 07/07/2021 | 2030 On 04-November-21 | 10.59  | Call         | Bond Future | 7878      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | 2030 On 04-November-21 | 11.26  | Call         | Bond Future | 10855     | 11                            | 11        | 11                              | 0.00          |
| 07/07/2021 | 2030 On 04-November-21 | 9.20   | Call         | Bond Future | 2510      | 2                             | 3         | 2                               | 29.00         |
| 07/07/2021 | 2030 On 04-November-21 | 8.27   | Call         | Bond Future | 601       | 0                             | 1         | 0                               | 300.00        |
| 07/07/2021 | 2030 On 04-November-21 | 10.60  | Call         | Bond Future | 7922      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | 2030 On 04-November-21 | 10.60  | Put          | Bond Future | 385       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2030 On 04-November-21 | 10.59  | Put          | Bond Future | 390       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2030 On 04-November-21 | 8.77   | Put          | Bond Future | 3488      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | 2030 On 04-November-21 | 11.44  | Put          | Bond Future | 119       | 0                             | 0         | 0                               | 300.00        |
| 07/07/2021 | 2030 On 04-November-21 | 8.27   | Put          | Bond Future | 5522      | 6                             | 6         | 6                               | 0.00          |
| 07/07/2021 | 2030 On 04-November-21 | 9.20   | Put          | Bond Future | 2197      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2030 On 04-November-21 | 10.61  | Put          | Bond Future | 380       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2030 On 04-November-21 | 11.26  | Put          | Bond Future | 164       | 0                             | 0         | 0                               | 29.00         |
| 07/07/2021 | 2030 On 04-November-21 | 9.90   | Put          | Bond Future | 937       | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | 2030 On 03-February-22 |        |              | Bond Future | 9.34      | 92.6111                       | 92.7647   | 92.6111                         | 0.00          |
| 07/07/2021 | 2030 On 03-February-22 | 9.60   | Call         | Bond Future | 3751      | 3                             | 4         | 3                               | 1,000.00      |
| 07/07/2021 | 2030 On 03-February-22 | 10.85  | Call         | Bond Future | 8353      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | 2030 On 03-February-22 | 9.78   | Call         | Bond Future | 4330      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | 2030 On 03-February-22 | 9.43   | Call         | Bond Future | 3245      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | 2030 On 03-February-22 | 9.44   | Call         | Bond Future | 3273      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | 2030 On 03-February-22 | 8.85   | Call         | Bond Future | 1822      | 2                             | 2         | 2                               | 1,000.00      |
| 07/07/2021 | 2030 On 03-February-22 | 9.35   | Call         | Bond Future | 3022      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | 2030 On 03-February-22 | 8.39   | Call         | Bond Future | 1018      | 1                             | 1         | 1                               | 101.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | 2030 On 03-February-22 | 9.45   | Call         | Bond Future | 3302      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | 2030 On 03-February-22 | 9.45   | Put          | Bond Future | 2712      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | 2030 On 03-February-22 | 9.35   | Put          | Bond Future | 2957      | 3                             | 3         | 3                               | 101.00        |
| 07/07/2021 | 2030 On 03-February-22 | 8.39   | Put          | Bond Future | 6192      | 6                             | 6         | 6                               | 0.00          |
| 07/07/2021 | 2030 On 03-February-22 | 8.85   | Put          | Bond Future | 4439      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | 2030 On 03-February-22 | 9.44   | Put          | Bond Future | 2735      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | 2030 On 03-February-22 | 9.43   | Put          | Bond Future | 2759      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | 2030 On 03-February-22 | 9.78   | Put          | Bond Future | 2034      | 2                             | 2         | 2                               | 101.00        |
| 07/07/2021 | 2030 On 03-February-22 | 10.85  | Put          | Bond Future | 800       | 1                             | 1         | 1                               | 1,000.00      |
| 07/07/2021 | 2030 On 03-February-22 | 9.60   | Put          | Bond Future | 2381      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2030 On 05-May-22      |        |              | Bond Future | 9.54      | 93.7088                       | 93.8637   | 93.7088                         | 0.00          |
| 07/07/2021 | 2030 On 05-May-22      | 8.89   | Call         | Bond Future | 1902      | 2                             | 2         | 2                               | 1,800.00      |
| 07/07/2021 | 2030 On 05-May-22      | 11.04  | Call         | Bond Future | 8393      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | 2030 On 05-May-22      | 9.35   | Call         | Bond Future | 2905      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | 2030 On 05-May-22      | 10.20  | Call         | Bond Future | 5375      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | 2030 On 05-May-22      | 10.19  | Call         | Bond Future | 5341      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | 2030 On 05-May-22      | 8.14   | Call         | Bond Future | 823       | 1                             | 1         | 1                               | 1,800.00      |
| 07/07/2021 | 2030 On 05-May-22      | 9.95   | Call         | Bond Future | 4563      | 4                             | 5         | 4                               | 0.00          |
| 07/07/2021 | 2030 On 05-May-22      | 10.21  | Call         | Bond Future | 5408      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | 2030 On 05-May-22      | 8.47   | Call         | Bond Future | 1203      | 1                             | 1         | 1                               | 1,073.00      |
| 07/07/2021 | 2030 On 05-May-22      | 8.14   | Put          | Bond Future | 8336      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | 2030 On 05-May-22      | 10.21  | Put          | Bond Future | 2090      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2030 On 05-May-22      | 8.89   | Put          | Bond Future | 5305      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | 2030 On 05-May-22      | 10.19  | Put          | Bond Future | 2120      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2030 On 05-May-22      | 10.20  | Put          | Bond Future | 2105      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2030 On 05-May-22      | 9.35   | Put          | Bond Future | 3895      | 4                             | 4         | 4                               | 1,073.00      |
| 07/07/2021 | 2030 On 05-May-22      | 8.47   | Put          | Bond Future | 6881      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | 2030 On 05-May-22      | 9.95   | Put          | Bond Future | 2520      | 2                             | 3         | 2                               | 1,073.00      |
| 07/07/2021 | 2030 On 05-May-22      | 11.04  | Put          | Bond Future | 1158      | 1                             | 1         | 1                               | 1,800.00      |
| 07/07/2021 | 2032 On 05-August-21   |        |              | Bond Future | 9.62      | 93.8759                       | 94.0100   | 93.8759                         | 120,860.00    |
| 07/07/2021 | 2032 On 05-August-21   | 11.36  | Call         | Bond Future | 9963      | 10                            | 10        | 10                              | 0.00          |
| 07/07/2021 | 2032 On 05-August-21   | 11.35  | Call         | Bond Future | 9911      | 10                            | 10        | 10                              | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | 2032 On 05-August-21   | 11.37  | Call         | Bond Future | 10016     | 10                            | 10        | 10                              | 0.00          |
| 07/07/2021 | 2032 On 05-August-21   | 11.37  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2032 On 05-August-21   | 11.35  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2032 On 05-August-21   | 11.36  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2032 On 04-November-21 |        |              | Bond Future | 9.81      | 90.7448                       | 90.8790   | 90.7448                         | 57.00         |
| 07/07/2021 | 2032 On 04-November-21 | 9.33   | Call         | Bond Future | 1415      | 1                             | 1         | 1                               | 700.00        |
| 07/07/2021 | 2032 On 04-November-21 | 12.81  | Call         | Bond Future | 15841     | 16                            | 16        | 16                              | 0.00          |
| 07/07/2021 | 2032 On 04-November-21 | 11.71  | Call         | Bond Future | 10791     | 11                            | 11        | 11                              | 0.00          |
| 07/07/2021 | 2032 On 04-November-21 | 9.83   | Call         | Bond Future | 2753      | 2                             | 3         | 2                               | 700.00        |
| 07/07/2021 | 2032 On 04-November-21 | 11.70  | Call         | Bond Future | 10744     | 11                            | 11        | 11                              | 0.00          |
| 07/07/2021 | 2032 On 04-November-21 | 11.69  | Call         | Bond Future | 10697     | 10                            | 11        | 10                              | 0.00          |
| 07/07/2021 | 2032 On 04-November-21 | 11.71  | Put          | Bond Future | 309       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2032 On 04-November-21 | 11.69  | Put          | Bond Future | 316       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2032 On 04-November-21 | 12.81  | Put          | Bond Future | 47        | 0                             | 0         | 0                               | 700.00        |
| 07/07/2021 | 2032 On 04-November-21 | 11.70  | Put          | Bond Future | 312       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2032 On 04-November-21 | 9.83   | Put          | Bond Future | 2621      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | 2032 On 04-November-21 | 9.33   | Put          | Bond Future | 4339      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | 2032 On 03-February-22 |        |              | Bond Future | 10.00     | 91.7919                       | 91.9268   | 91.7919                         | 0.00          |
| 07/07/2021 | 2032 On 03-February-22 | 10.35  | Call         | Bond Future | 4536      | 4                             | 5         | 4                               | 0.00          |
| 07/07/2021 | 2032 On 03-February-22 | 10.14  | Call         | Bond Future | 3834      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | 2032 On 03-February-22 | 9.14   | Call         | Bond Future | 1309      | 1                             | 1         | 1                               | 97.00         |
| 07/07/2021 | 2032 On 03-February-22 | 10.45  | Call         | Bond Future | 4891      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | 2032 On 03-February-22 | 8.91   | Call         | Bond Future | 946       | 1                             | 1         | 1                               | 198.00        |
| 07/07/2021 | 2032 On 03-February-22 | 10.44  | Call         | Bond Future | 4856      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | 2032 On 03-February-22 | 9.62   | Call         | Bond Future | 2354      | 2                             | 2         | 2                               | 210.00        |
