



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/05/2021 TO: 11/05/2021

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | 2025 On 06-May-21      |        |              | Bond Future        | 152.19    | 152.1948                      | 152.1948  | 152.1948                        | 0.00          |
| 11/05/2021 | 2025 On 05-August-21   |        |              | Bond Future        | 152.13    | 152.0699                      | 152.1327  | 152.0699                        | 5,368.00      |
| 11/05/2021 | 2025 On 04-November-21 |        |              | Bond Future        | 153.88    | 153.8227                      | 153.8784  | 153.8227                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | 2025 On 03-February-22 |        |              | Bond Future | 154.16    | 154.0374                      | 154.1634  | 154.0374                        | 0.00          |
| 11/05/2021 | 2025 On 05-May-22      |        |              | Bond Future | 156.04    | 155.8340                      | 156.0418  | 155.8340                        | 0.00          |
| 11/05/2021 | 2029 On 06-May-21      |        |              | Bond Future | 110.55    | 110.5532                      | 110.5532  | 110.5532                        | 0.00          |
| 11/05/2021 | 2029 On 05-August-21   |        |              | Bond Future | 112.03    | 111.9202                      | 112.0292  | 111.9202                        | 3,031.00      |
| 11/05/2021 | 2029 On 04-November-21 |        |              | Bond Future | 112.16    | 112.0590                      | 112.1636  | 112.0590                        | 0.00          |
| 11/05/2021 | 2029 On 03-February-22 |        |              | Bond Future | 113.51    | 113.3506                      | 113.5074  | 113.3506                        | 0.00          |
| 11/05/2021 | 2029 On 05-May-22      |        |              | Bond Future | 113.71    | 113.4975                      | 113.7149  | 113.4975                        | 0.00          |
| 11/05/2021 | 2030 On 06-May-21      |        |              | Bond Future | 9.09      | 95.7184                       | 95.7184   | 95.7184                         | 0.00          |
| 11/05/2021 | 2030 On 05-August-21   |        |              | Bond Future | 9.13      | 93.5306                       | 93.6424   | 93.5306                         | 103,931.00    |
| 11/05/2021 | 2030 On 05-August-21   | 10.43  | Call         | Bond Future | 7230      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | 2030 On 05-August-21   | 8.50   | Call         | Bond Future | 890       | 1                             | 1         | 1                               | 5,000.00      |
| 11/05/2021 | 2030 On 05-August-21   | 9.50   | Call         | Bond Future | 3429      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | 2030 On 05-August-21   | 9.75   | Call         | Bond Future | 4362      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2030 On 05-August-21   | 10.30  | Call         | Bond Future | 6667      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | 2030 On 05-August-21   | 7.70   | Call         | Bond Future | 179       | 0                             | 0         | 0                               | 200.00        |
| 11/05/2021 | 2030 On 05-August-21   | 8.95   | Call         | Bond Future | 1787      | 2                             | 2         | 2                               | 600.00        |
| 11/05/2021 | 2030 On 05-August-21   | 10.42  | Call         | Bond Future | 7186      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | 2030 On 05-August-21   | 10.15  | Call         | Bond Future | 6019      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | 2030 On 05-August-21   | 8.83   | Call         | Bond Future | 1508      | 1                             | 2         | 1                               | 479.00        |
| 11/05/2021 | 2030 On 05-August-21   | 9.45   | Call         | Bond Future | 3257      | 3                             | 3         | 3                               | 600.00        |
| 11/05/2021 | 2030 On 05-August-21   | 12.10  | Call         | Bond Future | 14776     | 15                            | 15        | 15                              | 0.00          |
| 11/05/2021 | 2030 On 05-August-21   | 10.41  | Call         | Bond Future | 7143      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | 2030 On 05-August-21   | 8.78   | Call         | Bond Future | 1400      | 1                             | 1         | 1                               | 200.00        |
| 11/05/2021 | 2030 On 05-August-21   | 7.70   | Put          | Bond Future | 8613      | 9                             | 9         | 9                               | 0.00          |
| 11/05/2021 | 2030 On 05-August-21   | 10.41  | Put          | Bond Future | 384       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | 2030 On 05-August-21   | 8.50   | Put          | Bond Future | 4506      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | 2030 On 05-August-21   | 12.10  | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 600.00        |
| 11/05/2021 | 2030 On 05-August-21   | 10.30  | Put          | Bond Future | 466       | 0                             | 0         | 0                               | 200.00        |
| 11/05/2021 | 2030 On 05-August-21   | 8.78   | Put          | Bond Future | 3399      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | 2030 On 05-August-21   | 10.42  | Put          | Bond Future | 377       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | 2030 On 05-August-21   | 9.45   | Put          | Bond Future | 1523      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | 2030 On 05-August-21   | 8.95   | Put          | Bond Future | 2821      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | 2030 On 05-August-21   | 9.75   | Put          | Bond Future | 1018      | 1                             | 1         | 1                               | 479.00        |
| 11/05/2021 | 2030 On 05-August-21   | 8.83   | Put          | Bond Future | 3222      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | 2030 On 05-August-21   | 9.50   | Put          | Bond Future | 1425      | 1                             | 1         | 1                               | 5,000.00      |
| 11/05/2021 | 2030 On 05-August-21   | 10.15  | Put          | Bond Future | 585       | 1                             | 1         | 1                               | 479.00        |
| 11/05/2021 | 2030 On 05-August-21   | 10.43  | Put          | Bond Future | 370       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | 2030 On 04-November-21 |        |              | Bond Future | 9.32      | 94.5876                       | 94.6952   | 94.5876                         | 0.00          |
| 11/05/2021 | 2030 On 04-November-21 | 8.77   | Call         | Bond Future | 1698      | 2                             | 2         | 2                               | 300.00        |
| 11/05/2021 | 2030 On 04-November-21 | 11.44  | Call         | Bond Future | 10863     | 11                            | 11        | 11                              | 0.00          |
| 11/05/2021 | 2030 On 04-November-21 | 10.61  | Call         | Bond Future | 7510      | 7                             | 8         | 7                               | 0.00          |
| 11/05/2021 | 2030 On 04-November-21 | 9.90   | Call         | Bond Future | 4816      | 5                             | 5         | 5                               | 1,102.00      |
| 11/05/2021 | 2030 On 04-November-21 | 10.59  | Call         | Bond Future | 7433      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | 2030 On 04-November-21 | 11.26  | Call         | Bond Future | 10115     | 10                            | 10        | 10                              | 0.00          |
| 11/05/2021 | 2030 On 04-November-21 | 9.20   | Call         | Bond Future | 2681      | 3                             | 3         | 3                               | 1,102.00      |
| 11/05/2021 | 2030 On 04-November-21 | 8.27   | Call         | Bond Future | 915       | 1                             | 1         | 1                               | 300.00        |
| 11/05/2021 | 2030 On 04-November-21 | 10.60  | Call         | Bond Future | 7471      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | 2030 On 04-November-21 | 10.60  | Put          | Bond Future | 906       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | 2030 On 04-November-21 | 10.59  | Put          | Bond Future | 917       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | 2030 On 04-November-21 | 8.77   | Put          | Bond Future | 4731      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | 2030 On 04-November-21 | 11.44  | Put          | Bond Future | 308       | 0                             | 0         | 0                               | 300.00        |
| 11/05/2021 | 2030 On 04-November-21 | 8.27   | Put          | Bond Future | 6807      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | 2030 On 04-November-21 | 9.20   | Put          | Bond Future | 3340      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | 2030 On 04-November-21 | 10.61  | Put          | Bond Future | 895       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | 2030 On 04-November-21 | 11.26  | Put          | Bond Future | 395       | 0                             | 0         | 0                               | 1,102.00      |
| 11/05/2021 | 2030 On 04-November-21 | 9.90   | Put          | Bond Future | 1769      | 2                             | 2         | 2                               | 0.00          |
| 11/05/2021 | 2030 On 03-February-22 |        |              | Bond Future | 9.52      | 91.6516                       | 91.8035   | 91.6516                         | 0.00          |
| 11/05/2021 | 2030 On 03-February-22 | 9.60   | Call         | Bond Future | 3786      | 4                             | 4         | 4                               | 1,000.00      |
| 11/05/2021 | 2030 On 03-February-22 | 10.85  | Call         | Bond Future | 7935      | 8                             | 8         | 8                               | 0.00          |
| 11/05/2021 | 2030 On 03-February-22 | 9.78   | Call         | Bond Future | 4300      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2030 On 03-February-22 | 9.43   | Call         | Bond Future | 3330      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | 2030 On 03-February-22 | 9.44   | Call         | Bond Future | 3356      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | 2030 On 03-February-22 | 8.39   | Call         | Bond Future | 1291      | 1                             | 1         | 1                               | 101.00        |
| 11/05/2021 | 2030 On 03-February-22 | 9.45   | Call         | Bond Future | 3382      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | 2030 On 03-February-22 | 8.85   | Call         | Bond Future | 2013      | 2                             | 2         | 2                               | 1,000.00      |
| 11/05/2021 | 2030 On 03-February-22 | 9.35   | Call         | Bond Future | 3126      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | 2030 On 03-February-22 | 9.35   | Put          | Bond Future | 4022      | 4                             | 4         | 4                               | 101.00        |
| 11/05/2021 | 2030 On 03-February-22 | 8.39   | Put          | Bond Future | 7425      | 8                             | 7         | 8                               | 0.00          |
| 11/05/2021 | 2030 On 03-February-22 | 9.45   | Put          | Bond Future | 3753      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2030 On 03-February-22 | 8.85   | Put          | Bond Future | 5591      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | 2030 On 03-February-22 | 9.44   | Put          | Bond Future | 3779      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2030 On 03-February-22 | 9.43   | Put          | Bond Future | 3806      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2030 On 03-February-22 | 9.78   | Put          | Bond Future | 2965      | 3                             | 3         | 3                               | 101.00        |
| 11/05/2021 | 2030 On 03-February-22 | 10.85  | Put          | Bond Future | 1344      | 1                             | 1         | 1                               | 1,000.00      |
| 11/05/2021 | 2030 On 03-February-22 | 9.60   | Put          | Bond Future | 3377      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | 2030 On 05-May-22      |        |              | Bond Future | 9.73      | 92.7000                       | 92.9021   | 92.7000                         | 0.00          |
| 11/05/2021 | 2030 On 05-May-22      | 10.20  | Call         | Bond Future | 5155      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | 2030 On 05-May-22      | 10.19  | Call         | Bond Future | 5125      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | 2030 On 05-May-22      | 10.21  | Call         | Bond Future | 5185      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | 2030 On 05-May-22      | 10.21  | Put          | Bond Future | 2829      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | 2030 On 05-May-22      | 10.19  | Put          | Bond Future | 2866      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | 2030 On 05-May-22      | 10.20  | Put          | Bond Future | 2847      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | 2032 On 06-May-21      |        |              | Bond Future | 9.90      | 90.0909                       | 90.0909   | 90.0909                         | 0.00          |
