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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/12/2021 TO: 07/12/2021

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | 2025 On 03-February-22 |        |              | Bond Future        | 154.42    | 154.3395                      | 154.4193  | 154.3395                        | 5,431.00      |
| 07/12/2021 | 2025 On 05-May-22      |        |              | Bond Future        | 156.29    | 156.2157                      | 156.2900  | 156.2157                        | 164.00        |
| 07/12/2021 | 2025 On 04-August-22   |        |              | Bond Future        | 156.63    | 156.5674                      | 156.6329  | 156.5674                        | 0.00          |

| Date       | Contract Details       | Strike  | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | 2025 On 03-November-22 |         |              | Bond Future | 158.63    | 158.5639                      | 158.6263  | 158.5639                        | 0.00          |
| 07/12/2021 | 2029 On 03-February-22 |         |              | Bond Future | 113.01    | 112.9225                      | 113.0076  | 112.9225                        | 2,806.00      |
| 07/12/2021 | 2029 On 05-May-22      |         |              | Bond Future | 113.18    | 113.0979                      | 113.1792  | 113.0979                        | 186.00        |
| 07/12/2021 | 2029 On 04-August-22   |         |              | Bond Future | 114.59    | 114.5189                      | 114.5945  | 114.5189                        | 0.00          |
| 07/12/2021 | 2029 On 03-November-22 |         |              | Bond Future | 114.83    | 114.7565                      | 114.8298  | 114.7565                        | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 |         |              | Bond Future | 9.60      | 91.3168                       | 91.3854   | 91.3168                         | 83,496.00     |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Call         | Bond Future | 117       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Call         | Bond Future | 2201      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Call         | Bond Future | 6233      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Call         | Bond Future | 1265      | 1                             | 1         | 1                               | 1,000.00      |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Call         | Bond Future | 1798      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Call         | Bond Future | 877       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Call         | Bond Future | 856       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Call         | Bond Future | 23        | 0                             | 0         | 0                               | 101.00        |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Call         | Bond Future | 140       | 0                             | 0         | 0                               | 1,000.00      |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Call         | Bond Future | 1863      | 2                             | 2         | 2                               | 950.00        |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Call         | Bond Future | 898       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Call         | Bond Future | 794       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Call         | Bond Future | 330       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Call         | Bond Future | 697       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Call         | Bond Future | 455       | 0                             | 0         | 0                               | 950.00        |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Put          | Bond Future | 2563      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Put          | Bond Future | 2011      | 2                             | 2         | 2                               | 101.00        |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Put          | Bond Future | 2973      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Put          | Bond Future | 1845      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Put          | Bond Future | 1687      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Put          | Bond Future | 844       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Put          | Bond Future | 675       | 1                             | 1         | 1                               | 8,000.00      |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Put          | Bond Future | 4137      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Put          | Bond Future | 6575      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Put          | Bond Future | 4388      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike  | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Put          | Bond Future | 1749      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Put          | Bond Future | 1718      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Put          | Bond Future | 882       | 1                             | 1         | 1                               | 101.00        |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Put          | Bond Future | 1274      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2030 On 03-February-22 | 0000000 | Put          | Bond Future | 59        | 0                             | 0         | 0                               | 1,000.00      |
| 07/12/2021 | 2030 On 05-May-22      |         |              | Bond Future | 9.82      | 92.4051                       | 92.4705   | 92.4051                         | 14,757.00     |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Call         | Bond Future | 6251      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Call         | Bond Future | 3098      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Call         | Bond Future | 385       | 0                             | 0         | 0                               | 200.00        |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Call         | Bond Future | 447       | 0                             | 0         | 0                               | 1,800.00      |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Call         | Bond Future | 995       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Call         | Bond Future | 31        | 0                             | 0         | 0                               | 200.00        |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Call         | Bond Future | 3130      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Call         | Bond Future | 3162      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Call         | Bond Future | 2376      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Call         | Bond Future | 92        | 0                             | 0         | 0                               | 1,800.00      |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Call         | Bond Future | 195       | 0                             | 0         | 0                               | 1,073.00      |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Put          | Bond Future | 8998      | 9                             | 9         | 9                               | 0.00          |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Put          | Bond Future | 5610      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Put          | Bond Future | 5244      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Put          | Bond Future | 1238      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Put          | Bond Future | 1254      | 1                             | 1         | 1                               | 200.00        |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Put          | Bond Future | 11278     | 11                            | 11        | 11                              | 0.00          |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Put          | Bond Future | 7266      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Put          | Bond Future | 3378      | 3                             | 3         | 3                               | 1,073.00      |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Put          | Bond Future | 1271      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Put          | Bond Future | 409       | 0                             | 0         | 0                               | 1,800.00      |