| 07/07/2021 | 2032 On 03-February-22 | 10.95  | Call         | Bond Future | 6828      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | 2032 On 03-February-22 | 11.13  | Call         | Bond Future | 7571      | 7                             | 8         | 7                               | 0.00          |
| 07/07/2021 | 2032 On 03-February-22 | 10.53  | Call         | Bond Future | 5185      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | 2032 On 03-February-22 | 9.58   | Call         | Bond Future | 2254      | 2                             | 2         | 2                               | 400.00        |
| 07/07/2021 | 2032 On 03-February-22 | 10.66  | Call         | Bond Future | 5679      | 5                             | 6         | 5                               | 0.00          |
| 07/07/2021 | 2032 On 03-February-22 | 9.81   | Call         | Bond Future | 2855      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | 2032 On 03-February-22 | 10.42  | Call         | Bond Future | 4784      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | 2032 On 03-February-22 | 10.43  | Call         | Bond Future | 4820      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | 2032 On 03-February-22 | 10.43  | Put          | Bond Future | 2394      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2032 On 03-February-22 | 10.42  | Put          | Bond Future | 2414      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2032 On 03-February-22 | 9.81   | Put          | Bond Future | 3997      | 4                             | 4         | 4                               | 198.00        |
| 07/07/2021 | 2032 On 03-February-22 | 8.91   | Put          | Bond Future | 7623      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | 2032 On 03-February-22 | 10.66  | Put          | Bond Future | 1979      | 2                             | 2         | 2                               | 97.00         |
| 07/07/2021 | 2032 On 03-February-22 | 10.45  | Put          | Bond Future | 2354      | 2                             | 2         | 2                               | 198.00        |
| 07/07/2021 | 2032 On 03-February-22 | 10.53  | Put          | Bond Future | 2202      | 2                             | 2         | 2                               | 210.00        |
| 07/07/2021 | 2032 On 03-February-22 | 10.35  | Put          | Bond Future | 2560      | 2                             | 3         | 2                               | 400.00        |
| 07/07/2021 | 2032 On 03-February-22 | 9.58   | Put          | Bond Future | 4769      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | 2032 On 03-February-22 | 11.13  | Put          | Bond Future | 1342      | 1                             | 1         | 1                               | 210.00        |
| 07/07/2021 | 2032 On 03-February-22 | 10.95  | Put          | Bond Future | 1556      | 1                             | 2         | 1                               | 400.00        |
| 07/07/2021 | 2032 On 03-February-22 | 10.44  | Put          | Bond Future | 2374      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2032 On 03-February-22 | 10.14  | Put          | Bond Future | 3053      | 3                             | 3         | 3                               | 97.00         |
| 07/07/2021 | 2032 On 03-February-22 | 9.14   | Put          | Bond Future | 6529      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | 2032 On 03-February-22 | 9.62   | Put          | Bond Future | 4628      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | 2032 On 05-May-22      |        |              | Bond Future | 10.21     | 88.7331                       | 88.8692   | 88.7331                         | 0.00          |
| 07/07/2021 | 2032 On 05-May-22      | 11.04  | Call         | Bond Future | 6722      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | 2032 On 05-May-22      | 11.02  | Call         | Bond Future | 6648      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | 2032 On 05-May-22      | 11.03  | Call         | Bond Future | 6685      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | 2032 On 05-May-22      | 11.03  | Put          | Bond Future | 2210      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2032 On 05-May-22      | 11.02  | Put          | Bond Future | 2225      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2032 On 05-May-22      | 11.04  | Put          | Bond Future | 2195      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2033 On 05-August-21   |        |              | Bond Future | 107.42    | 107.1359                      | 107.4186  | 107.1359                        | 8,979.00      |
| 07/07/2021 | 2033 On 04-November-21 |        |              | Bond Future | 107.36    | 107.0707                      | 107.3550  | 107.0707                        | 0.00          |
| 07/07/2021 | 2033 On 03-February-22 |        |              | Bond Future | 108.62    | 108.3310                      | 108.6178  | 108.3310                        | 0.00          |
| 07/07/2021 | 2033 On 05-May-22      |        |              | Bond Future | 108.66    | 108.3701                      | 108.6599  | 108.3701                        | 0.00          |
| 07/07/2021 | 2037 On 05-August-21   |        |              | Bond Future | 10.33     | 86.2289                       | 86.2388   | 86.2289                         | 126,319.00    |
| 07/07/2021 | 2037 On 05-August-21   | 12.26  | Call         | Bond Future | 11797     | 12                            | 12        | 12                              | 0.00          |
| 07/07/2021 | 2037 On 05-August-21   | 12.27  | Call         | Bond Future | 11851     | 12                            | 12        | 12                              | 0.00          |
| 07/07/2021 | 2037 On 05-August-21   | 12.28  | Call         | Bond Future | 11906     | 12                            | 12        | 12                              | 0.00          |
| 07/07/2021 | 2037 On 05-August-21   | 12.26  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | 2037 On 05-August-21   | 12.27  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2037 On 05-August-21   | 12.28  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2037 On 04-November-21 |        |              | Bond Future | 10.51     | 87.1601                       | 87.1690   | 87.1601                         | 0.00          |
| 07/07/2021 | 2037 On 04-November-21 | 12.82  | Call         | Bond Future | 13688     | 14                            | 14        | 14                              | 0.00          |
| 07/07/2021 | 2037 On 04-November-21 | 12.81  | Call         | Bond Future | 13640     | 14                            | 14        | 14                              | 0.00          |
| 07/07/2021 | 2037 On 04-November-21 | 12.30  | Call         | Bond Future | 11155     | 11                            | 11        | 11                              | 0.00          |
| 07/07/2021 | 2037 On 04-November-21 | 11.49  | Call         | Bond Future | 7148      | 7                             | 7         | 7                               | 600.00        |
| 07/07/2021 | 2037 On 04-November-21 | 12.83  | Call         | Bond Future | 13736     | 14                            | 14        | 14                              | 0.00          |
| 07/07/2021 | 2037 On 04-November-21 | 12.82  | Put          | Bond Future | 203       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2037 On 04-November-21 | 12.30  | Put          | Bond Future | 412       | 0                             | 0         | 0                               | 600.00        |
| 07/07/2021 | 2037 On 04-November-21 | 11.49  | Put          | Bond Future | 1009      | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | 2037 On 04-November-21 | 12.81  | Put          | Bond Future | 206       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2037 On 04-November-21 | 12.83  | Put          | Bond Future | 200       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2037 On 03-February-22 |        |              | Bond Future | 10.70     | 83.9110                       | 83.9192   | 83.9110                         | 0.00          |
| 07/07/2021 | 2037 On 03-February-22 | 11.47  | Call         | Bond Future | 6766      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | 2037 On 03-February-22 | 11.46  | Call         | Bond Future | 6723      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | 2037 On 03-February-22 | 11.45  | Call         | Bond Future | 6680      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | 2037 On 03-February-22 | 11.47  | Put          | Bond Future | 2008      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2037 On 03-February-22 | 11.45  | Put          | Bond Future | 2041      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2037 On 03-February-22 | 11.46  | Put          | Bond Future | 2024      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2037 On 05-May-22      |        |              | Bond Future | 10.90     | 84.9058                       | 84.9136   | 84.9058                         | 0.00          |
| 07/07/2021 | 2037 On 05-May-22      | 11.84  | Call         | Bond Future | 7930      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | 2037 On 05-May-22      | 11.82  | Call         | Bond Future | 7848      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | 2037 On 05-May-22      | 11.83  | Call         | Bond Future | 7889      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | 2037 On 05-May-22      | 11.84  | Put          | Bond Future | 2286      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2037 On 05-May-22      | 11.82  | Put          | Bond Future | 2317      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2037 On 05-May-22      | 11.83  | Put          | Bond Future | 2302      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2038 On 05-August-21   |        |              | Bond Future | 118.85    | 117.8352                      | 118.8496  | 117.8352                        | 7,723.00      |
| 07/07/2021 | 2038 On 04-November-21 |        |              | Bond Future | 120.16    | 119.1362                      | 120.1602  | 119.1362                        | 0.00          |
| 07/07/2021 | 2038 On 03-February-22 |        |              | Bond Future | 119.81    | 118.7730                      | 119.8080  | 118.7730                        | 0.00          |
| 07/07/2021 | 2038 On 05-May-22      |        |              | Bond Future | 121.25    | 120.2076                      | 121.2544  | 120.2076                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | 2040 On 05-August-21   |        |              | Bond Future | 10.49     | 88.3678                       | 88.2289   | 88.3678                         | 85,678.00     |
| 07/07/2021 | 2040 On 05-August-21   | 12.49  | Call         | Bond Future | 12931     | 13                            | 13        | 13                              | 0.00          |
| 07/07/2021 | 2040 On 05-August-21   | 11.55  | Call         | Bond Future | 7349      | 7                             | 7         | 7                               | 900.00        |
| 07/07/2021 | 2040 On 05-August-21   | 14.80  | Call         | Bond Future | 24353     | 24                            | 24        | 24                              | 0.00          |
| 07/07/2021 | 2040 On 05-August-21   | 12.48  | Call         | Bond Future | 12874     | 13                            | 13        | 13                              | 0.00          |
| 07/07/2021 | 2040 On 05-August-21   | 12.47  | Call         | Bond Future | 12817     | 13                            | 13        | 13                              | 0.00          |
| 07/07/2021 | 2040 On 05-August-21   | 11.05  | Call         | Bond Future | 4338      | 4                             | 4         | 4                               | 900.00        |