| 11/05/2021 | 2032 On 05-August-21   |        |              | Bond Future | 9.95      | 91.8787                       | 91.9934   | 91.8787                         | 135,812.00    |
| 11/05/2021 | 2032 On 05-August-21   | 11.36  | Call         | Bond Future | 8353      | 8                             | 8         | 8                               | 0.00          |
| 11/05/2021 | 2032 On 05-August-21   | 11.35  | Call         | Bond Future | 8307      | 8                             | 8         | 8                               | 0.00          |
| 11/05/2021 | 2032 On 05-August-21   | 11.37  | Call         | Bond Future | 8399      | 8                             | 8         | 8                               | 0.00          |
| 11/05/2021 | 2032 On 05-August-21   | 11.37  | Put          | Bond Future | 404       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | 2032 On 05-August-21   | 11.35  | Put          | Bond Future | 418       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | 2032 On 05-August-21   | 11.36  | Put          | Bond Future | 411       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | 2032 On 04-November-21 |        |              | Bond Future | 10.15     | 88.7704                       | 88.8816   | 88.7704                         | 21.00         |
| 11/05/2021 | 2032 On 04-November-21 | 9.33   | Call         | Bond Future | 1507      | 1                             | 2         | 1                               | 700.00        |
| 11/05/2021 | 2032 On 04-November-21 | 11.71  | Call         | Bond Future | 9334      | 9                             | 9         | 9                               | 0.00          |
| 11/05/2021 | 2032 On 04-November-21 | 12.81  | Call         | Bond Future | 14012     | 14                            | 14        | 14                              | 0.00          |
| 11/05/2021 | 2032 On 04-November-21 | 9.83   | Call         | Bond Future | 2610      | 3                             | 3         | 3                               | 700.00        |
| 11/05/2021 | 2032 On 04-November-21 | 11.70  | Call         | Bond Future | 9293      | 9                             | 9         | 9                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | 2032 On 04-November-21 | 11.69  | Call         | Bond Future | 9252      | 9                             | 9         | 9                               | 0.00          |
| 11/05/2021 | 2032 On 04-November-21 | 11.71  | Put          | Bond Future | 849       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | 2032 On 04-November-21 | 12.81  | Put          | Bond Future | 215       | 0                             | 0         | 0                               | 700.00        |
| 11/05/2021 | 2032 On 04-November-21 | 11.70  | Put          | Bond Future | 858       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | 2032 On 04-November-21 | 11.69  | Put          | Bond Future | 868       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | 2032 On 04-November-21 | 9.83   | Put          | Bond Future | 4475      | 5                             | 4         | 5                               | 0.00          |
| 11/05/2021 | 2032 On 04-November-21 | 9.33   | Put          | Bond Future | 6428      | 7                             | 6         | 7                               | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 |        |              | Bond Future | 10.35     | 89.7730                       | 89.9262   | 89.7730                         | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 | 9.62   | Call         | Bond Future | 2273      | 2                             | 2         | 2                               | 210.00        |
| 11/05/2021 | 2032 On 03-February-22 | 10.95  | Call         | Bond Future | 6035      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 | 10.35  | Call         | Bond Future | 4115      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 | 10.14  | Call         | Bond Future | 3527      | 3                             | 4         | 3                               | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 | 9.14   | Call         | Bond Future | 1456      | 1                             | 1         | 1                               | 97.00         |
| 11/05/2021 | 2032 On 03-February-22 | 10.45  | Call         | Bond Future | 4410      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 | 8.91   | Call         | Bond Future | 1158      | 1                             | 1         | 1                               | 198.00        |
| 11/05/2021 | 2032 On 03-February-22 | 10.44  | Call         | Bond Future | 4381      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 | 11.13  | Call         | Bond Future | 6682      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 | 10.53  | Call         | Bond Future | 4654      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 | 10.66  | Call         | Bond Future | 5061      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 | 9.81   | Call         | Bond Future | 2697      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 | 10.43  | Call         | Bond Future | 4351      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 | 10.42  | Call         | Bond Future | 4321      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 | 9.58   | Call         | Bond Future | 2189      | 2                             | 2         | 2                               | 400.00        |
| 11/05/2021 | 2032 On 03-February-22 | 10.42  | Put          | Bond Future | 3952      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 | 10.43  | Put          | Bond Future | 3926      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 | 9.81   | Put          | Bond Future | 5839      | 6                             | 6         | 6                               | 198.00        |
| 11/05/2021 | 2032 On 03-February-22 | 8.91   | Put          | Bond Future | 9835      | 10                            | 10        | 10                              | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 | 10.66  | Put          | Bond Future | 3361      | 3                             | 3         | 3                               | 97.00         |
| 11/05/2021 | 2032 On 03-February-22 | 10.45  | Put          | Bond Future | 3874      | 4                             | 4         | 4                               | 198.00        |
| 11/05/2021 | 2032 On 03-February-22 | 10.53  | Put          | Bond Future | 3671      | 4                             | 4         | 4                               | 210.00        |
| 11/05/2021 | 2032 On 03-February-22 | 10.35  | Put          | Bond Future | 4140      | 4                             | 4         | 4                               | 400.00        |
| 11/05/2021 | 2032 On 03-February-22 | 9.58   | Put          | Bond Future | 6705      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 | 11.13  | Put          | Bond Future | 2454      | 3                             | 2         | 3                               | 210.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | 2032 On 03-February-22 | 10.14  | Put          | Bond Future | 4747      | 5                             | 5         | 5                               | 97.00         |
| 11/05/2021 | 2032 On 03-February-22 | 9.14   | Put          | Bond Future | 8677      | 9                             | 9         | 9                               | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 | 10.95  | Put          | Bond Future | 2764      | 3                             | 3         | 3                               | 400.00        |
| 11/05/2021 | 2032 On 03-February-22 | 9.62   | Put          | Bond Future | 6548      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | 2032 On 03-February-22 | 10.44  | Put          | Bond Future | 3900      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2032 On 05-May-22      |        |              | Bond Future | 10.57     | 86.6539                       | 86.8553   | 86.6539                         | 0.00          |
| 11/05/2021 | 2032 On 05-May-22      | 11.04  | Call         | Bond Future | 5872      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | 2032 On 05-May-22      | 11.02  | Call         | Bond Future | 5806      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | 2032 On 05-May-22      | 11.03  | Call         | Bond Future | 5839      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | 2032 On 05-May-22      | 11.03  | Put          | Bond Future | 3377      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | 2032 On 05-May-22      | 11.02  | Put          | Bond Future | 3398      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | 2032 On 05-May-22      | 11.04  | Put          | Bond Future | 3358      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | 2033 On 06-May-21      |        |              | Bond Future | 103.78    | 103.7806                      | 103.7806  | 103.7806                        | 0.00          |
| 11/05/2021 | 2033 On 05-August-21   |        |              | Bond Future | 104.66    | 104.5965                      | 104.6632  | 104.5965                        | 9,629.00      |
| 11/05/2021 | 2033 On 04-November-21 |        |              | Bond Future | 104.64    | 104.5766                      | 104.6387  | 104.5766                        | 0.00          |
| 11/05/2021 | 2033 On 03-February-22 |        |              | Bond Future | 105.89    | 105.7819                      | 105.8921  | 105.7819                        | 0.00          |
| 11/05/2021 | 2033 On 05-May-22      |        |              | Bond Future | 105.93    | 105.7603                      | 105.9265  | 105.7603                        | 0.00          |
| 11/05/2021 | 2037 On 06-May-21      |        |              | Bond Future | 10.78     | 85.2284                       | 85.2284   | 85.2284                         | 0.00          |
| 11/05/2021 | 2037 On 05-August-21   |        |              | Bond Future | 10.79     | 82.8755                       | 83.1961   | 82.8755                         | 124,489.00    |
| 11/05/2021 | 2037 On 05-August-21   | 12.26  | Call         | Bond Future | 9258      | 9                             | 9         | 9                               | 0.00          |
| 11/05/2021 | 2037 On 05-August-21   | 12.27  | Call         | Bond Future | 9305      | 9                             | 9         | 9                               | 0.00          |
| 11/05/2021 | 2037 On 05-August-21   | 12.28  | Call         | Bond Future | 9352      | 9                             | 9         | 9                               | 0.00          |
| 11/05/2021 | 2037 On 05-August-21   | 12.26  | Put          | Bond Future | 507       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | 2037 On 05-August-21   | 12.27  | Put          | Bond Future | 499       | 1                             | 0         | 1                               | 0.00          |
| 11/05/2021 | 2037 On 05-August-21   | 12.28  | Put          | Bond Future | 492       | 1                             | 0         | 1                               | 0.00          |
| 11/05/2021 | 2037 On 04-November-21 |        |              | Bond Future | 10.98     | 83.8124                       | 84.1317   | 83.8124                         | 0.00          |
| 11/05/2021 | 2037 On 04-November-21 | 12.82  | Call         | Bond Future | 11287     | 11                            | 11        | 11                              | 0.00          |
| 11/05/2021 | 2037 On 04-November-21 | 12.81  | Call         | Bond Future | 11245     | 11                            | 11        | 11                              | 0.00          |
| 11/05/2021 | 2037 On 04-November-21 | 12.30  | Call         | Bond Future | 9124      | 9                             | 9         | 9                               | 0.00          |
| 11/05/2021 | 2037 On 04-November-21 | 11.49  | Call         | Bond Future | 5767      | 6                             | 6         | 6                               | 600.00        |
| 11/05/2021 | 2037 On 04-November-21 | 12.83  | Call         | Bond Future | 11330     | 11                            | 11        | 11                              | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | 2037 On 04-November-21 | 12.82  | Put          | Bond Future | 839       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | 2037 On 04-November-21 | 12.30  | Put          | Bond Future | 1418      | 1                             | 1         | 1                               | 600.00        |