| 07/12/2021 | 2030 On 05-May-22      | 0000000 | Put          | Bond Future | 1726      | 2                             | 2         | 2                               | 1,073.00      |
| 07/12/2021 | 2030 On 04-August-22   |         |              | Bond Future | 10.05     | 89.4908                       | 89.5516   | 89.4908                         | 0.00          |
| 07/12/2021 | 2030 On 04-August-22   | 0000000 | Call         | Bond Future | 705       | 1                             | 1         | 1                               | 800.00        |
| 07/12/2021 | 2030 On 04-August-22   | 0000000 | Call         | Bond Future | 1342      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2030 On 04-August-22   | 0000000 | Call         | Bond Future | 212       | 0                             | 0         | 0                               | 800.00        |
| 07/12/2021 | 2030 On 04-August-22   | 0000000 | Call         | Bond Future | 1360      | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | 2030 On 04-August-22   | 0000000 | Call         | Bond Future | 1379      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2030 On 04-August-22   | 0000000 | Call         | Bond Future | 5197      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | 2030 On 04-August-22   | 0000000 | Put          | Bond Future | 1012      | 1                             | 1         | 1                               | 800.00        |
| 07/12/2021 | 2030 On 04-August-22   | 0000000 | Put          | Bond Future | 3796      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2030 On 04-August-22   | 0000000 | Put          | Bond Future | 3827      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2030 On 04-August-22   | 0000000 | Put          | Bond Future | 9184      | 9                             | 9         | 9                               | 0.00          |
| 07/12/2021 | 2030 On 04-August-22   | 0000000 | Put          | Bond Future | 3859      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2030 On 04-August-22   | 0000000 | Put          | Bond Future | 5706      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | 2030 On 03-November-22 |         |              | Bond Future | 10.28     | 90.6612                       | 90.7205   | 90.6612                         | 0.00          |
| 07/12/2021 | 2030 On 03-November-22 | 0000000 | Call         | Bond Future | 2407      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2030 On 03-November-22 | 0000000 | Call         | Bond Future | 2384      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2030 On 03-November-22 | 0000000 | Call         | Bond Future | 2430      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2030 On 03-November-22 | 0000000 | Put          | Bond Future | 3266      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2030 On 03-November-22 | 0000000 | Put          | Bond Future | 3315      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2030 On 03-November-22 | 0000000 | Put          | Bond Future | 3290      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 |         |              | Bond Future | 10.06     | 91.4066                       | 91.6306   | 91.4066                         | 113,323.00    |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 22        | 0                             | 0         | 0                               | 198.00        |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 62        | 0                             | 0         | 0                               | 97.00         |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 324       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 5135      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 4888      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 2811      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 2402      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 924       | 1                             | 1         | 1                               | 900.00        |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 1628      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 2769      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 389       | 0                             | 0         | 0                               | 210.00        |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 3155      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 2686      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 2728      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 719       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 463       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike  | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 336       | 0                             | 0         | 0                               | 400.00        |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 6032      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 3695      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Call         | Bond Future | 3741      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 336       | 0                             | 0         | 0                               | 97.00         |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 570       | 1                             | 1         | 1                               | 198.00        |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 345       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 99        | 0                             | 0         | 0                               | 210.00        |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 6996      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 3147      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 2157      | 2                             | 2         | 2                               | 198.00        |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 1832      | 2                             | 2         | 2                               | 900.00        |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 598       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 613       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 469       | 1                             | 0         | 1                               | 210.00        |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 723       | 1                             | 1         | 1                               | 400.00        |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 2959      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 584       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 1143      | 1                             | 1         | 1                               | 97.00         |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 180       | 0                             | 0         | 0                               | 900.00        |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 158       | 0                             | 0         | 0                               | 400.00        |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 3195      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 5579      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | 2032 On 03-February-22 | 0000000 | Put          | Bond Future | 2733      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2032 On 05-May-22      |         |              | Bond Future | 10.26     | 88.3490                       | 88.5718   | 88.3490                         | 20,406.00     |