| 07/07/2021 | 2040 On 05-August-21   | 11.05  | Put          | Bond Future | 364       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2040 On 05-August-21   | 12.49  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2040 On 05-August-21   | 14.80  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 900.00        |
| 07/07/2021 | 2040 On 05-August-21   | 12.47  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2040 On 05-August-21   | 11.55  | Put          | Bond Future | 79        | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2040 On 05-August-21   | 12.48  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2040 On 04-November-21 |        |              | Bond Future | 10.66     | 89.3222                       | 89.1806   | 89.3222                         | 0.00          |
| 07/07/2021 | 2040 On 04-November-21 | 12.91  | Call         | Bond Future | 14176     | 14                            | 14        | 14                              | 0.00          |
| 07/07/2021 | 2040 On 04-November-21 | 12.89  | Call         | Bond Future | 14076     | 14                            | 14        | 14                              | 0.00          |
| 07/07/2021 | 2040 On 04-November-21 | 12.90  | Call         | Bond Future | 14126     | 14                            | 14        | 14                              | 0.00          |
| 07/07/2021 | 2040 On 04-November-21 | 12.90  | Put          | Bond Future | 246       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2040 On 04-November-21 | 12.89  | Put          | Bond Future | 249       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2040 On 04-November-21 | 12.91  | Put          | Bond Future | 242       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2040 On 03-February-22 |        |              | Bond Future | 10.85     | 85.8477                       | 85.7036   | 85.8477                         | 0.00          |
| 07/07/2021 | 2040 On 03-February-22 | 11.58  | Call         | Bond Future | 7098      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | 2040 On 03-February-22 | 11.57  | Call         | Bond Future | 7052      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | 2040 On 03-February-22 | 11.59  | Call         | Bond Future | 7143      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | 2040 On 03-February-22 | 11.57  | Put          | Bond Future | 2270      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2040 On 03-February-22 | 11.58  | Put          | Bond Future | 2252      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2040 On 03-February-22 | 11.59  | Put          | Bond Future | 2234      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2040 On 05-May-22      |        |              | Bond Future | 11.04     | 86.8657                       | 86.7193   | 86.8657                         | 0.00          |
| 07/07/2021 | 2040 On 05-May-22      | 9.82   | Call         | Bond Future | 1453      | 1                             | 1         | 1                               | 1,200.00      |
| 07/07/2021 | 2040 On 05-May-22      | 11.91  | Call         | Bond Future | 8182      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | 2040 On 05-May-22      | 11.90  | Call         | Bond Future | 8139      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | 2040 On 05-May-22      | 11.92  | Call         | Bond Future | 8225      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | 2040 On 05-May-22      | 10.57  | Call         | Bond Future | 3228      | 3                             | 3         | 3                               | 1,200.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | 2040 On 05-May-22      | 13.04  | Call         | Bond Future | 13250     | 13                            | 13        | 13                              | 0.00          |
| 07/07/2021 | 2040 On 05-May-22      | 13.04  | Put          | Bond Future | 1276      | 1                             | 1         | 1                               | 1,200.00      |
| 07/07/2021 | 2040 On 05-May-22      | 11.91  | Put          | Bond Future | 2602      | 2                             | 3         | 2                               | 0.00          |
| 07/07/2021 | 2040 On 05-May-22      | 11.92  | Put          | Bond Future | 2584      | 2                             | 3         | 2                               | 0.00          |
| 07/07/2021 | 2040 On 05-May-22      | 10.57  | Put          | Bond Future | 6481      | 6                             | 6         | 6                               | 0.00          |
| 07/07/2021 | 2040 On 05-May-22      | 11.90  | Put          | Bond Future | 2619      | 2                             | 3         | 2                               | 0.00          |
| 07/07/2021 | 2040 On 05-May-22      | 9.82   | Put          | Bond Future | 10344     | 10                            | 10        | 10                              | 0.00          |
| 07/07/2021 | 2044 On 05-August-21   |        |              | Bond Future | 10.56     | 84.9969                       | 84.8160   | 84.9969                         | 62,494.00     |
| 07/07/2021 | 2044 On 05-August-21   | 12.60  | Call         | Bond Future | 13157     | 13                            | 13        | 13                              | 0.00          |
| 07/07/2021 | 2044 On 05-August-21   | 12.59  | Call         | Bond Future | 13102     | 13                            | 13        | 13                              | 0.00          |
| 07/07/2021 | 2044 On 05-August-21   | 12.61  | Call         | Bond Future | 13213     | 13                            | 13        | 13                              | 0.00          |
| 07/07/2021 | 2044 On 05-August-21   | 12.61  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2044 On 05-August-21   | 12.60  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2044 On 05-August-21   | 12.59  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2044 On 04-November-21 |        |              | Bond Future | 10.73     | 85.9149                       | 85.7309   | 85.9149                         | 0.00          |
| 07/07/2021 | 2044 On 04-November-21 | 12.90  | Call         | Bond Future | 13808     | 14                            | 14        | 14                              | 0.00          |
| 07/07/2021 | 2044 On 04-November-21 | 12.89  | Call         | Bond Future | 13759     | 14                            | 14        | 14                              | 0.00          |
| 07/07/2021 | 2044 On 04-November-21 | 12.91  | Call         | Bond Future | 13858     | 14                            | 14        | 14                              | 0.00          |
| 07/07/2021 | 2044 On 04-November-21 | 12.91  | Put          | Bond Future | 269       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2044 On 04-November-21 | 12.89  | Put          | Bond Future | 277       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2044 On 04-November-21 | 12.90  | Put          | Bond Future | 273       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | 2044 On 03-February-22 |        |              | Bond Future | 10.91     | 82.5262                       | 82.3394   | 82.5262                         | 0.00          |
| 07/07/2021 | 2044 On 03-February-22 | 11.61  | Call         | Bond Future | 6942      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | 2044 On 03-February-22 | 11.60  | Call         | Bond Future | 6897      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | 2044 On 03-February-22 | 11.59  | Call         | Bond Future | 6851      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | 2044 On 03-February-22 | 11.59  | Put          | Bond Future | 2256      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2044 On 03-February-22 | 11.60  | Put          | Bond Future | 2238      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2044 On 03-February-22 | 11.61  | Put          | Bond Future | 2220      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | 2044 On 05-May-22      |        |              | Bond Future | 11.09     | 83.5048                       | 83.3152   | 83.5048                         | 0.00          |
| 07/07/2021 | 2044 On 05-May-22      | 11.93  | Call         | Bond Future | 8125      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | 2044 On 05-May-22      | 11.92  | Call         | Bond Future | 8082      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | 2044 On 05-May-22      | 11.91  | Call         | Bond Future | 8039      | 8                             | 8         | 8                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | 2044 On 05-May-22      | 11.91  | Put          | Bond Future        | 2701      | 2                             | 3         | 2                               | 0.00          |
| 07/07/2021 | 2044 On 05-May-22      | 11.92  | Put          | Bond Future        | 2683      | 2                             | 3         | 2                               | 0.00          |
| 07/07/2021 | 2044 On 05-May-22      | 11.93  | Put          | Bond Future        | 2666      | 2                             | 3         | 2                               | 0.00          |
| 07/07/2021 | 2046 On 05-August-21   |        |              | Bond Future        | 108.39    | 108.5052                      | 108.3922  | 108.5052                        | 18,098.00     |
| 07/07/2021 | 2046 On 04-November-21 |        |              | Bond Future        | 107.75    | 107.8667                      | 107.7512  | 107.8667                        | 0.00          |
| 07/07/2021 | 2046 On 03-February-22 |        |              | Bond Future        | 109.02    | 109.1367                      | 109.0187  | 109.1367                        | 0.00          |
| 07/07/2021 | 2046 On 05-May-22      |        |              | Bond Future        | 108.46    | 108.5845                      | 108.4646  | 108.5845                        | 0.00          |
| 07/07/2021 | 2050 On 05-August-21   |        |              | Bond Future        | 110.42    | 109.3164                      | 110.4185  | 109.3164                        | 11,059.00     |
| 07/07/2021 | 2050 On 04-November-21 |        |              | Bond Future        | 111.64    | 110.5232                      | 111.6359  | 110.5232                        | 0.00          |
| 07/07/2021 | 2050 On 03-February-22 |        |              | Bond Future        | 110.99    | 109.8628                      | 110.9876  | 109.8628                        | 0.00          |
| 07/07/2021 | 2050 On 05-May-22      |        |              | Bond Future        | 112.33    | 111.1897                      | 112.3274  | 111.1897                        | 0.00          |
| 07/07/2021 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | AL37 On 05-August-21   |        |              | Index Future       | 791.85    | 790.2940                      | 791.8450  | 790.2940                        | 0.00          |
| 07/07/2021 | AL37 On 04-November-21 |        |              | Index Future       | 800.47    | 798.9080                      | 800.4720  | 798.9080                        | 0.00          |
| 07/07/2021 | AL37 On 03-February-22 |        |              | Index Future       | 809.69    | 808.1120                      | 809.6920  | 808.1120                        | 0.00          |
| 07/07/2021 | AL37 On 05-May-22      |        |              | Index Future       | 819.27    | 817.6740                      | 819.2710  | 817.6740                        | 0.00          |
| 07/07/2021 | AL7T On 05-August-21   |        |              | Index Future       | 909.20    | 908.1640                      | 909.2030  | 908.1640                        | 0.00          |
| 07/07/2021 | AL7T On 04-November-21 |        |              | Index Future       | 919.11    | 918.0620                      | 919.1080  | 918.0620                        | 0.00          |
| 07/07/2021 | AL7T On 03-February-22 |        |              | Index Future       | 929.70    | 928.6400                      | 929.6950  | 928.6400                        | 0.00          |
| 07/07/2021 | AL7T On 05-May-22      |        |              | Index Future       | 940.69    | 939.6280                      | 940.6940  | 939.6280                        | 0.00          |