| 11/05/2021 | 2037 On 04-November-21 | 11.49  | Put          | Bond Future | 2666      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | 2037 On 04-November-21 | 12.81  | Put          | Bond Future | 848       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | 2037 On 04-November-21 | 12.83  | Put          | Bond Future | 831       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | 2037 On 03-February-22 |        |              | Bond Future | 11.19     | 80.5046                       | 80.8657   | 80.5046                         | 0.00          |
| 11/05/2021 | 2037 On 03-February-22 | 11.47  | Call         | Bond Future | 5580      | 5                             | 6         | 5                               | 0.00          |
| 11/05/2021 | 2037 On 03-February-22 | 11.46  | Call         | Bond Future | 5547      | 5                             | 6         | 5                               | 0.00          |
| 11/05/2021 | 2037 On 03-February-22 | 11.45  | Call         | Bond Future | 5513      | 5                             | 6         | 5                               | 0.00          |
| 11/05/2021 | 2037 On 03-February-22 | 11.47  | Put          | Bond Future | 3876      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2037 On 03-February-22 | 11.45  | Put          | Bond Future | 3927      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2037 On 03-February-22 | 11.46  | Put          | Bond Future | 3902      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2037 On 05-May-22      |        |              | Bond Future | 11.40     | 81.4256                       | 81.8337   | 81.4256                         | 0.00          |
| 11/05/2021 | 2037 On 05-May-22      | 11.84  | Call         | Bond Future | 6474      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | 2037 On 05-May-22      | 11.82  | Call         | Bond Future | 6406      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | 2037 On 05-May-22      | 11.83  | Call         | Bond Future | 6440      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | 2037 On 05-May-22      | 11.84  | Put          | Bond Future | 3909      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2037 On 05-May-22      | 11.82  | Put          | Bond Future | 3956      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2037 On 05-May-22      | 11.83  | Put          | Bond Future | 3932      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2038 On 06-May-21      |        |              | Bond Future | 116.93    | 116.9313                      | 116.9313  | 116.9313                        | 0.00          |
| 11/05/2021 | 2038 On 05-August-21   |        |              | Bond Future | 116.26    | 116.1810                      | 116.2567  | 116.1810                        | 7,713.00      |
| 11/05/2021 | 2038 On 04-November-21 |        |              | Bond Future | 117.59    | 117.5203                      | 117.5909  | 117.5203                        | 0.00          |
| 11/05/2021 | 2038 On 03-February-22 |        |              | Bond Future | 117.25    | 117.1219                      | 117.2466  | 117.1219                        | 0.00          |
| 11/05/2021 | 2038 On 05-May-22      |        |              | Bond Future | 118.68    | 118.4880                      | 118.6754  | 118.4880                        | 0.00          |
| 11/05/2021 | 2040 On 06-May-21      |        |              | Bond Future | 10.88     | 87.5543                       | 87.5543   | 87.5543                         | 0.00          |
| 11/05/2021 | 2040 On 05-August-21   |        |              | Bond Future | 10.92     | 84.7612                       | 85.1375   | 84.7612                         | 85,293.00     |
| 11/05/2021 | 2040 On 05-August-21   | 11.55  | Call         | Bond Future | 5658      | 5                             | 6         | 5                               | 900.00        |
| 11/05/2021 | 2040 On 05-August-21   | 14.80  | Call         | Bond Future | 21268     | 21                            | 21        | 21                              | 0.00          |
| 11/05/2021 | 2040 On 05-August-21   | 12.49  | Call         | Bond Future | 10293     | 10                            | 10        | 10                              | 0.00          |
| 11/05/2021 | 2040 On 05-August-21   | 12.48  | Call         | Bond Future | 10243     | 10                            | 10        | 10                              | 0.00          |
| 11/05/2021 | 2040 On 05-August-21   | 12.47  | Call         | Bond Future | 10193     | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | 2040 On 05-August-21   | 11.05  | Call         | Bond Future | 3543      | 3                             | 4         | 3                               | 900.00        |
| 11/05/2021 | 2040 On 05-August-21   | 11.05  | Put          | Bond Future | 2661      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | 2040 On 05-August-21   | 12.49  | Put          | Bond Future | 456       | 1                             | 0         | 1                               | 0.00          |
| 11/05/2021 | 2040 On 05-August-21   | 12.47  | Put          | Bond Future | 470       | 1                             | 0         | 1                               | 0.00          |
| 11/05/2021 | 2040 On 05-August-21   | 11.55  | Put          | Bond Future | 1479      | 2                             | 1         | 2                               | 0.00          |
| 11/05/2021 | 2040 On 05-August-21   | 14.80  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 900.00        |
| 11/05/2021 | 2040 On 05-August-21   | 12.48  | Put          | Bond Future | 463       | 1                             | 0         | 1                               | 0.00          |
| 11/05/2021 | 2040 On 04-November-21 |        |              | Bond Future | 11.11     | 85.7195                       | 86.0950   | 85.7195                         | 0.00          |
| 11/05/2021 | 2040 On 04-November-21 | 12.91  | Call         | Bond Future | 11779     | 11                            | 12        | 11                              | 0.00          |
| 11/05/2021 | 2040 On 04-November-21 | 12.89  | Call         | Bond Future | 11691     | 11                            | 12        | 11                              | 0.00          |
| 11/05/2021 | 2040 On 04-November-21 | 12.90  | Call         | Bond Future | 11735     | 11                            | 12        | 11                              | 0.00          |
| 11/05/2021 | 2040 On 04-November-21 | 12.90  | Put          | Bond Future | 940       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | 2040 On 04-November-21 | 12.89  | Put          | Bond Future | 950       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | 2040 On 04-November-21 | 12.91  | Put          | Bond Future | 930       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | 2040 On 03-February-22 |        |              | Bond Future | 11.31     | 82.1830                       | 82.6019   | 82.1830                         | 0.00          |
| 11/05/2021 | 2040 On 03-February-22 | 11.58  | Call         | Bond Future | 5831      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | 2040 On 03-February-22 | 11.57  | Call         | Bond Future | 5795      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | 2040 On 03-February-22 | 11.59  | Call         | Bond Future | 5867      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | 2040 On 03-February-22 | 11.57  | Put          | Bond Future | 4114      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2040 On 03-February-22 | 11.58  | Put          | Bond Future | 4087      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2040 On 03-February-22 | 11.59  | Put          | Bond Future | 4060      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2040 On 05-May-22      |        |              | Bond Future | 11.52     | 83.1232                       | 83.5907   | 83.1232                         | 0.00          |
| 11/05/2021 | 2040 On 05-May-22      | 11.91  | Call         | Bond Future | 6674      | 6                             | 7         | 6                               | 0.00          |
| 11/05/2021 | 2040 On 05-May-22      | 11.90  | Call         | Bond Future | 6639      | 6                             | 7         | 6                               | 0.00          |
| 11/05/2021 | 2040 On 05-May-22      | 11.92  | Call         | Bond Future | 6709      | 6                             | 7         | 6                               | 0.00          |
| 11/05/2021 | 2040 On 05-May-22      | 11.92  | Put          | Bond Future | 4197      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2040 On 05-May-22      | 11.91  | Put          | Bond Future | 4222      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2040 On 05-May-22      | 11.90  | Put          | Bond Future | 4247      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2044 On 06-May-21      |        |              | Bond Future | 10.93     | 84.2552                       | 84.2552   | 84.2552                         | 0.00          |
| 11/05/2021 | 2044 On 05-August-21   |        |              | Bond Future | 10.96     | 81.6346                       | 81.9409   | 81.6346                         | 60,776.00     |
| 11/05/2021 | 2044 On 05-August-21   | 12.60  | Call         | Bond Future | 10698     | 10                            | 11        | 10                              | 0.00          |
| 11/05/2021 | 2044 On 05-August-21   | 12.59  | Call         | Bond Future | 10649     | 10                            | 11        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | 2044 On 05-August-21   | 12.61  | Call         | Bond Future | 10747     | 10                            | 11        | 10                              | 0.00          |
| 11/05/2021 | 2044 On 05-August-21   | 12.61  | Put          | Bond Future | 411       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | 2044 On 05-August-21   | 12.60  | Put          | Bond Future | 418       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | 2044 On 05-August-21   | 12.59  | Put          | Bond Future | 424       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | 2044 On 04-November-21 |        |              | Bond Future | 11.14     | 82.5576                       | 82.8624   | 82.5576                         | 0.00          |
| 11/05/2021 | 2044 On 04-November-21 | 12.90  | Call         | Bond Future | 11655     | 11                            | 12        | 11                              | 0.00          |
| 11/05/2021 | 2044 On 04-November-21 | 12.89  | Call         | Bond Future | 11612     | 11                            | 12        | 11                              | 0.00          |
| 11/05/2021 | 2044 On 04-November-21 | 12.91  | Call         | Bond Future | 11699     | 11                            | 12        | 11                              | 0.00          |
| 11/05/2021 | 2044 On 04-November-21 | 12.91  | Put          | Bond Future | 979       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | 2044 On 04-November-21 | 12.89  | Put          | Bond Future | 999       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | 2044 On 04-November-21 | 12.90  | Put          | Bond Future | 989       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | 2044 On 03-February-22 |        |              | Bond Future | 11.33     | 79.1106                       | 79.4565   | 79.1106                         | 0.00          |
| 11/05/2021 | 2044 On 03-February-22 | 11.61  | Call         | Bond Future | 5932      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | 2044 On 03-February-22 | 11.60  | Call         | Bond Future | 5895      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | 2044 On 03-February-22 | 11.59  | Call         | Bond Future | 5859      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | 2044 On 03-February-22 | 11.59  | Put          | Bond Future | 4147      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2044 On 03-February-22 | 11.60  | Put          | Bond Future | 4119      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2044 On 03-February-22 | 11.61  | Put          | Bond Future | 4092      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2044 On 05-May-22      |        |              | Bond Future | 11.52     | 80.0156                       | 80.4077   | 80.0156                         | 0.00          |
| 11/05/2021 | 2044 On 05-May-22      | 11.93  | Call         | Bond Future | 6777      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | 2044 On 05-May-22      | 11.92  | Call         | Bond Future | 6741      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | 2044 On 05-May-22      | 11.91  | Call         | Bond Future | 6706      | 6                             | 7         | 6                               | 0.00          |
| 11/05/2021 | 2044 On 05-May-22      | 11.91  | Put          | Bond Future | 4276      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2044 On 05-May-22      | 11.92  | Put          | Bond Future | 4250      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2044 On 05-May-22      | 11.93  | Put          | Bond Future | 4225      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | 2046 On 06-May-21      |        |              | Bond Future | 105.17    | 105.1702                      | 105.1702  | 105.1702                        | 0.00          |
| 11/05/2021 | 2046 On 05-August-21   |        |              | Bond Future | 106.39    | 106.3234                      | 106.3918  | 106.3234                        | 16,718.00     |
| 11/05/2021 | 2046 On 04-November-21 |        |              | Bond Future | 105.80    | 105.7403                      | 105.8041  | 105.7403                        | 0.00          |
| 11/05/2021 | 2046 On 03-February-22 |        |              | Bond Future | 107.07    | 106.9591                      | 107.0717  | 106.9591                        | 0.00          |
| 11/05/2021 | 2046 On 05-May-22      |        |              | Bond Future | 106.53    | 106.3602                      | 106.5295  | 106.3602                        | 0.00          |
| 11/05/2021 | 2050 On 06-May-21      |        |              | Bond Future | 108.75    | 108.7462                      | 108.7462  | 108.7462                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | 2050 On 05-August-21   |        |              | Bond Future        | 107.78    | 107.9087                      | 107.7751  | 107.9087                        | 11,209.00     |
| 11/05/2021 | 2050 On 04-November-21 |        |              | Bond Future        | 109.01    | 109.1525                      | 109.0119  | 109.1525                        | 0.00          |
| 11/05/2021 | 2050 On 03-February-22 |        |              | Bond Future        | 108.37    | 108.4621                      | 108.3690  | 108.4621                        | 0.00          |
| 11/05/2021 | 2050 On 05-May-22      |        |              | Bond Future        | 109.69    | 109.7272                      | 109.6896  | 109.7272                        | 0.00          |
| 11/05/2021 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | AL37 On 05-August-21   |        |              | Index Future       | 794.12    | 795.5430                      | 794.1240  | 795.5430                        | 0.00          |
| 11/05/2021 | AL37 On 04-November-21 |        |              | Index Future       | 803.13    | 804.5960                      | 803.1290  | 804.5960                        | 0.00          |
| 11/05/2021 | AL37 On 03-February-22 |        |              | Index Future       | 812.55    | 813.6740                      | 812.5530  | 813.6740                        | 0.00          |
| 11/05/2021 | AL37 On 05-May-22      |        |              | Index Future       | 822.26    | 822.9720                      | 822.2600  | 822.9720                        | 0.00          |
| 11/05/2021 | AL7T On 05-August-21   |        |              | Index Future       | 896.19    | 895.0260                      | 896.1940  | 895.0260                        | 0.00          |
| 11/05/2021 | AL7T On 04-November-21 |        |              | Index Future       | 906.36    | 905.2110                      | 906.3570  | 905.2110                        | 0.00          |
| 11/05/2021 | AL7T On 03-February-22 |        |              | Index Future       | 916.99    | 915.4250                      | 916.9930  | 915.4250                        | 0.00          |
| 11/05/2021 | AL7T On 05-May-22      |        |              | Index Future       | 927.95    | 925.8860                      | 927.9470  | 925.8860                        | 0.00          |
| 11/05/2021 | ALBI On 05-August-21   |        |              | Index Future       | 787.85    | 786.4440                      | 787.8450  | 786.4440                        | 134.00        |
| 11/05/2021 | ALBI On 04-November-21 |        |              | Index Future       | 796.78    | 795.3940                      | 796.7800  | 795.3940                        | 0.00          |
| 11/05/2021 | ALBI On 03-February-22 |        |              | Index Future       | 806.13    | 804.3680                      | 806.1300  | 804.3680                        | 0.00          |
| 11/05/2021 | ALBI On 05-May-22      |        |              | Index Future       | 815.76    | 813.5600                      | 815.7590  | 813.5600                        | 0.00          |
| 11/05/2021 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 11/05/2021 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C212 On 31-January-22  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C214 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C223 On 25-January-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C226 On 25-January-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C303 On 14-August-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C303 On 28-February-33 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/05/2021 | ES33 On 06-May-21       |        |              | Bond Future        | 11.45     | 75.3946                       | 75.3946   | 75.3946                         | 0.00          |
| 11/05/2021 | ES33 On 05-August-21    |        |              | Bond Future        | 11.52     | 76.8896                       | 77.1535   | 76.8896                         | 350.00        |
| 11/05/2021 | ES33 On 04-November-21  |        |              | Bond Future        | 11.76     | 74.0004                       | 74.2631   | 74.0004                         | 0.00          |
| 11/05/2021 | ES33 On 03-February-22  |        |              | Bond Future        | 12.01     | 74.8537                       | 75.1535   | 74.8537                         | 0.00          |
| 11/05/2021 | ES33 On 05-May-22       |        |              | Bond Future        | 12.27     | 71.9503                       | 72.2922   | 71.9503                         | 0.00          |
| 11/05/2021 | ES42 On 06-May-21       |        |              | Bond Future        | 11.89     | 74.3847                       | 74.3847   | 74.3847                         | 0.00          |
| 11/05/2021 | ES42 On 05-August-21    |        |              | Bond Future        | 11.96     | 75.8671                       | 76.1603   | 75.8671                         | 4,779.00      |
| 11/05/2021 | ES42 On 04-November-21  |        |              | Bond Future        | 12.19     | 72.4834                       | 72.7761   | 72.4834                         | 0.00          |
| 11/05/2021 | ES42 On 03-February-22  |        |              | Bond Future        | 12.42     | 73.3196                       | 73.6492   | 73.3196                         | 0.00          |
| 11/05/2021 | ES42 On 05-May-22       |        |              | Bond Future        | 12.66     | 69.9169                       | 70.2888   | 69.9169                         | 0.00          |
| 11/05/2021 | GOVI On 05-August-21    |        |              | GOVI               | 778.33    | 777.0050                      | 778.3320  | 777.0050                        | 989.00        |
| 11/05/2021 | GOVI On 05-August-21    | 719.15 | Call         | GOVI               | 591820    | 58                            | 59        | 58                              | 0.00          |
| 11/05/2021 | GOVI On 05-August-21    | 719.14 | Call         | GOVI               | 591920    | 58                            | 59        | 58                              | 0.00          |
| 11/05/2021 | GOVI On 05-August-21    | 719.13 | Call         | GOVI               | 592020    | 58                            | 59        | 58                              | 0.00          |
| 11/05/2021 | GOVI On 05-August-21    | 719.13 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | GOVI On 05-August-21    | 719.14 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | GOVI On 05-August-21    | 719.15 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | GOVI On 04-November-21  |        |              | GOVI               | 787.16    | 785.8460                      | 787.1590  | 785.8460                        | 0.00          |
| 11/05/2021 | GOVI On 04-November-21  | 728.42 | Call         | GOVI               | 587390    | 57                            | 59        | 57                              | 0.00          |
| 11/05/2021 | GOVI On 04-November-21  | 728.41 | Call         | GOVI               | 587490    | 57                            | 59        | 57                              | 0.00          |
| 11/05/2021 | GOVI On 04-November-21  | 728.40 | Call         | GOVI               | 587590    | 57                            | 59        | 57                              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | GOVI On 04-November-21  | 728.40 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | GOVI On 04-November-21  | 728.41 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | GOVI On 04-November-21  | 728.42 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | GOVI On 03-February-22  |        |              | GOVI               | 796.40    | 794.7140                      | 796.3960  | 794.7140                        | 0.00          |
| 11/05/2021 | GOVI On 03-February-22  | 792.75 | Call         | GOVI               | 36460     | 2                             | 4         | 2                               | 0.00          |
| 11/05/2021 | GOVI On 03-February-22  | 792.74 | Call         | GOVI               | 36560     | 2                             | 4         | 2                               | 0.00          |
| 11/05/2021 | GOVI On 03-February-22  | 792.76 | Call         | GOVI               | 36360     | 2                             | 4         | 2                               | 0.00          |
| 11/05/2021 | GOVI On 03-February-22  | 792.76 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | GOVI On 03-February-22  | 792.74 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | GOVI On 03-February-22  | 792.75 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | GOVI On 05-May-22       |        |              | GOVI               | 805.91    | 803.7950                      | 805.9090  | 803.7950                        | 0.00          |
| 11/05/2021 | GOVI On 05-May-22       | 788.24 | Call         | GOVI               | 176690    | 16                            | 18        | 16                              | 0.00          |
| 11/05/2021 | GOVI On 05-May-22       | 788.23 | Call         | GOVI               | 176790    | 16                            | 18        | 16                              | 0.00          |
| 11/05/2021 | GOVI On 05-May-22       | 788.25 | Call         | GOVI               | 176590    | 16                            | 18        | 16                              | 0.00          |
| 11/05/2021 | GOVI On 05-May-22       | 788.25 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | GOVI On 05-May-22       | 788.23 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | GOVI On 05-May-22       | 788.24 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 11/05/2021 | IGOV On 05-August-21    |        |              | Index Future       | 286.68    | 286.5710                      | 286.6780  | 286.5710                        | 580.00        |
| 11/05/2021 | IGOV On 04-November-21  |        |              | Index Future       | 290.00    | 289.9020                      | 289.9990  | 289.9020                        | 16.00         |
| 11/05/2021 | IGOV On 03-February-22  |        |              | Index Future       | 293.47    | 293.2420                      | 293.4720  | 293.2420                        | 0.00          |
| 11/05/2021 | IGOV On 05-May-22       |        |              | Index Future       | 297.05    | 296.6620                      | 297.0460  | 296.6620                        | 0.00          |
| 11/05/2021 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 90.43     | 90.4300                       | 90.4300   | 90.4300                         | 0.00          |
| 11/05/2021 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 89.42     | 89.4200                       | 89.4200   | 89.4200                         | 0.00          |
| 11/05/2021 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 90.69     | 90.6900                       | 90.6900   | 90.6900                         | 51.00         |
| 11/05/2021 | IS05 On 15-March-22     |        |              | Interest Rate Swap | 90.11     | 90.1100                       | 90.1100   | 90.1100                         | 0.00          |
| 11/05/2021 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 90.27     | 90.2600                       | 90.2700   | 90.2600                         | 0.00          |
| 11/05/2021 | IS05 On 20-September-22 |        |              | Interest Rate Swap | 93.45     | 93.4300                       | 93.4500   | 93.4300                         | 0.00          |
| 11/05/2021 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 94.01     | 93.9800                       | 94.0100   | 93.9800                         | 0.00          |
| 11/05/2021 | IS05 On 22-March-23     |        |              | Interest Rate Swap | 86.47     | 86.4300                       | 86.4700   | 86.4300                         | 0.00          |
| 11/05/2021 | IS05 On 20-June-23      |        |              | Interest Rate Swap | 92.09     | 92.0400                       | 92.0900   | 92.0400                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 11/05/2021 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.43     | 80.3000                       | 80.4300   | 80.3000                         | 0.00          |