| 07/07/2021 | ALBI On 05-August-21   |        |              | Index Future       | 802.20    | 802.2620                      | 802.2000  | 802.2620                        | 114.00        |
| 07/07/2021 | ALBI On 04-November-21 |        |              | Index Future       | 810.94    | 811.0070                      | 810.9400  | 811.0070                        | 0.00          |
| 07/07/2021 | ALBI On 03-February-22 |        |              | Index Future       | 820.28    | 820.3510                      | 820.2810  | 820.3510                        | 0.00          |
| 07/07/2021 | ALBI On 05-May-22      |        |              | Index Future       | 829.99    | 830.0570                      | 829.9860  | 830.0570                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 07/07/2021 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C212 On 31-January-22  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/07/2021 | ES33 On 05-August-21    |        |              | Bond Future        | 11.04     | 79.7036                       | 79.6899   | 79.7036                         | 350.00        |
| 07/07/2021 | ES33 On 04-November-21  |        |              | Bond Future        | 11.27     | 76.8086                       | 76.7937   | 76.8086                         | 0.00          |
| 07/07/2021 | ES33 On 03-February-22  |        |              | Bond Future        | 11.51     | 77.7134                       | 77.6976   | 77.7134                         | 0.00          |
| 07/07/2021 | ES33 On 05-May-22       |        |              | Bond Future        | 11.75     | 74.8749                       | 74.8585   | 74.8749                         | 0.00          |
| 07/07/2021 | ES42 On 05-August-21    |        |              | Bond Future        | 11.56     | 78.7278                       | 78.5822   | 78.7278                         | 4,779.00      |
| 07/07/2021 | ES42 On 04-November-21  |        |              | Bond Future        | 11.78     | 75.3392                       | 75.1909   | 75.3392                         | 0.00          |
| 07/07/2021 | ES42 On 03-February-22  |        |              | Bond Future        | 11.99     | 76.2272                       | 76.0765   | 76.2272                         | 0.00          |
| 07/07/2021 | ES42 On 05-May-22       |        |              | Bond Future        | 12.22     | 72.8900                       | 72.7371   | 72.8900                         | 0.00          |
| 07/07/2021 | GOVI On 05-August-21    |        |              | GOVI               | 792.04    | 792.0510                      | 792.0390  | 792.0510                        | 985.00        |
| 07/07/2021 | GOVI On 05-August-21    | 719.15 | Call         | GOVI               | 728890    | 73                            | 73        | 73                              | 0.00          |
| 07/07/2021 | GOVI On 05-August-21    | 719.14 | Call         | GOVI               | 728990    | 73                            | 73        | 73                              | 0.00          |
| 07/07/2021 | GOVI On 05-August-21    | 719.13 | Call         | GOVI               | 729090    | 73                            | 73        | 73                              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | GOVI On 05-August-21    | 719.13 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | GOVI On 05-August-21    | 719.14 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | GOVI On 05-August-21    | 719.15 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | GOVI On 04-November-21  |        |              | GOVI               | 800.67    | 800.6840                      | 800.6690  | 800.6840                        | 0.00          |
| 07/07/2021 | GOVI On 04-November-21  | 728.42 | Call         | GOVI               | 722490    | 72                            | 72        | 72                              | 0.00          |
| 07/07/2021 | GOVI On 04-November-21  | 728.41 | Call         | GOVI               | 722590    | 72                            | 72        | 72                              | 0.00          |
| 07/07/2021 | GOVI On 04-November-21  | 728.40 | Call         | GOVI               | 722690    | 72                            | 72        | 72                              | 0.00          |
| 07/07/2021 | GOVI On 04-November-21  | 728.40 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | GOVI On 04-November-21  | 728.41 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | GOVI On 04-November-21  | 728.42 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | GOVI On 03-February-22  |        |              | GOVI               | 809.89    | 809.9090                      | 809.8910  | 809.9090                        | 0.00          |
| 07/07/2021 | GOVI On 03-February-22  | 792.75 | Call         | GOVI               | 171410    | 17                            | 17        | 17                              | 0.00          |
| 07/07/2021 | GOVI On 03-February-22  | 792.74 | Call         | GOVI               | 171510    | 17                            | 17        | 17                              | 0.00          |
| 07/07/2021 | GOVI On 03-February-22  | 792.76 | Call         | GOVI               | 171310    | 17                            | 17        | 17                              | 0.00          |
| 07/07/2021 | GOVI On 03-February-22  | 792.76 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | GOVI On 03-February-22  | 792.74 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | GOVI On 03-February-22  | 792.75 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | GOVI On 05-May-22       |        |              | GOVI               | 819.47    | 819.4920                      | 819.4730  | 819.4920                        | 0.00          |
| 07/07/2021 | GOVI On 05-May-22       | 788.24 | Call         | GOVI               | 312330    | 31                            | 31        | 31                              | 0.00          |
| 07/07/2021 | GOVI On 05-May-22       | 788.23 | Call         | GOVI               | 312430    | 31                            | 31        | 31                              | 0.00          |
| 07/07/2021 | GOVI On 05-May-22       | 788.25 | Call         | GOVI               | 312230    | 31                            | 31        | 31                              | 0.00          |
| 07/07/2021 | GOVI On 05-May-22       | 788.25 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | GOVI On 05-May-22       | 788.23 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | GOVI On 05-May-22       | 788.24 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 07/07/2021 | IGOV On 05-August-21    |        |              | Index Future       | 291.48    | 290.4830                      | 291.4770  | 290.4830                        | 449.00        |
| 07/07/2021 | IGOV On 04-November-21  |        |              | Index Future       | 294.73    | 293.7210                      | 294.7250  | 293.7210                        | 16.00         |
| 07/07/2021 | IGOV On 03-February-22  |        |              | Index Future       | 298.19    | 297.1760                      | 298.1910  | 297.1760                        | 0.00          |
| 07/07/2021 | IGOV On 05-May-22       |        |              | Index Future       | 301.79    | 300.7620                      | 301.7890  | 300.7620                        | 0.00          |
| 07/07/2021 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 89.42     | 89.4200                       | 89.4200   | 89.4200                         | 0.00          |
| 07/07/2021 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 90.70     | 90.7000                       | 90.7000   | 90.7000                         | 51.00         |

| 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | IS05 On 15-March-22     |        |              | Interest Rate Swap     | 90.13     | 90.1300                       | 90.1300   | 90.1300                         | 0.00          |
| 07/07/2021 | IS05 On 21-June-22      |        |              | Interest Rate Swap     | 90.29     | 90.2900                       | 90.2900   | 90.2900                         | 0.00          |
| 07/07/2021 | IS05 On 20-September-22 |        |              | Interest Rate Swap     | 93.50     | 93.5000                       | 93.5000   | 93.5000                         | 0.00          |
| 07/07/2021 | IS05 On 20-December-22  |        |              | Interest Rate Swap     | 94.06     | 94.0600                       | 94.0600   | 94.0600                         | 0.00          |
| 07/07/2021 | IS05 On 22-March-23     |        |              | Interest Rate Swap     | 86.54     | 86.5400                       | 86.5400   | 86.5400                         | 0.00          |
| 07/07/2021 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 92.17     | 92.1700                       | 92.1700   | 92.1700                         | 0.00          |
| 07/07/2021 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 07/07/2021 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 07/07/2021 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 07/07/2021 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 07/07/2021 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 07/07/2021 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 07/07/2021 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 07/07/2021 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 07/07/2021 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 07/07/2021 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 07/07/2021 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 07/07/2021 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 07/07/2021 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 07/07/2021 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 07/07/2021 | JBAF On 21-July-21      |        |              | Jibar Tradeable Future | 3.72      | 96.2850                       | 96.2850   | 96.2850                         | 0.00          |
| 07/07/2021 | JBAF On 18-August-21    |        |              | Jibar Tradeable Future | 3.85      | 96.1300                       | 96.1500   | 96.1300                         | 0.00          |
| 07/07/2021 | JBAF On 15-September-21 |        |              | Jibar Tradeable Future | 3.90      | 96.0950                       | 96.1050   | 96.0950                         | 30,000.00     |
| 07/07/2021 | JBAF On 20-October-21   |        |              | Jibar Tradeable Future | 4.10      | 95.8800                       | 95.9000   | 95.8800                         | 0.00          |
| 07/07/2021 | JBAF On 17-November-21  |        |              | Jibar Tradeable Future | 4.15      | 95.8300                       | 95.8500   | 95.8300                         | 0.00          |
| 07/07/2021 | JBAF On 15-December-21  |        |              | Jibar Tradeable Future | 4.35      | 95.6450                       | 95.6550   | 95.6450                         | 0.00          |
| 07/07/2021 | JBAF On 16-March-22     |        |              | Jibar Tradeable Future | 4.65      | 95.3200                       | 95.3500   | 95.3200                         | 0.00          |
| 07/07/2021 | JBAF On 15-June-22      |        |              | Jibar Tradeable Future | 5.06      | 94.8950                       | 94.9450   | 94.8950                         | 471.00        |
| 07/07/2021 | JBAF On 21-September-22 |        |              | Jibar Tradeable Future | 5.23      | 94.7250                       | 94.7700   | 94.7250                         | 0.00          |
| 07/07/2021 | JBAF On 21-December-22  |        |              | Jibar Tradeable Future | 5.60      | 94.3400                       | 94.4000   | 94.3400                         | 0.00          |
| 07/07/2021 | JBAF On 15-March-23     |        |              | Jibar Tradeable Future | 5.76      | 94.1900                       | 94.2400   | 94.1900                         | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | JBAF On 21-June-23     |        |              | Jibar Tradeable Future | 5.86      | 94.1350                       | 94.1450   | 94.1350                         | 0.00          |