| 11/05/2021 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 77.06     | 76.9300                       | 77.0600   | 76.9300                         | 0.00          |
| 11/05/2021 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.57     | 75.4300                       | 75.5700   | 75.4300                         | 0.00          |
| 11/05/2021 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.69     | 77.5600                       | 77.6900   | 77.5600                         | 0.00          |
| 11/05/2021 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.80     | 81.6600                       | 81.8000   | 81.6600                         | 0.00          |
| 11/05/2021 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 80.39     | 80.2500                       | 80.3900   | 80.2500                         | 0.00          |
| 11/05/2021 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 82.57     | 82.4300                       | 82.5700   | 82.4300                         | 0.00          |
| 11/05/2021 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 88.47     | 88.3300                       | 88.4700   | 88.3300                         | 0.00          |
| 11/05/2021 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 88.98     | 88.8300                       | 88.9800   | 88.8300                         | 0.00          |
| 11/05/2021 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 82.11     | 81.9400                       | 82.1100   | 81.9400                         | 0.00          |
| 11/05/2021 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 90.00     | 89.8300                       | 90.0000   | 89.8300                         | 0.00          |
| 11/05/2021 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 11/05/2021 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 11/05/2021 | JBAF On 19-May-21       |        |              | Jibar Tradeable Future | 3.69      | 96.3150                       | 96.3150   | 96.3150                         | 0.00          |
| 11/05/2021 | JBAF On 15-June-21      |        |              | Jibar Tradeable Future | 3.72      | 96.2850                       | 96.2850   | 96.2850                         | 0.00          |
| 11/05/2021 | JBAF On 21-July-21      |        |              | Jibar Tradeable Future | 3.72      | 96.2700                       | 96.2800   | 96.2700                         | 0.00          |
| 11/05/2021 | JBAF On 18-August-21    |        |              | Jibar Tradeable Future | 3.75      | 96.2400                       | 96.2500   | 96.2400                         | 0.00          |
| 11/05/2021 | JBAF On 15-September-21 |        |              | Jibar Tradeable Future | 3.77      | 96.2250                       | 96.2350   | 96.2250                         | 30,000.00     |
| 11/05/2021 | JBAF On 20-October-21   |        |              | Jibar Tradeable Future | 3.82      | 96.1700                       | 96.1800   | 96.1700                         | 0.00          |
| 11/05/2021 | JBAF On 15-December-21  |        |              | Jibar Tradeable Future | 3.95      | 96.0500                       | 96.0500   | 96.0500                         | 0.00          |
| 11/05/2021 | JBAF On 16-March-22     |        |              | Jibar Tradeable Future | 4.15      | 95.8650                       | 95.8550   | 95.8650                         | 0.00          |
| 11/05/2021 | JBAF On 15-June-22      |        |              | Jibar Tradeable Future | 4.52      | 95.4950                       | 95.4850   | 95.4950                         | 471.00        |
| 11/05/2021 | JBAF On 21-September-22 |        |              | Jibar Tradeable Future | 4.68      | 95.3300                       | 95.3200   | 95.3300                         | 0.00          |
| 11/05/2021 | JBAF On 21-December-22  |        |              | Jibar Tradeable Future | 5.03      | 94.9700                       | 94.9750   | 94.9700                         | 0.00          |
| 11/05/2021 | JBAF On 15-March-23     |        |              | Jibar Tradeable Future | 5.22      | 94.7750                       | 94.7850   | 94.7750                         | 0.00          |
| 11/05/2021 | R023 On 06-May-21       |        |              | Bond Future            | 4.67      | 106.7855                      | 106.7855  | 106.7855                        | 0.00          |
| 11/05/2021 | R023 On 05-August-21    |        |              | Bond Future            | 4.71      | 107.9654                      | 107.9500  | 107.9654                        | 15,675.00     |
| 11/05/2021 | R023 On 05-August-21    | 5.31   | Call         | Bond Future            | 951       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R023 On 05-August-21    | 5.30   | Call         | Bond Future            | 938       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | R023 On 05-August-21   | 5.29   | Call         | Bond Future | 924       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R023 On 05-August-21   | 5.29   | Put          | Bond Future | 48        | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R023 On 05-August-21   | 5.30   | Put          | Bond Future | 46        | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R023 On 05-August-21   | 5.31   | Put          | Bond Future | 45        | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R023 On 04-November-21 |        |              | Bond Future | 4.74      | 105.2759                      | 105.2545  | 105.2759                        | 0.00          |
| 11/05/2021 | R023 On 04-November-21 | 4.92   | Call         | Bond Future | 474       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R023 On 04-November-21 | 4.91   | Call         | Bond Future | 466       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R023 On 04-November-21 | 4.90   | Call         | Bond Future | 457       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R023 On 04-November-21 | 4.90   | Put          | Bond Future | 255       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R023 On 04-November-21 | 4.91   | Put          | Bond Future | 251       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R023 On 04-November-21 | 4.92   | Put          | Bond Future | 247       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R023 On 03-February-22 |        |              | Bond Future | 4.75      | 106.4646                      | 106.4909  | 106.4646                        | 0.00          |
| 11/05/2021 | R023 On 03-February-22 | 5.07   | Call         | Bond Future | 567       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R023 On 03-February-22 | 5.06   | Call         | Bond Future | 560       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R023 On 03-February-22 | 5.08   | Call         | Bond Future | 574       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R023 On 03-February-22 | 5.08   | Put          | Bond Future | 236       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R023 On 03-February-22 | 5.06   | Put          | Bond Future | 241       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R023 On 03-February-22 | 5.07   | Put          | Bond Future | 239       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R023 On 05-May-22      |        |              | Bond Future | 4.72      | 103.7726                      | 103.8537  | 103.7726                        | 0.00          |
| 11/05/2021 | R023 On 05-May-22      | 6.30   | Call         | Bond Future | 1293      | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R023 On 05-May-22      | 6.29   | Call         | Bond Future | 1286      | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R023 On 05-May-22      | 6.31   | Call         | Bond Future | 1300      | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R023 On 05-May-22      | 6.31   | Put          | Bond Future | 43        | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R023 On 05-May-22      | 6.29   | Put          | Bond Future | 45        | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R023 On 05-May-22      | 6.30   | Put          | Bond Future | 44        | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R035 On 06-May-21      |        |              | Bond Future | 10.57     | 89.5749                       | 89.5749   | 89.5749                         | 0.00          |
| 11/05/2021 | R035 On 05-August-21   |        |              | Bond Future | 10.60     | 91.3230                       | 91.7122   | 91.3230                         | 91,665.00     |
| 11/05/2021 | R035 On 05-August-21   | 5.30   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R035 On 05-August-21   | 5.29   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R035 On 05-August-21   | 10.77  | Call         | Bond Future | 3512      | 3                             | 4         | 3                               | 0.00          |
| 11/05/2021 | R035 On 05-August-21   | 10.02  | Call         | Bond Future | 1318      | 1                             | 1         | 1                               | 100.00        |
| 11/05/2021 | R035 On 05-August-21   | 5.31   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | R035 On 05-August-21   | 11.37  | Call         | Bond Future | 6004      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | R035 On 05-August-21   | 11.37  | Put          | Bond Future | 1192      | 1                             | 1         | 1                               | 100.00        |
| 11/05/2021 | R035 On 05-August-21   | 5.31   | Put          | Bond Future | 46378     | 47                            | 46        | 47                              | 0.00          |
| 11/05/2021 | R035 On 05-August-21   | 10.77  | Put          | Bond Future | 2394      | 3                             | 2         | 3                               | 100.00        |
| 11/05/2021 | R035 On 05-August-21   | 10.02  | Put          | Bond Future | 5160      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | R035 On 05-August-21   | 5.29   | Put          | Bond Future | 46612     | 47                            | 47        | 47                              | 0.00          |
| 11/05/2021 | R035 On 05-August-21   | 5.30   | Put          | Bond Future | 46495     | 47                            | 46        | 47                              | 0.00          |
| 11/05/2021 | R035 On 04-November-21 |        |              | Bond Future | 10.80     | 87.8786                       | 88.2671   | 87.8786                         | 0.00          |
| 11/05/2021 | R035 On 04-November-21 | 11.20  | Call         | Bond Future | 5320      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | R035 On 04-November-21 | 13.82  | Call         | Bond Future | 16516     | 16                            | 17        | 16                              | 0.00          |
| 11/05/2021 | R035 On 04-November-21 | 11.75  | Call         | Bond Future | 7537      | 7                             | 8         | 7                               | 0.00          |
| 11/05/2021 | R035 On 04-November-21 | 10.23  | Call         | Bond Future | 2292      | 2                             | 2         | 2                               | 782.00        |
| 11/05/2021 | R035 On 04-November-21 | 12.52  | Call         | Bond Future | 10807     | 10                            | 11        | 10                              | 0.00          |
| 11/05/2021 | R035 On 04-November-21 | 12.51  | Call         | Bond Future | 10764     | 10                            | 11        | 10                              | 0.00          |
| 11/05/2021 | R035 On 04-November-21 | 10.60  | Call         | Bond Future | 3308      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | R035 On 04-November-21 | 10.11  | Call         | Bond Future | 2004      | 2                             | 2         | 2                               | 350.00        |
| 11/05/2021 | R035 On 04-November-21 | 10.12  | Call         | Bond Future | 2027      | 2                             | 2         | 2                               | 400.00        |
| 11/05/2021 | R035 On 04-November-21 | 10.62  | Call         | Bond Future | 3369      | 3                             | 3         | 3                               | 400.00        |
| 11/05/2021 | R035 On 04-November-21 | 11.08  | Call         | Bond Future | 4885      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | R035 On 04-November-21 | 12.53  | Call         | Bond Future | 10850     | 11                            | 11        | 11                              | 0.00          |
| 11/05/2021 | R035 On 04-November-21 | 12.53  | Put          | Bond Future | 887       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R035 On 04-November-21 | 11.08  | Put          | Bond Future | 3144      | 3                             | 3         | 3                               | 782.00        |
| 11/05/2021 | R035 On 04-November-21 | 10.23  | Put          | Bond Future | 5981      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | R035 On 04-November-21 | 11.75  | Put          | Bond Future | 1844      | 2                             | 2         | 2                               | 782.00        |
| 11/05/2021 | R035 On 04-November-21 | 10.62  | Put          | Bond Future | 4506      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | R035 On 04-November-21 | 10.12  | Put          | Bond Future | 6455      | 7                             | 6         | 7                               | 0.00          |
| 11/05/2021 | R035 On 04-November-21 | 10.60  | Put          | Bond Future | 4574      | 5                             | 5         | 5                               | 350.00        |
| 11/05/2021 | R035 On 04-November-21 | 10.11  | Put          | Bond Future | 6499      | 7                             | 6         | 7                               | 0.00          |
| 11/05/2021 | R035 On 04-November-21 | 11.20  | Put          | Bond Future | 2851      | 3                             | 3         | 3                               | 350.00        |
| 11/05/2021 | R035 On 04-November-21 | 12.51  | Put          | Bond Future | 906       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R035 On 04-November-21 | 12.52  | Put          | Bond Future | 896       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R035 On 04-November-21 | 13.82  | Put          | Bond Future | 193       | 0                             | 0         | 0                               | 400.00        |
| 11/05/2021 | R035 On 03-February-22 |        |              | Bond Future | 11.01     | 88.8710                       | 89.3042   | 88.8710                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | R035 On 03-February-22 | 11.88  | Call         | Bond Future | 7668      | 7                             | 8         | 7                               | 0.00          |
| 11/05/2021 | R035 On 03-February-22 | 10.10  | Call         | Bond Future | 2183      | 2                             | 2         | 2                               | 280.00        |
| 11/05/2021 | R035 On 03-February-22 | 9.70   | Call         | Bond Future | 1513      | 1                             | 2         | 1                               | 683.00        |
| 11/05/2021 | R035 On 03-February-22 | 11.24  | Call         | Bond Future | 5322      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | R035 On 03-February-22 | 11.28  | Call         | Bond Future | 5457      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | R035 On 03-February-22 | 10.26  | Call         | Bond Future | 2503      | 2                             | 3         | 2                               | 200.00        |
| 11/05/2021 | R035 On 03-February-22 | 11.73  | Call         | Bond Future | 7083      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | R035 On 03-February-22 | 11.03  | Call         | Bond Future | 4639      | 4                             | 5         | 4                               | 0.00          |
| 11/05/2021 | R035 On 03-February-22 | 11.39  | Call         | Bond Future | 5835      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | R035 On 03-February-22 | 11.22  | Call         | Bond Future | 5255      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | R035 On 03-February-22 | 10.65  | Call         | Bond Future | 3504      | 3                             | 4         | 3                               | 0.00          |
| 11/05/2021 | R035 On 03-February-22 | 11.23  | Call         | Bond Future | 5288      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | R035 On 03-February-22 | 11.23  | Put          | Bond Future | 3985      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R035 On 03-February-22 | 11.22  | Put          | Bond Future | 4011      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R035 On 03-February-22 | 11.39  | Put          | Bond Future | 3584      | 4                             | 4         | 4                               | 683.00        |
| 11/05/2021 | R035 On 03-February-22 | 11.73  | Put          | Bond Future | 2870      | 3                             | 3         | 3                               | 280.00        |
| 11/05/2021 | R035 On 03-February-22 | 11.28  | Put          | Bond Future | 3856      | 4                             | 4         | 4                               | 200.00        |
| 11/05/2021 | R035 On 03-February-22 | 10.26  | Put          | Bond Future | 7292      | 8                             | 7         | 8                               | 0.00          |
| 11/05/2021 | R035 On 03-February-22 | 11.24  | Put          | Bond Future | 3959      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R035 On 03-February-22 | 10.65  | Put          | Bond Future | 5769      | 6                             | 6         | 6                               | 683.00        |
| 11/05/2021 | R035 On 03-February-22 | 9.70   | Put          | Bond Future | 10110     | 10                            | 10        | 10                              | 0.00          |
| 11/05/2021 | R035 On 03-February-22 | 11.88  | Put          | Bond Future | 2610      | 3                             | 3         | 3                               | 200.00        |
| 11/05/2021 | R035 On 03-February-22 | 11.03  | Put          | Bond Future | 4542      | 5                             | 5         | 5                               | 280.00        |
| 11/05/2021 | R035 On 03-February-22 | 10.10  | Put          | Bond Future | 8037      | 8                             | 8         | 8                               | 0.00          |
| 11/05/2021 | R035 On 05-May-22      |        |              | Bond Future | 11.23     | 85.4105                       | 85.8942   | 85.4105                         | 0.00          |
| 11/05/2021 | R035 On 05-May-22      | 11.65  | Call         | Bond Future | 6337      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | R035 On 05-May-22      | 11.64  | Call         | Bond Future | 6303      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | R035 On 05-May-22      | 11.63  | Call         | Bond Future | 6270      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | R035 On 05-May-22      | 11.63  | Put          | Bond Future | 3938      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R035 On 05-May-22      | 11.64  | Put          | Bond Future | 3915      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R035 On 05-May-22      | 11.65  | Put          | Bond Future | 3892      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R186 On 06-May-21      |        |              | Bond Future | 7.29      | 118.6231                      | 118.6231  | 118.6231                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | R186 On 05-August-21   |        |              | Bond Future | 7.47      | 114.8567                      | 114.6414  | 114.8567                        | 93,183.00     |
| 11/05/2021 | R186 On 05-August-21   | 8.63   | Call         | Bond Future | 5514      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | R186 On 05-August-21   | 8.62   | Call         | Bond Future | 5474      | 6                             | 5         | 6                               | 0.00          |
| 11/05/2021 | R186 On 05-August-21   | 8.61   | Call         | Bond Future | 5435      | 6                             | 5         | 6                               | 0.00          |
| 11/05/2021 | R186 On 05-August-21   | 8.61   | Put          | Bond Future | 215       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R186 On 05-August-21   | 8.62   | Put          | Bond Future | 210       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R186 On 05-August-21   | 8.63   | Put          | Bond Future | 206       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R186 On 04-November-21 |        |              | Bond Future | 7.64      | 116.1536                      | 115.9297  | 116.1536                        | 0.00          |
| 11/05/2021 | R186 On 04-November-21 | 8.77   | Call         | Bond Future | 5466      | 6                             | 5         | 6                               | 0.00          |
| 11/05/2021 | R186 On 04-November-21 | 8.11   | Call         | Bond Future | 3295      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | R186 On 04-November-21 | 7.77   | Call         | Bond Future | 2372      | 3                             | 2         | 3                               | 0.00          |
| 11/05/2021 | R186 On 04-November-21 | 8.10   | Call         | Bond Future | 3266      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | R186 On 04-November-21 | 8.09   | Call         | Bond Future | 3236      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | R186 On 04-November-21 | 8.09   | Put          | Bond Future | 1266      | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R186 On 04-November-21 | 8.10   | Put          | Bond Future | 1252      | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R186 On 04-November-21 | 8.11   | Put          | Bond Future | 1238      | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R186 On 04-November-21 | 8.77   | Put          | Bond Future | 571       | 1                             | 1         | 1                               | 15,177.00     |
| 11/05/2021 | R186 On 04-November-21 | 7.77   | Put          | Bond Future | 1813      | 2                             | 2         | 2                               | 15,177.00     |
| 11/05/2021 | R186 On 03-February-22 |        |              | Bond Future | 7.83      | 112.1834                      | 112.0088  | 112.1834                        | 0.00          |
| 11/05/2021 | R186 On 03-February-22 | 7.29   | Call         | Bond Future | 1405      | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R186 On 03-February-22 | 7.28   | Call         | Bond Future | 1389      | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R186 On 03-February-22 | 7.30   | Call         | Bond Future | 1421      | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R186 On 03-February-22 | 7.30   | Put          | Bond Future | 3716      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R186 On 03-February-22 | 7.28   | Put          | Bond Future | 3772      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R186 On 03-February-22 | 7.29   | Put          | Bond Future | 3744      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R186 On 05-May-22      |        |              | Bond Future | 8.04      | 113.4664                      | 113.3488  | 113.4664                        | 0.00          |
| 11/05/2021 | R186 On 05-May-22      | 8.31   | Call         | Bond Future | 3219      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | R186 On 05-May-22      | 8.30   | Call         | Bond Future | 3195      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | R186 On 05-May-22      | 8.32   | Call         | Bond Future | 3242      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | R186 On 05-May-22      | 8.32   | Put          | Bond Future | 2128      | 2                             | 2         | 2                               | 0.00          |
| 11/05/2021 | R186 On 05-May-22      | 8.30   | Put          | Bond Future | 2161      | 2                             | 2         | 2                               | 0.00          |
| 11/05/2021 | R186 On 05-May-22      | 8.31   | Put          | Bond Future | 2145      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | R197 On 06-May-21      |        |              | Bond Future | 322.65    | 322.6478                      | 322.6478  | 322.6478                        | 0.00          |
| 11/05/2021 | R197 On 05-August-21   |        |              | Bond Future | 317.87    | 317.9196                      | 317.8704  | 317.9196                        | 1,756.00      |
| 11/05/2021 | R197 On 04-November-21 |        |              | Bond Future | 321.52    | 321.5837                      | 321.5178  | 321.5837                        | 0.00          |
| 11/05/2021 | R197 On 03-February-22 |        |              | Bond Future | 317.26    | 317.1871                      | 317.2644  | 317.1871                        | 0.00          |
| 11/05/2021 | R197 On 05-May-22      |        |              | Bond Future | 321.13    | 320.8871                      | 321.1311  | 320.8871                        | 0.00          |
| 11/05/2021 | R202 On 06-May-21      |        |              | Bond Future | 231.69    | 231.6930                      | 231.6930  | 231.6930                        | 0.00          |
| 11/05/2021 | R202 On 05-August-21   |        |              | Bond Future | 230.37    | 229.9904                      | 230.3695  | 229.9904                        | 9,325.00      |
| 11/05/2021 | R202 On 04-November-21 |        |              | Bond Future | 233.01    | 232.6409                      | 233.0128  | 232.6409                        | 0.00          |
| 11/05/2021 | R202 On 03-February-22 |        |              | Bond Future | 231.50    | 231.0182                      | 231.4990  | 231.0182                        | 0.00          |
| 11/05/2021 | R202 On 05-May-22      |        |              | Bond Future | 234.32    | 233.7129                      | 234.3201  | 233.7129                        | 0.00          |
| 11/05/2021 | R209 On 06-May-21      |        |              | Bond Future | 10.50     | 69.0595                       | 69.0595   | 69.0595                         | 0.00          |