| 07/07/2021 | R023 On 05-August-21   |        |              | Bond Future            | 5.33      | 106.9535                      | 107.0190  | 106.9535                        | 15,368.00     |
| 07/07/2021 | R023 On 05-August-21   | 5.31   | Call         | Bond Future            | 112       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R023 On 05-August-21   | 5.30   | Call         | Bond Future            | 104       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R023 On 05-August-21   | 5.29   | Call         | Bond Future            | 97        | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R023 On 05-August-21   | 5.29   | Put          | Bond Future            | 152       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R023 On 05-August-21   | 5.30   | Put          | Bond Future            | 144       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R023 On 05-August-21   | 5.31   | Put          | Bond Future            | 137       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R023 On 04-November-21 |        |              | Bond Future            | 5.52      | 104.2010                      | 104.2657  | 104.2010                        | 0.00          |
| 07/07/2021 | R023 On 04-November-21 | 4.92   | Call         | Bond Future            | 18        | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R023 On 04-November-21 | 4.91   | Call         | Bond Future            | 17        | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R023 On 04-November-21 | 4.90   | Call         | Bond Future            | 16        | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R023 On 04-November-21 | 4.90   | Put          | Bond Future            | 803       | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | R023 On 04-November-21 | 4.91   | Put          | Bond Future            | 791       | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | R023 On 04-November-21 | 4.92   | Put          | Bond Future            | 779       | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | R023 On 03-February-22 |        |              | Bond Future            | 5.74      | 105.4028                      | 105.4673  | 105.4028                        | 0.00          |
| 07/07/2021 | R023 On 03-February-22 | 5.07   | Call         | Bond Future            | 56        | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R023 On 03-February-22 | 5.06   | Call         | Bond Future            | 54        | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R023 On 03-February-22 | 5.08   | Call         | Bond Future            | 59        | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R023 On 03-February-22 | 5.08   | Put          | Bond Future            | 743       | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | R023 On 03-February-22 | 5.06   | Put          | Bond Future            | 760       | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | R023 On 03-February-22 | 5.07   | Put          | Bond Future            | 751       | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | R023 On 05-May-22      |        |              | Bond Future            | 6.04      | 102.7411                      | 102.8057  | 102.7411                        | 0.00          |
| 07/07/2021 | R023 On 05-May-22      | 6.30   | Call         | Bond Future            | 498       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R023 On 05-May-22      | 6.29   | Call         | Bond Future            | 494       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R023 On 05-May-22      | 6.31   | Call         | Bond Future            | 503       | 0                             | 1         | 0                               | 0.00          |
| 07/07/2021 | R023 On 05-May-22      | 6.31   | Put          | Bond Future            | 295       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R023 On 05-May-22      | 6.29   | Put          | Bond Future            | 301       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R023 On 05-May-22      | 6.30   | Put          | Bond Future            | 298       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R035 On 05-August-21   |        |              | Bond Future            | 10.14     | 94.7608                       | 94.7359   | 94.7608                         | 81,901.00     |
| 07/07/2021 | R035 On 05-August-21   | 5.30   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | R035 On 05-August-21   | 5.29   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R035 On 05-August-21   | 10.77  | Call         | Bond Future | 4418      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | R035 On 05-August-21   | 10.02  | Call         | Bond Future | 1082      | 1                             | 1         | 1                               | 100.00        |
| 07/07/2021 | R035 On 05-August-21   | 5.31   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R035 On 05-August-21   | 11.37  | Call         | Bond Future | 7875      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | R035 On 05-August-21   | 11.37  | Put          | Bond Future | 40        | 0                             | 0         | 0                               | 100.00        |
| 07/07/2021 | R035 On 05-August-21   | 5.31   | Put          | Bond Future | 43355     | 43                            | 43        | 43                              | 0.00          |
| 07/07/2021 | R035 On 05-August-21   | 10.77  | Put          | Bond Future | 276       | 0                             | 0         | 0                               | 100.00        |
| 07/07/2021 | R035 On 05-August-21   | 10.02  | Put          | Bond Future | 1900      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R035 On 05-August-21   | 5.29   | Put          | Bond Future | 43588     | 44                            | 44        | 44                              | 0.00          |
| 07/07/2021 | R035 On 05-August-21   | 5.30   | Put          | Bond Future | 43471     | 43                            | 43        | 43                              | 0.00          |
| 07/07/2021 | R035 On 04-November-21 |        |              | Bond Future | 10.33     | 91.3095                       | 91.2831   | 91.3095                         | 0.00          |
| 07/07/2021 | R035 On 04-November-21 | 11.20  | Call         | Bond Future | 6646      | 6                             | 7         | 6                               | 0.00          |
| 07/07/2021 | R035 On 04-November-21 | 13.82  | Call         | Bond Future | 19363     | 19                            | 19        | 19                              | 0.00          |
| 07/07/2021 | R035 On 04-November-21 | 11.75  | Call         | Bond Future | 9340      | 9                             | 9         | 9                               | 0.00          |
| 07/07/2021 | R035 On 04-November-21 | 10.23  | Call         | Bond Future | 2659      | 2                             | 3         | 2                               | 782.00        |
| 07/07/2021 | R035 On 04-November-21 | 12.52  | Call         | Bond Future | 13168     | 13                            | 13        | 13                              | 0.00          |
| 07/07/2021 | R035 On 04-November-21 | 12.51  | Call         | Bond Future | 13120     | 13                            | 13        | 13                              | 0.00          |
| 07/07/2021 | R035 On 04-November-21 | 11.08  | Call         | Bond Future | 6082      | 6                             | 6         | 6                               | 0.00          |
| 07/07/2021 | R035 On 04-November-21 | 10.60  | Call         | Bond Future | 3990      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | R035 On 04-November-21 | 10.11  | Call         | Bond Future | 2288      | 2                             | 2         | 2                               | 350.00        |
| 07/07/2021 | R035 On 04-November-21 | 10.12  | Call         | Bond Future | 2318      | 2                             | 2         | 2                               | 400.00        |
| 07/07/2021 | R035 On 04-November-21 | 10.62  | Call         | Bond Future | 4070      | 4                             | 4         | 4                               | 400.00        |
| 07/07/2021 | R035 On 04-November-21 | 12.53  | Call         | Bond Future | 13217     | 13                            | 13        | 13                              | 0.00          |
| 07/07/2021 | R035 On 04-November-21 | 12.53  | Put          | Bond Future | 238       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R035 On 04-November-21 | 11.75  | Put          | Bond Future | 630       | 1                             | 1         | 1                               | 782.00        |
| 07/07/2021 | R035 On 04-November-21 | 10.62  | Put          | Bond Future | 2191      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R035 On 04-November-21 | 10.12  | Put          | Bond Future | 3730      | 3                             | 4         | 3                               | 0.00          |
| 07/07/2021 | R035 On 04-November-21 | 10.60  | Put          | Bond Future | 2239      | 2                             | 2         | 2                               | 350.00        |
| 07/07/2021 | R035 On 04-November-21 | 10.11  | Put          | Bond Future | 3767      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | R035 On 04-November-21 | 11.20  | Put          | Bond Future | 1160      | 1                             | 1         | 1                               | 350.00        |
| 07/07/2021 | R035 On 04-November-21 | 11.08  | Put          | Bond Future | 1325      | 1                             | 1         | 1                               | 782.00        |
| 07/07/2021 | R035 On 04-November-21 | 10.23  | Put          | Bond Future | 3332      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | R035 On 04-November-21 | 12.52  | Put          | Bond Future | 241       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R035 On 04-November-21 | 13.82  | Put          | Bond Future | 25        | 0                             | 0         | 0                               | 400.00        |
| 07/07/2021 | R035 On 04-November-21 | 12.51  | Put          | Bond Future | 245       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R035 On 03-February-22 |        |              | Bond Future | 10.53     | 92.3628                       | 92.3352   | 92.3628                         | 0.00          |
| 07/07/2021 | R035 On 03-February-22 | 11.05  | Call         | Bond Future | 5748      | 6                             | 6         | 6                               | 0.00          |
| 07/07/2021 | R035 On 03-February-22 | 11.88  | Call         | Bond Future | 9381      | 9                             | 9         | 9                               | 0.00          |
| 07/07/2021 | R035 On 03-February-22 | 10.10  | Call         | Bond Future | 2522      | 2                             | 3         | 2                               | 280.00        |
| 07/07/2021 | R035 On 03-February-22 | 9.70   | Call         | Bond Future | 1552      | 1                             | 2         | 1                               | 683.00        |
| 07/07/2021 | R035 On 03-February-22 | 11.24  | Call         | Bond Future | 6539      | 6                             | 7         | 6                               | 0.00          |
| 07/07/2021 | R035 On 03-February-22 | 10.26  | Call         | Bond Future | 2978      | 3                             | 3         | 3                               | 200.00        |
| 07/07/2021 | R035 On 03-February-22 | 11.73  | Call         | Bond Future | 8697      | 9                             | 9         | 9                               | 0.00          |
| 07/07/2021 | R035 On 03-February-22 | 11.03  | Call         | Bond Future | 5667      | 5                             | 6         | 5                               | 0.00          |
| 07/07/2021 | R035 On 03-February-22 | 11.39  | Call         | Bond Future | 7183      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | R035 On 03-February-22 | 10.35  | Call         | Bond Future | 3248      | 3                             | 3         | 3                               | 1,600.00      |