| 11/05/2021 | R209 On 05-August-21   |        |              | Bond Future | 10.51     | 70.5153                       | 70.7905   | 70.5153                         | 28,121.00     |
| 11/05/2021 | R209 On 05-August-21   | 11.80  | Call         | Bond Future | 7369      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | R209 On 05-August-21   | 11.79  | Call         | Bond Future | 7328      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | R209 On 05-August-21   | 11.81  | Call         | Bond Future | 7409      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | R209 On 05-August-21   | 11.81  | Put          | Bond Future | 572       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R209 On 05-August-21   | 11.79  | Put          | Bond Future | 589       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R209 On 05-August-21   | 11.80  | Put          | Bond Future | 580       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R209 On 04-November-21 |        |              | Bond Future | 10.69     | 68.1708                       | 68.4454   | 68.1708                         | 4,375.00      |
| 11/05/2021 | R209 On 04-November-21 | 9.50   | Call         | Bond Future | 1082      | 1                             | 1         | 1                               | 6,000.00      |
| 11/05/2021 | R209 On 04-November-21 | 12.18  | Call         | Bond Future | 8593      | 8                             | 9         | 8                               | 0.00          |
| 11/05/2021 | R209 On 04-November-21 | 12.00  | Call         | Bond Future | 7947      | 8                             | 8         | 8                               | 0.00          |
| 11/05/2021 | R209 On 04-November-21 | 10.50  | Call         | Bond Future | 2981      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | R209 On 04-November-21 | 12.19  | Call         | Bond Future | 8629      | 8                             | 9         | 8                               | 0.00          |
| 11/05/2021 | R209 On 04-November-21 | 12.17  | Call         | Bond Future | 8557      | 8                             | 9         | 8                               | 0.00          |
| 11/05/2021 | R209 On 04-November-21 | 12.19  | Put          | Bond Future | 1004      | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R209 On 04-November-21 | 12.00  | Put          | Bond Future | 1214      | 1                             | 1         | 1                               | 9,000.00      |
| 11/05/2021 | R209 On 04-November-21 | 12.18  | Put          | Bond Future | 1014      | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R209 On 04-November-21 | 12.17  | Put          | Bond Future | 1024      | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R209 On 04-November-21 | 10.50  | Put          | Bond Future | 4014      | 4                             | 4         | 4                               | 12,500.00     |
| 11/05/2021 | R209 On 04-November-21 | 9.50   | Put          | Bond Future | 8098      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | R209 On 03-February-22 |        |              | Bond Future | 10.87     | 68.9407                       | 69.2498   | 68.9407                         | 0.00          |
| 11/05/2021 | R209 On 03-February-22 | 11.04  | Call         | Bond Future | 4676      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | R209 On 03-February-22 | 11.03  | Call         | Bond Future | 4647      | 4                             | 5         | 4                               | 0.00          |
| 11/05/2021 | R209 On 03-February-22 | 11.02  | Call         | Bond Future | 4618      | 4                             | 5         | 4                               | 0.00          |
| 11/05/2021 | R209 On 03-February-22 | 11.02  | Put          | Bond Future | 3813      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R209 On 03-February-22 | 11.03  | Put          | Bond Future | 3789      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R209 On 03-February-22 | 11.04  | Put          | Bond Future | 3765      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R209 On 05-May-22      |        |              | Bond Future | 11.06     | 66.5885                       | 66.9368   | 66.5885                         | 0.00          |
| 11/05/2021 | R209 On 05-May-22      | 11.45  | Call         | Bond Future | 5618      | 5                             | 6         | 5                               | 0.00          |
| 11/05/2021 | R209 On 05-May-22      | 11.44  | Call         | Bond Future | 5589      | 5                             | 6         | 5                               | 0.00          |
| 11/05/2021 | R209 On 05-May-22      | 11.43  | Call         | Bond Future | 5559      | 5                             | 6         | 5                               | 0.00          |
| 11/05/2021 | R209 On 05-May-22      | 11.43  | Put          | Bond Future | 3648      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R209 On 05-May-22      | 11.44  | Put          | Bond Future | 3627      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R209 On 05-May-22      | 11.45  | Put          | Bond Future | 3606      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R210 On 06-May-21      |        |              | Bond Future | 204.20    | 204.1999                      | 204.1999  | 204.1999                        | 0.00          |
| 11/05/2021 | R210 On 05-August-21   |        |              | Bond Future | 206.55    | 206.4251                      | 206.5507  | 206.4251                        | 1,486.00      |
| 11/05/2021 | R210 On 04-November-21 |        |              | Bond Future | 206.18    | 206.0624                      | 206.1792  | 206.0624                        | 0.00          |
| 11/05/2021 | R210 On 03-February-22 |        |              | Bond Future | 208.65    | 208.4376                      | 208.6493  | 208.4376                        | 0.00          |
| 11/05/2021 | R210 On 05-May-22      |        |              | Bond Future | 208.39    | 208.0695                      | 208.3918  | 208.0695                        | 0.00          |
| 11/05/2021 | R212 On 06-May-21      |        |              | Bond Future | 172.30    | 172.2978                      | 172.2978  | 172.2978                        | 0.00          |
| 11/05/2021 | R212 On 05-August-21   |        |              | Bond Future | 171.94    | 171.8445                      | 171.9389  | 171.8445                        | 1,608.00      |
| 11/05/2021 | R212 On 04-November-21 |        |              | Bond Future | 173.91    | 173.8255                      | 173.9121  | 173.8255                        | 0.00          |
| 11/05/2021 | R213 On 06-May-21      |        |              | Bond Future | 9.51      | 85.5994                       | 85.5994   | 85.5994                         | 0.00          |
| 11/05/2021 | R213 On 05-August-21   |        |              | Bond Future | 9.54      | 87.2454                       | 87.4093   | 87.2454                         | 9,054.00      |
| 11/05/2021 | R213 On 05-August-21   | 10.86  | Call         | Bond Future | 7311      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | R213 On 05-August-21   | 10.78  | Call         | Bond Future | 6973      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | R213 On 05-August-21   | 10.14  | Call         | Bond Future | 4337      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R213 On 05-August-21   | 10.85  | Call         | Bond Future | 7269      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | R213 On 05-August-21   | 10.84  | Call         | Bond Future | 7226      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | R213 On 05-August-21   | 9.34   | Call         | Bond Future | 1826      | 2                             | 2         | 2                               | 0.00          |
| 11/05/2021 | R213 On 05-August-21   | 10.84  | Put          | Bond Future | 424       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | R213 On 05-August-21   | 10.14  | Put          | Bond Future | 1108      | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R213 On 05-August-21   | 9.34   | Put          | Bond Future | 2949      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | R213 On 05-August-21   | 10.85  | Put          | Bond Future | 417       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R213 On 05-August-21   | 10.78  | Put          | Bond Future | 468       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R213 On 05-August-21   | 10.86  | Put          | Bond Future | 410       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R213 On 04-November-21 |        |              | Bond Future | 9.73      | 84.7003                       | 84.8613   | 84.7003                         | 0.00          |
| 11/05/2021 | R213 On 04-November-21 | 11.10  | Call         | Bond Future | 7855      | 8                             | 8         | 8                               | 0.00          |
| 11/05/2021 | R213 On 04-November-21 | 11.09  | Call         | Bond Future | 7817      | 8                             | 8         | 8                               | 0.00          |
| 11/05/2021 | R213 On 04-November-21 | 11.11  | Call         | Bond Future | 7893      | 8                             | 8         | 8                               | 0.00          |
| 11/05/2021 | R213 On 04-November-21 | 11.09  | Put          | Bond Future | 914       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R213 On 04-November-21 | 11.10  | Put          | Bond Future | 903       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R213 On 04-November-21 | 11.11  | Put          | Bond Future | 893       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R213 On 03-February-22 |        |              | Bond Future | 9.93      | 85.6567                       | 85.8582   | 85.6567                         | 0.00          |
| 11/05/2021 | R213 On 03-February-22 | 10.17  | Call         | Bond Future | 4371      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R213 On 03-February-22 | 9.15   | Call         | Bond Future | 1939      | 2                             | 2         | 2                               | 220.00        |
| 11/05/2021 | R213 On 03-February-22 | 10.60  | Call         | Bond Future | 5699      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | R213 On 03-February-22 | 9.22   | Call         | Bond Future | 2060      | 2                             | 2         | 2                               | 430.00        |
| 11/05/2021 | R213 On 03-February-22 | 10.25  | Call         | Bond Future | 4606      | 4                             | 5         | 4                               | 0.00          |
| 11/05/2021 | R213 On 03-February-22 | 9.76   | Call         | Bond Future | 3259      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | R213 On 03-February-22 | 10.15  | Call         | Bond Future | 4314      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R213 On 03-February-22 | 9.96   | Call         | Bond Future | 3783      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R213 On 03-February-22 | 9.58   | Call         | Bond Future | 2823      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | R213 On 03-February-22 | 9.97   | Call         | Bond Future | 3810      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R213 On 03-February-22 | 10.67  | Call         | Bond Future | 5932      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | R213 On 03-February-22 | 8.63   | Call         | Bond Future | 1191      | 1                             | 1         | 1                               | 200.00        |
| 11/05/2021 | R213 On 03-February-22 | 9.98   | Call         | Bond Future | 3837      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R213 On 03-February-22 | 8.80   | Call         | Bond Future | 1407      | 1                             | 1         | 1                               | 102.00        |
| 11/05/2021 | R213 On 03-February-22 | 10.00  | Call         | Bond Future | 3892      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R213 On 03-February-22 | 10.00  | Put          | Bond Future | 3537      | 4                             | 4         | 4                               | 430.00        |
| 11/05/2021 | R213 On 03-February-22 | 9.22   | Put          | Bond Future | 5874      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | R213 On 03-February-22 | 8.80   | Put          | Bond Future | 7578      | 8                             | 8         | 8                               | 0.00          |
| 11/05/2021 | R213 On 03-February-22 | 9.58   | Put          | Bond Future | 4680      | 5                             | 5         | 5                               | 200.00        |
| 11/05/2021 | R213 On 03-February-22 | 8.63   | Put          | Bond Future | 8339      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | R213 On 03-February-22 | 10.67  | Put          | Bond Future | 2201      | 2                             | 2         | 2                               | 220.00        |
| 11/05/2021 | R213 On 03-February-22 | 10.60  | Put          | Bond Future | 2312      | 2                             | 2         | 2                               | 430.00        |