| 07/07/2021 | R035 On 03-February-22 | 11.28  | Call         | Bond Future | 6709      | 6                             | 7         | 6                               | 0.00          |
| 07/07/2021 | R035 On 03-February-22 | 11.22  | Call         | Bond Future | 6455      | 6                             | 6         | 6                               | 0.00          |
| 07/07/2021 | R035 On 03-February-22 | 10.65  | Call         | Bond Future | 4231      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | R035 On 03-February-22 | 11.23  | Call         | Bond Future | 6497      | 6                             | 6         | 6                               | 0.00          |
| 07/07/2021 | R035 On 03-February-22 | 11.23  | Put          | Bond Future | 2163      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R035 On 03-February-22 | 11.22  | Put          | Bond Future | 2180      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R035 On 03-February-22 | 11.28  | Put          | Bond Future | 2077      | 2                             | 2         | 2                               | 200.00        |
| 07/07/2021 | R035 On 03-February-22 | 10.26  | Put          | Bond Future | 4736      | 4                             | 5         | 4                               | 0.00          |
| 07/07/2021 | R035 On 03-February-22 | 11.05  | Put          | Bond Future | 2499      | 2                             | 2         | 2                               | 1,600.00      |
| 07/07/2021 | R035 On 03-February-22 | 10.35  | Put          | Bond Future | 4414      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | R035 On 03-February-22 | 11.39  | Put          | Bond Future | 1901      | 2                             | 2         | 2                               | 683.00        |
| 07/07/2021 | R035 On 03-February-22 | 11.73  | Put          | Bond Future | 1453      | 1                             | 1         | 1                               | 280.00        |
| 07/07/2021 | R035 On 03-February-22 | 11.24  | Put          | Bond Future | 2145      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R035 On 03-February-22 | 10.65  | Put          | Bond Future | 3466      | 3                             | 3         | 3                               | 683.00        |
| 07/07/2021 | R035 On 03-February-22 | 9.70   | Put          | Bond Future | 7118      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | R035 On 03-February-22 | 11.88  | Put          | Bond Future | 1292      | 1                             | 1         | 1                               | 1,800.00      |
| 07/07/2021 | R035 On 03-February-22 | 11.03  | Put          | Bond Future | 2540      | 2                             | 3         | 2                               | 280.00        |
| 07/07/2021 | R035 On 03-February-22 | 10.10  | Put          | Bond Future | 5346      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | R035 On 05-May-22      |        |              | Bond Future | 10.73     | 88.9792                       | 88.9508   | 88.9792                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | R035 On 05-May-22      | 11.65  | Call         | Bond Future | 7848      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | R035 On 05-May-22      | 11.64  | Call         | Bond Future | 7807      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | R035 On 05-May-22      | 11.63  | Call         | Bond Future | 7766      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | R035 On 05-May-22      | 11.63  | Put          | Bond Future | 2378      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R035 On 05-May-22      | 11.64  | Put          | Bond Future | 2362      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R035 On 05-May-22      | 11.65  | Put          | Bond Future | 2347      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R186 On 05-August-21   |        |              | Bond Future | 7.53      | 114.0815                      | 114.3271  | 114.0815                        | 86,933.00     |
| 07/07/2021 | R186 On 05-August-21   | 8.63   | Call         | Bond Future | 5007      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | R186 On 05-August-21   | 8.62   | Call         | Bond Future | 4964      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | R186 On 05-August-21   | 8.61   | Call         | Bond Future | 4920      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | R186 On 05-August-21   | 8.61   | Put          | Bond Future | 15        | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R186 On 05-August-21   | 8.62   | Put          | Bond Future | 14        | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R186 On 05-August-21   | 8.63   | Put          | Bond Future | 14        | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R186 On 04-November-21 |        |              | Bond Future | 7.73      | 115.3131                      | 115.5597  | 115.3131                        | 0.00          |
| 07/07/2021 | R186 On 04-November-21 | 8.11   | Call         | Bond Future | 2648      | 2                             | 3         | 2                               | 0.00          |
| 07/07/2021 | R186 On 04-November-21 | 8.77   | Call         | Bond Future | 4874      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | R186 On 04-November-21 | 8.09   | Call         | Bond Future | 2589      | 2                             | 3         | 2                               | 0.00          |
| 07/07/2021 | R186 On 04-November-21 | 7.77   | Call         | Bond Future | 1743      | 1                             | 2         | 1                               | 0.00          |
| 07/07/2021 | R186 On 04-November-21 | 8.10   | Call         | Bond Future | 2619      | 2                             | 3         | 2                               | 0.00          |
| 07/07/2021 | R186 On 04-November-21 | 8.10   | Put          | Bond Future | 975       | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | R186 On 04-November-21 | 8.09   | Put          | Bond Future | 989       | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | R186 On 04-November-21 | 8.77   | Put          | Bond Future | 349       | 0                             | 0         | 0                               | 15,177.00     |
| 07/07/2021 | R186 On 04-November-21 | 8.11   | Put          | Bond Future | 961       | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | R186 On 04-November-21 | 7.77   | Put          | Bond Future | 1555      | 2                             | 2         | 2                               | 15,177.00     |
| 07/07/2021 | R186 On 03-February-22 |        |              | Bond Future | 7.93      | 111.3608                      | 111.6093  | 111.3608                        | 0.00          |
| 07/07/2021 | R186 On 03-February-22 | 7.29   | Call         | Bond Future | 945       | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | R186 On 03-February-22 | 7.28   | Call         | Bond Future | 932       | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | R186 On 03-February-22 | 7.30   | Call         | Bond Future | 958       | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | R186 On 03-February-22 | 7.30   | Put          | Bond Future | 3654      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | R186 On 03-February-22 | 7.28   | Put          | Bond Future | 3714      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | R186 On 03-February-22 | 7.29   | Put          | Bond Future | 3684      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | R186 On 05-May-22      |        |              | Bond Future | 8.14      | 112.6804                      | 112.9312  | 112.6804                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | R186 On 05-May-22      | 8.31   | Call         | Bond Future | 2713      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | R186 On 05-May-22      | 8.30   | Call         | Bond Future | 2690      | 2                             | 3         | 2                               | 0.00          |
| 07/07/2021 | R186 On 05-May-22      | 8.32   | Call         | Bond Future | 2736      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | R186 On 05-May-22      | 8.32   | Put          | Bond Future | 2040      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R186 On 05-May-22      | 8.30   | Put          | Bond Future | 2074      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R186 On 05-May-22      | 8.31   | Put          | Bond Future | 2057      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R197 On 05-August-21   |        |              | Bond Future | 321.65    | 321.5129                      | 321.6453  | 321.5129                        | 1,117.00      |
| 07/07/2021 | R197 On 04-November-21 |        |              | Bond Future | 325.19    | 325.0624                      | 325.1919  | 325.0624                        | 0.00          |
| 07/07/2021 | R197 On 03-February-22 |        |              | Bond Future | 320.87    | 320.7394                      | 320.8677  | 320.7394                        | 0.00          |
| 07/07/2021 | R197 On 05-May-22      |        |              | Bond Future | 324.74    | 324.6134                      | 324.7416  | 324.6134                        | 0.00          |
| 07/07/2021 | R202 On 05-August-21   |        |              | Bond Future | 235.94    | 234.0468                      | 235.9381  | 234.0468                        | 9,635.00      |
| 07/07/2021 | R202 On 04-November-21 |        |              | Bond Future | 238.54    | 236.6307                      | 238.5398  | 236.6307                        | 0.00          |
| 07/07/2021 | R202 On 03-February-22 |        |              | Bond Future | 237.02    | 235.0875                      | 237.0169  | 235.0875                        | 0.00          |
| 07/07/2021 | R202 On 05-May-22      |        |              | Bond Future | 239.88    | 237.9265                      | 239.8781  | 237.9265                        | 0.00          |
| 07/07/2021 | R209 On 05-August-21   |        |              | Bond Future | 10.07     | 73.3413                       | 73.3149   | 73.3413                         | 28,694.00     |
| 07/07/2021 | R209 On 05-August-21   | 11.80  | Call         | Bond Future | 9318      | 9                             | 9         | 9                               | 0.00          |
| 07/07/2021 | R209 On 05-August-21   | 11.79  | Call         | Bond Future | 9269      | 9                             | 9         | 9                               | 0.00          |
| 07/07/2021 | R209 On 05-August-21   | 11.81  | Call         | Bond Future | 9366      | 9                             | 9         | 9                               | 0.00          |
| 07/07/2021 | R209 On 05-August-21   | 11.81  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R209 On 05-August-21   | 11.79  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R209 On 05-August-21   | 11.80  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R209 On 04-November-21 |        |              | Bond Future | 10.24     | 70.9932                       | 70.9656   | 70.9932                         | 4,785.00      |
| 07/07/2021 | R209 On 04-November-21 | 9.50   | Call         | Bond Future | 824       | 1                             | 1         | 1                               | 6,000.00      |
| 07/07/2021 | R209 On 04-November-21 | 12.18  | Call         | Bond Future | 10374     | 10                            | 10        | 10                              | 0.00          |
| 07/07/2021 | R209 On 04-November-21 | 10.00  | Call         | Bond Future | 1887      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R209 On 04-November-21 | 12.00  | Call         | Bond Future | 9591      | 10                            | 10        | 10                              | 0.00          |
| 07/07/2021 | R209 On 04-November-21 | 10.50  | Call         | Bond Future | 3388      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | R209 On 04-November-21 | 12.19  | Call         | Bond Future | 10418     | 10                            | 10        | 10                              | 0.00          |
| 07/07/2021 | R209 On 04-November-21 | 12.17  | Call         | Bond Future | 10331     | 10                            | 10        | 10                              | 0.00          |
| 07/07/2021 | R209 On 04-November-21 | 12.19  | Put          | Bond Future | 272       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R209 On 04-November-21 | 12.00  | Put          | Bond Future | 338       | 0                             | 0         | 0                               | 9,000.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | R209 On 04-November-21 | 10.00  | Put          | Bond Future | 3303      | 3                             | 3         | 3                               | 3,100.00      |
| 07/07/2021 | R209 On 04-November-21 | 12.18  | Put          | Bond Future | 275       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R209 On 04-November-21 | 12.17  | Put          | Bond Future | 278       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R209 On 04-November-21 | 10.50  | Put          | Bond Future | 1902      | 2                             | 2         | 2                               | 9,400.00      |
| 07/07/2021 | R209 On 04-November-21 | 9.50   | Put          | Bond Future | 5320      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | R209 On 03-February-22 |        |              | Bond Future | 10.41     | 71.8123                       | 71.7838   | 71.8123                         | 0.00          |
| 07/07/2021 | R209 On 03-February-22 | 11.04  | Call         | Bond Future | 5345      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | R209 On 03-February-22 | 11.03  | Call         | Bond Future | 5308      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | R209 On 03-February-22 | 11.02  | Call         | Bond Future | 5271      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | R209 On 03-February-22 | 11.02  | Put          | Bond Future | 1932      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R209 On 03-February-22 | 11.03  | Put          | Bond Future | 1916      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R209 On 03-February-22 | 11.04  | Put          | Bond Future | 1900      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R209 On 05-May-22      |        |              | Bond Future | 10.58     | 69.5220                       | 69.4927   | 69.5220                         | 0.00          |
| 07/07/2021 | R209 On 05-May-22      | 11.45  | Call         | Bond Future | 6667      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | R209 On 05-May-22      | 11.44  | Call         | Bond Future | 6631      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | R209 On 05-May-22      | 11.43  | Call         | Bond Future | 6595      | 6                             | 7         | 6                               | 0.00          |
| 07/07/2021 | R209 On 05-May-22      | 11.43  | Put          | Bond Future | 2128      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R209 On 05-May-22      | 11.44  | Put          | Bond Future | 2114      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R209 On 05-May-22      | 11.45  | Put          | Bond Future | 2099      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R210 On 05-August-21   |        |              | Bond Future | 208.97    | 208.8569                      | 208.9710  | 208.8569                        | 1,486.00      |
| 07/07/2021 | R210 On 04-November-21 |        |              | Bond Future | 208.49    | 208.3790                      | 208.4915  | 208.3790                        | 0.00          |
| 07/07/2021 | R210 On 03-February-22 |        |              | Bond Future | 210.94    | 210.8321                      | 210.9441  | 210.8321                        | 0.00          |
| 07/07/2021 | R210 On 05-May-22      |        |              | Bond Future | 210.66    | 210.5430                      | 210.6553  | 210.5430                        | 0.00          |
| 07/07/2021 | R212 On 05-August-21   |        |              | Bond Future | 172.91    | 172.7682                      | 172.9097  | 172.7682                        | 2,457.00      |
| 07/07/2021 | R212 On 04-November-21 |        |              | Bond Future | 174.82    | 174.6757                      | 174.8165  | 174.6757                        | 0.00          |
| 07/07/2021 | R213 On 05-August-21   |        |              | Bond Future | 9.32      | 88.5634                       | 88.6561   | 88.5634                         | 9,084.00      |
| 07/07/2021 | R213 On 05-August-21   | 10.86  | Call         | Bond Future | 8157      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | R213 On 05-August-21   | 10.14  | Call         | Bond Future | 4603      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | R213 On 05-August-21   | 10.78  | Call         | Bond Future | 7764      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | R213 On 05-August-21   | 10.85  | Call         | Bond Future | 8108      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | R213 On 05-August-21   | 10.84  | Call         | Bond Future | 8059      | 8                             | 8         | 8                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | R213 On 05-August-21   | 9.34   | Call         | Bond Future | 1281      | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | R213 On 05-August-21   | 10.84  | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R213 On 05-August-21   | 10.14  | Put          | Bond Future | 127       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R213 On 05-August-21   | 9.34   | Put          | Bond Future | 1157      | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | R213 On 05-August-21   | 10.85  | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R213 On 05-August-21   | 10.78  | Put          | Bond Future | 12        | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R213 On 05-August-21   | 10.86  | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R213 On 04-November-21 |        |              | Bond Future | 9.51      | 85.9904                       | 86.0829   | 85.9904                         | 0.00          |
| 07/07/2021 | R213 On 04-November-21 | 11.10  | Call         | Bond Future | 8542      | 8                             | 9         | 8                               | 0.00          |
| 07/07/2021 | R213 On 04-November-21 | 11.09  | Call         | Bond Future | 8499      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | R213 On 04-November-21 | 11.11  | Call         | Bond Future | 8586      | 8                             | 9         | 8                               | 0.00          |
| 07/07/2021 | R213 On 04-November-21 | 11.09  | Put          | Bond Future | 373       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R213 On 04-November-21 | 11.10  | Put          | Bond Future | 369       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R213 On 04-November-21 | 11.11  | Put          | Bond Future | 365       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R213 On 03-February-22 |        |              | Bond Future | 9.70      | 86.9822                       | 87.0750   | 86.9822                         | 0.00          |
| 07/07/2021 | R213 On 03-February-22 | 10.17  | Call         | Bond Future | 4483      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | R213 On 03-February-22 | 9.76   | Call         | Bond Future | 3223      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | R213 On 03-February-22 | 9.15   | Call         | Bond Future | 1736      | 2                             | 2         | 2                               | 220.00        |
| 07/07/2021 | R213 On 03-February-22 | 10.60  | Call         | Bond Future | 6011      | 6                             | 6         | 6                               | 0.00          |
| 07/07/2021 | R213 On 03-February-22 | 9.22   | Call         | Bond Future | 1883      | 2                             | 2         | 2                               | 430.00        |
| 07/07/2021 | R213 On 03-February-22 | 10.25  | Call         | Bond Future | 4753      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | R213 On 03-February-22 | 10.15  | Call         | Bond Future | 4417      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | R213 On 03-February-22 | 9.58   | Call         | Bond Future | 2735      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | R213 On 03-February-22 | 9.97   | Call         | Bond Future | 3839      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | R213 On 03-February-22 | 9.96   | Call         | Bond Future | 3809      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | R213 On 03-February-22 | 8.80   | Call         | Bond Future | 1106      | 1                             | 1         | 1                               | 102.00        |
| 07/07/2021 | R213 On 03-February-22 | 10.00  | Call         | Bond Future | 3931      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | R213 On 03-February-22 | 8.63   | Call         | Bond Future | 878       | 1                             | 1         | 1                               | 200.00        |
| 07/07/2021 | R213 On 03-February-22 | 9.98   | Call         | Bond Future | 3870      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | R213 On 03-February-22 | 10.67  | Call         | Bond Future | 6272      | 6                             | 6         | 6                               | 0.00          |
| 07/07/2021 | R213 On 03-February-22 | 10.67  | Put          | Bond Future | 1324      | 1                             | 1         | 1                               | 220.00        |
| 07/07/2021 | R213 On 03-February-22 | 10.60  | Put          | Bond Future | 1407      | 1                             | 1         | 1                               | 430.00        |
| 07/07/2021 | R213 On 03-February-22 | 9.98   | Put          | Bond Future | 2402      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | R213 On 03-February-22 | 10.00  | Put          | Bond Future | 2360      | 2                             | 2         | 2                               | 430.00        |
| 07/07/2021 | R213 On 03-February-22 | 9.22   | Put          | Bond Future | 4480      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | R213 On 03-February-22 | 8.80   | Put          | Bond Future | 6061      | 6                             | 6         | 6                               | 0.00          |
| 07/07/2021 | R213 On 03-February-22 | 9.58   | Put          | Bond Future | 3375      | 3                             | 3         | 3                               | 200.00        |
| 07/07/2021 | R213 On 03-February-22 | 8.63   | Put          | Bond Future | 6810      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | R213 On 03-February-22 | 9.96   | Put          | Bond Future | 2445      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R213 On 03-February-22 | 9.97   | Put          | Bond Future | 2423      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R213 On 03-February-22 | 10.15  | Put          | Bond Future | 2074      | 2                             | 2         | 2                               | 200.00        |
| 07/07/2021 | R213 On 03-February-22 | 10.25  | Put          | Bond Future | 1900      | 2                             | 2         | 2                               | 102.00        |
| 07/07/2021 | R213 On 03-February-22 | 9.76   | Put          | Bond Future | 2906      | 3                             | 3         | 3                               | 102.00        |
| 07/07/2021 | R213 On 03-February-22 | 10.17  | Put          | Bond Future | 2038      | 2                             | 2         | 2                               | 220.00        |
| 07/07/2021 | R213 On 03-February-22 | 9.15   | Put          | Bond Future | 4721      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | R213 On 05-May-22      |        |              | Bond Future | 9.89      | 84.4808                       | 84.5742   | 84.4808                         | 0.00          |