| 11/05/2021 | R213 On 03-February-22 | 9.98   | Put          | Bond Future | 3586      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R213 On 03-February-22 | 9.97   | Put          | Bond Future | 3611      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R213 On 03-February-22 | 9.96   | Put          | Bond Future | 3635      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R213 On 03-February-22 | 10.15  | Put          | Bond Future | 3187      | 3                             | 3         | 3                               | 200.00        |
| 11/05/2021 | R213 On 03-February-22 | 9.76   | Put          | Bond Future | 4159      | 4                             | 4         | 4                               | 102.00        |
| 11/05/2021 | R213 On 03-February-22 | 10.25  | Put          | Bond Future | 2970      | 3                             | 3         | 3                               | 102.00        |
| 11/05/2021 | R213 On 03-February-22 | 10.17  | Put          | Bond Future | 3143      | 3                             | 3         | 3                               | 220.00        |
| 11/05/2021 | R213 On 03-February-22 | 9.15   | Put          | Bond Future | 6141      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | R213 On 05-May-22      |        |              | Bond Future | 10.13     | 83.1052                       | 83.3529   | 83.1052                         | 0.00          |
| 11/05/2021 | R213 On 05-May-22      | 10.64  | Call         | Bond Future | 5417      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | R213 On 05-May-22      | 10.65  | Call         | Bond Future | 5447      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | R213 On 05-May-22      | 10.63  | Call         | Bond Future | 5387      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | R213 On 05-May-22      | 10.65  | Put          | Bond Future | 2894      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | R213 On 05-May-22      | 10.63  | Put          | Bond Future | 2931      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | R213 On 05-May-22      | 10.64  | Put          | Bond Future | 2912      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | R214 On 06-May-21      |        |              | Bond Future | 10.82     | 66.2791                       | 66.2791   | 66.2791                         | 0.00          |
| 11/05/2021 | R214 On 05-August-21   |        |              | Bond Future | 10.84     | 67.6322                       | 67.9109   | 67.6322                         | 17,880.00     |
| 11/05/2021 | R214 On 05-August-21   | 12.02  | Call         | Bond Future | 7015      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | R214 On 05-August-21   | 12.03  | Call         | Bond Future | 7054      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | R214 On 05-August-21   | 12.01  | Call         | Bond Future | 6976      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | R214 On 05-August-21   | 12.03  | Put          | Bond Future | 743       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R214 On 05-August-21   | 12.01  | Put          | Bond Future | 764       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R214 On 05-August-21   | 12.02  | Put          | Bond Future | 753       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R214 On 04-November-21 |        |              | Bond Future | 11.02     | 65.1179                       | 65.3961   | 65.1179                         | 0.00          |
| 11/05/2021 | R214 On 04-November-21 | 12.48  | Call         | Bond Future | 8598      | 8                             | 9         | 8                               | 0.00          |
| 11/05/2021 | R214 On 04-November-21 | 12.47  | Call         | Bond Future | 8563      | 8                             | 9         | 8                               | 0.00          |
| 11/05/2021 | R214 On 04-November-21 | 12.46  | Call         | Bond Future | 8528      | 8                             | 9         | 8                               | 0.00          |
| 11/05/2021 | R214 On 04-November-21 | 12.46  | Put          | Bond Future | 1170      | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R214 On 04-November-21 | 12.48  | Put          | Bond Future | 1148      | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R214 On 04-November-21 | 12.47  | Put          | Bond Future | 1159      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | R214 On 03-February-22 |        |              | Bond Future | 11.20     | 65.8533                       | 66.1645   | 65.8533                         | 0.00          |
| 11/05/2021 | R214 On 03-February-22 | 11.40  | Call         | Bond Future | 4895      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | R214 On 03-February-22 | 11.39  | Call         | Bond Future | 4866      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | R214 On 03-February-22 | 11.41  | Call         | Bond Future | 4925      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | R214 On 03-February-22 | 11.39  | Put          | Bond Future | 3852      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R214 On 03-February-22 | 11.40  | Put          | Bond Future | 3828      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R214 On 03-February-22 | 11.41  | Put          | Bond Future | 3804      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R214 On 05-May-22      |        |              | Bond Future | 11.38     | 63.3276                       | 63.6760   | 63.3276                         | 0.00          |
| 11/05/2021 | R214 On 05-May-22      | 11.74  | Call         | Bond Future | 5649      | 5                             | 6         | 5                               | 0.00          |
| 11/05/2021 | R214 On 05-May-22      | 11.73  | Call         | Bond Future | 5620      | 5                             | 6         | 5                               | 0.00          |
| 11/05/2021 | R214 On 05-May-22      | 11.75  | Call         | Bond Future | 5678      | 5                             | 6         | 5                               | 0.00          |
| 11/05/2021 | R214 On 05-May-22      | 11.73  | Put          | Bond Future | 3815      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R214 On 05-May-22      | 11.74  | Put          | Bond Future | 3794      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R214 On 05-May-22      | 11.75  | Put          | Bond Future | 3772      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R248 On 06-May-21      |        |              | Bond Future | 10.84     | 83.5788                       | 83.5788   | 83.5788                         | 0.00          |
| 11/05/2021 | R248 On 05-August-21   |        |              | Bond Future | 10.86     | 85.2478                       | 85.5996   | 85.2478                         | 172,314.00    |
| 11/05/2021 | R248 On 05-August-21   | 12.51  | Call         | Bond Future | 10972     | 11                            | 11        | 11                              | 0.00          |
| 11/05/2021 | R248 On 05-August-21   | 12.50  | Call         | Bond Future | 10922     | 11                            | 11        | 11                              | 0.00          |
| 11/05/2021 | R248 On 05-August-21   | 10.00  | Call         | Bond Future | 756       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R248 On 05-August-21   | 10.50  | Call         | Bond Future | 1940      | 2                             | 2         | 2                               | 1,000.00      |
| 11/05/2021 | R248 On 05-August-21   | 12.52  | Call         | Bond Future | 11023     | 11                            | 11        | 11                              | 0.00          |
| 11/05/2021 | R248 On 05-August-21   | 11.20  | Call         | Bond Future | 4529      | 4                             | 5         | 4                               | 1,000.00      |
| 11/05/2021 | R248 On 05-August-21   | 10.30  | Call         | Bond Future | 1389      | 1                             | 1         | 1                               | 1,300.00      |
| 11/05/2021 | R248 On 05-August-21   | 10.60  | Call         | Bond Future | 2248      | 2                             | 2         | 2                               | 0.00          |
| 11/05/2021 | R248 On 05-August-21   | 10.90  | Call         | Bond Future | 3302      | 3                             | 3         | 3                               | 1,300.00      |
| 11/05/2021 | R248 On 05-August-21   | 10.60  | Put          | Bond Future | 4208      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R248 On 05-August-21   | 10.90  | Put          | Bond Future | 3043      | 3                             | 3         | 3                               | 0.00          |
| 11/05/2021 | R248 On 05-August-21   | 10.50  | Put          | Bond Future | 4663      | 5                             | 5         | 5                               | 0.00          |
| 11/05/2021 | R248 On 05-August-21   | 12.50  | Put          | Bond Future | 408       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R248 On 05-August-21   | 11.20  | Put          | Bond Future | 2154      | 2                             | 2         | 2                               | 0.00          |
| 11/05/2021 | R248 On 05-August-21   | 12.51  | Put          | Bond Future | 402       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R248 On 05-August-21   | 10.30  | Put          | Bond Future | 5675      | 6                             | 6         | 6                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2021 | R248 On 05-August-21   | 10.00  | Put          | Bond Future | 7482      | 8                             | 7         | 8                               | 0.00          |
| 11/05/2021 | R248 On 05-August-21   | 12.52  | Put          | Bond Future | 395       | 0                             | 0         | 0                               | 0.00          |
| 11/05/2021 | R248 On 04-November-21 |        |              | Bond Future | 11.04     | 81.7979                       | 82.1489   | 81.7979                         | 0.00          |
| 11/05/2021 | R248 On 04-November-21 | 12.84  | Call         | Bond Future | 12072     | 12                            | 12        | 12                              | 0.00          |
| 11/05/2021 | R248 On 04-November-21 | 12.83  | Call         | Bond Future | 12028     | 12                            | 12        | 12                              | 0.00          |
| 11/05/2021 | R248 On 04-November-21 | 12.85  | Call         | Bond Future | 12117     | 12                            | 12        | 12                              | 0.00          |
| 11/05/2021 | R248 On 04-November-21 | 12.85  | Put          | Bond Future | 926       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R248 On 04-November-21 | 12.83  | Put          | Bond Future | 945       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R248 On 04-November-21 | 12.84  | Put          | Bond Future | 936       | 1                             | 1         | 1                               | 0.00          |
| 11/05/2021 | R248 On 03-February-22 |        |              | Bond Future | 11.22     | 82.7217                       | 83.1142   | 82.7217                         | 0.00          |
| 11/05/2021 | R248 On 03-February-22 | 11.49  | Call         | Bond Future | 5893      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | R248 On 03-February-22 | 11.48  | Call         | Bond Future | 5856      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | R248 On 03-February-22 | 11.47  | Call         | Bond Future | 5818      | 6                             | 6         | 6                               | 0.00          |
| 11/05/2021 | R248 On 03-February-22 | 11.49  | Put          | Bond Future | 4110      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R248 On 03-February-22 | 11.47  | Put          | Bond Future | 4167      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R248 On 03-February-22 | 11.48  | Put          | Bond Future | 4138      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R248 On 05-May-22      |        |              | Bond Future | 11.41     | 79.2539                       | 79.6932   | 79.2539                         | 0.00          |
| 11/05/2021 | R248 On 05-May-22      | 11.81  | Call         | Bond Future | 6814      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | R248 On 05-May-22      | 11.80  | Call         | Bond Future | 6777      | 7                             | 7         | 7                               | 0.00          |
| 11/05/2021 | R248 On 05-May-22      | 11.79  | Call         | Bond Future | 6741      | 6                             | 7         | 6                               | 0.00          |
| 11/05/2021 | R248 On 05-May-22      | 11.79  | Put          | Bond Future | 4262      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R248 On 05-May-22      | 11.81  | Put          | Bond Future | 4210      | 4                             | 4         | 4                               | 0.00          |
| 11/05/2021 | R248 On 05-May-22      | 11.80  | Put          | Bond Future | 4236      | 4                             | 4         | 4                               | 0.00          |