| 07/07/2021 | R213 On 05-May-22      | 10.64  | Call         | Bond Future | 5749      | 6                             | 6         | 6                               | 0.00          |
| 07/07/2021 | R213 On 05-May-22      | 10.65  | Call         | Bond Future | 5783      | 6                             | 6         | 6                               | 0.00          |
| 07/07/2021 | R213 On 05-May-22      | 10.63  | Call         | Bond Future | 5715      | 6                             | 6         | 6                               | 0.00          |
| 07/07/2021 | R213 On 05-May-22      | 10.65  | Put          | Bond Future | 2008      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R213 On 05-May-22      | 10.63  | Put          | Bond Future | 2037      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R213 On 05-May-22      | 10.64  | Put          | Bond Future | 2023      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R214 On 05-August-21   |        |              | Bond Future | 10.48     | 70.2361                       | 70.0855   | 70.2361                         | 17,880.00     |
| 07/07/2021 | R214 On 05-August-21   | 12.02  | Call         | Bond Future | 8447      | 9                             | 8         | 9                               | 0.00          |
| 07/07/2021 | R214 On 05-August-21   | 12.03  | Call         | Bond Future | 8495      | 9                             | 8         | 9                               | 0.00          |
| 07/07/2021 | R214 On 05-August-21   | 12.01  | Call         | Bond Future | 8398      | 9                             | 8         | 9                               | 0.00          |
| 07/07/2021 | R214 On 05-August-21   | 12.03  | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R214 On 05-August-21   | 12.01  | Put          | Bond Future | 11        | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R214 On 05-August-21   | 12.02  | Put          | Bond Future | 11        | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R214 On 04-November-21 |        |              | Bond Future | 10.64     | 67.7174                       | 67.5643   | 67.7174                         | 0.00          |
| 07/07/2021 | R214 On 04-November-21 | 12.48  | Call         | Bond Future | 9974      | 10                            | 10        | 10                              | 0.00          |
| 07/07/2021 | R214 On 04-November-21 | 12.47  | Call         | Bond Future | 9932      | 10                            | 10        | 10                              | 0.00          |
| 07/07/2021 | R214 On 04-November-21 | 12.46  | Call         | Bond Future | 9889      | 10                            | 10        | 10                              | 0.00          |
| 07/07/2021 | R214 On 04-November-21 | 12.46  | Put          | Bond Future | 362       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R214 On 04-November-21 | 12.48  | Put          | Bond Future | 355       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | R214 On 04-November-21 | 12.47  | Put          | Bond Future | 359       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R214 On 03-February-22 |        |              | Bond Future | 10.82     | 68.4985                       | 68.3430   | 68.4985                         | 0.00          |
| 07/07/2021 | R214 On 03-February-22 | 11.40  | Call         | Bond Future | 5317      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | R214 On 03-February-22 | 11.39  | Call         | Bond Future | 5280      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | R214 On 03-February-22 | 11.41  | Call         | Bond Future | 5353      | 5                             | 5         | 5                               | 0.00          |
| 07/07/2021 | R214 On 03-February-22 | 11.39  | Put          | Bond Future | 2087      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R214 On 03-February-22 | 11.40  | Put          | Bond Future | 2070      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R214 On 03-February-22 | 11.41  | Put          | Bond Future | 2054      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R214 On 05-May-22      |        |              | Bond Future | 10.98     | 66.0305                       | 65.8728   | 66.0305                         | 0.00          |
| 07/07/2021 | R214 On 05-May-22      | 11.74  | Call         | Bond Future | 6337      | 6                             | 6         | 6                               | 0.00          |
| 07/07/2021 | R214 On 05-May-22      | 11.73  | Call         | Bond Future | 6302      | 6                             | 6         | 6                               | 0.00          |
| 07/07/2021 | R214 On 05-May-22      | 11.75  | Call         | Bond Future | 6372      | 6                             | 6         | 6                               | 0.00          |
| 07/07/2021 | R214 On 05-May-22      | 11.73  | Put          | Bond Future | 2300      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R214 On 05-May-22      | 11.74  | Put          | Bond Future | 2285      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R214 On 05-May-22      | 11.75  | Put          | Bond Future | 2269      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R248 On 05-August-21   |        |              | Bond Future | 10.49     | 88.6587                       | 88.4280   | 88.6587                         | 171,055.00    |
| 07/07/2021 | R248 On 05-August-21   | 12.51  | Call         | Bond Future | 13401     | 14                            | 13        | 14                              | 0.00          |
| 07/07/2021 | R248 On 05-August-21   | 12.50  | Call         | Bond Future | 13345     | 14                            | 13        | 14                              | 0.00          |
| 07/07/2021 | R248 On 05-August-21   | 10.00  | Call         | Bond Future | 321       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R248 On 05-August-21   | 10.50  | Call         | Bond Future | 1665      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R248 On 05-August-21   | 12.52  | Call         | Bond Future | 13458     | 14                            | 13        | 14                              | 0.00          |
| 07/07/2021 | R248 On 05-August-21   | 11.20  | Call         | Bond Future | 5435      | 6                             | 5         | 6                               | 0.00          |
| 07/07/2021 | R248 On 05-August-21   | 10.30  | Call         | Bond Future | 970       | 1                             | 1         | 1                               | 1,300.00      |
| 07/07/2021 | R248 On 05-August-21   | 10.90  | Call         | Bond Future | 3638      | 4                             | 4         | 4                               | 1,300.00      |
| 07/07/2021 | R248 On 05-August-21   | 10.60  | Call         | Bond Future | 2092      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R248 On 05-August-21   | 10.50  | Put          | Bond Future | 1560      | 1                             | 2         | 1                               | 0.00          |
| 07/07/2021 | R248 On 05-August-21   | 10.60  | Put          | Bond Future | 1223      | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | R248 On 05-August-21   | 10.90  | Put          | Bond Future | 551       | 1                             | 1         | 1                               | 0.00          |
| 07/07/2021 | R248 On 05-August-21   | 12.50  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R248 On 05-August-21   | 11.20  | Put          | Bond Future | 231       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R248 On 05-August-21   | 12.51  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R248 On 05-August-21   | 10.30  | Put          | Bond Future | 2428      | 2                             | 2         | 2                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/07/2021 | R248 On 05-August-21   | 10.00  | Put          | Bond Future | 4219      | 4                             | 4         | 4                               | 0.00          |
| 07/07/2021 | R248 On 05-August-21   | 12.52  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R248 On 04-November-21 |        |              | Bond Future | 10.65     | 85.2045                       | 84.9702   | 85.2045                         | 0.00          |
| 07/07/2021 | R248 On 04-November-21 | 10.30  | Call         | Bond Future | 1984      | 2                             | 2         | 2                               | 1,200.00      |
| 07/07/2021 | R248 On 04-November-21 | 9.60   | Call         | Bond Future | 490       | 0                             | 0         | 0                               | 1,200.00      |
| 07/07/2021 | R248 On 04-November-21 | 12.84  | Call         | Bond Future | 14224     | 14                            | 14        | 14                              | 0.00          |
| 07/07/2021 | R248 On 04-November-21 | 12.83  | Call         | Bond Future | 14174     | 14                            | 14        | 14                              | 0.00          |
| 07/07/2021 | R248 On 04-November-21 | 12.85  | Call         | Bond Future | 14274     | 14                            | 14        | 14                              | 0.00          |
| 07/07/2021 | R248 On 04-November-21 | 12.85  | Put          | Bond Future | 262       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R248 On 04-November-21 | 12.83  | Put          | Bond Future | 270       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R248 On 04-November-21 | 12.84  | Put          | Bond Future | 266       | 0                             | 0         | 0                               | 0.00          |
| 07/07/2021 | R248 On 04-November-21 | 9.60   | Put          | Bond Future | 9085      | 9                             | 9         | 9                               | 0.00          |
| 07/07/2021 | R248 On 04-November-21 | 10.30  | Put          | Bond Future | 4703      | 4                             | 5         | 4                               | 0.00          |
| 07/07/2021 | R248 On 03-February-22 |        |              | Bond Future | 10.82     | 86.1874                       | 85.9497   | 86.1874                         | 0.00          |
| 07/07/2021 | R248 On 03-February-22 | 11.49  | Call         | Bond Future | 7012      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | R248 On 03-February-22 | 11.48  | Call         | Bond Future | 6965      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | R248 On 03-February-22 | 11.47  | Call         | Bond Future | 6919      | 7                             | 7         | 7                               | 0.00          |
| 07/07/2021 | R248 On 03-February-22 | 11.49  | Put          | Bond Future | 2392      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R248 On 03-February-22 | 11.47  | Put          | Bond Future | 2432      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R248 On 03-February-22 | 11.48  | Put          | Bond Future | 2412      | 2                             | 2         | 2                               | 0.00          |
| 07/07/2021 | R248 On 05-May-22      |        |              | Bond Future | 10.99     | 82.7938                       | 82.5528   | 82.7938                         | 0.00          |
| 07/07/2021 | R248 On 05-May-22      | 11.81  | Call         | Bond Future | 8165      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | R248 On 05-May-22      | 11.80  | Call         | Bond Future | 8121      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | R248 On 05-May-22      | 11.79  | Call         | Bond Future | 8077      | 8                             | 8         | 8                               | 0.00          |
| 07/07/2021 | R248 On 05-May-22      | 11.79  | Put          | Bond Future | 2739      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | R248 On 05-May-22      | 11.81  | Put          | Bond Future | 2702      | 3                             | 3         | 3                               | 0.00          |
| 07/07/2021 | R248 On 05-May-22      | 11.80  | Put          | Bond Future | 2720      | 3                             | 3         | 3                               | 0.00          |