| 07/12/2021 | 2032 On 05-May-22      | 0000000 | Call         | Bond Future | 4907      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | 2032 On 05-May-22      | 0000000 | Call         | Bond Future | 4992      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | 2032 On 05-May-22      | 0000000 | Call         | Bond Future | 2239      | 2                             | 2         | 2                               | 993.00        |
| 07/12/2021 | 2032 On 05-May-22      | 0000000 | Call         | Bond Future | 648       | 1                             | 1         | 1                               | 780.00        |
| 07/12/2021 | 2032 On 05-May-22      | 0000000 | Call         | Bond Future | 1910      | 2                             | 2         | 2                               | 780.00        |
| 07/12/2021 | 2032 On 05-May-22      | 0000000 | Call         | Bond Future | 4949      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | 2032 On 05-May-22      | 0000000 | Call         | Bond Future | 5591      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2021 | 2032 On 05-May-22      | 0000000 | Call         | Bond Future | 4741      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike  | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | 2032 On 05-May-22      | 0000000 | Put          | Bond Future | 827       | 1                             | 1         | 1                               | 993.00        |
| 07/12/2021 | 2032 On 05-May-22      | 0000000 | Put          | Bond Future | 630       | 1                             | 1         | 1                               | 780.00        |
| 07/12/2021 | 2032 On 05-May-22      | 0000000 | Put          | Bond Future | 782       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2032 On 05-May-22      | 0000000 | Put          | Bond Future | 772       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2032 On 05-May-22      | 0000000 | Put          | Bond Future | 2075      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2032 On 05-May-22      | 0000000 | Put          | Bond Future | 2364      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2032 On 05-May-22      | 0000000 | Put          | Bond Future | 4580      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | 2032 On 05-May-22      | 0000000 | Put          | Bond Future | 761       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2032 On 04-August-22   |         |              | Bond Future | 10.47     | 89.3882                       | 89.6084   | 89.3882                         | 0.00          |
| 07/12/2021 | 2032 On 04-August-22   | 0000000 | Call         | Bond Future | 6667      | 6                             | 7         | 6                               | 0.00          |
| 07/12/2021 | 2032 On 04-August-22   | 0000000 | Call         | Bond Future | 7882      | 8                             | 8         | 8                               | 0.00          |
| 07/12/2021 | 2032 On 04-August-22   | 0000000 | Call         | Bond Future | 1882      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2032 On 04-August-22   | 0000000 | Call         | Bond Future | 1907      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2032 On 04-August-22   | 0000000 | Call         | Bond Future | 1932      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2032 On 04-August-22   | 0000000 | Call         | Bond Future | 268       | 0                             | 0         | 0                               | 800.00        |
| 07/12/2021 | 2032 On 04-August-22   | 0000000 | Call         | Bond Future | 962       | 1                             | 1         | 1                               | 800.00        |
| 07/12/2021 | 2032 On 04-August-22   | 0000000 | Put          | Bond Future | 5195      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | 2032 On 04-August-22   | 0000000 | Put          | Bond Future | 8988      | 9                             | 9         | 9                               | 0.00          |
| 07/12/2021 | 2032 On 04-August-22   | 0000000 | Put          | Bond Future | 3388      | 4                             | 3         | 4                               | 0.00          |
| 07/12/2021 | 2032 On 04-August-22   | 0000000 | Put          | Bond Future | 3358      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2032 On 04-August-22   | 0000000 | Put          | Bond Future | 3327      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2032 On 04-August-22   | 0000000 | Put          | Bond Future | 614       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2032 On 04-August-22   | 0000000 | Put          | Bond Future | 819       | 1                             | 1         | 1                               | 800.00        |
| 07/12/2021 | 2032 On 03-November-22 |         |              | Bond Future | 10.69     | 86.4118                       | 86.6325   | 86.4118                         | 0.00          |
| 07/12/2021 | 2032 On 03-November-22 | 0000000 | Call         | Bond Future | 3004      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2032 On 03-November-22 | 0000000 | Put          | Bond Future | 3153      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2033 On 03-February-22 |         |              | Bond Future | 109.13    | 109.0171                      | 109.1341  | 109.0171                        | 7,393.00      |
| 07/12/2021 | 2033 On 05-May-22      |         |              | Bond Future | 109.18    | 109.0632                      | 109.1770  | 109.0632                        | 2,121.00      |
| 07/12/2021 | 2033 On 04-August-22   |         |              | Bond Future | 110.54    | 110.4334                      | 110.5423  | 110.4334                        | 0.00          |
| 07/12/2021 | 2033 On 03-November-22 |         |              | Bond Future | 110.65    | 110.5383                      | 110.6454  | 110.5383                        | 0.00          |
| 07/12/2021 | 2037 On 03-February-22 |         |              | Bond Future | 10.69     | 83.6377                       | 84.0196   | 83.6377                         | 118,951.00    |

| Date       | Contract Details       | Strike  | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | 2037 On 03-February-22 | 0000000 | Call         | Bond Future | 5118      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | 2037 On 03-February-22 | 0000000 | Call         | Bond Future | 5012      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | 2037 On 03-February-22 | 0000000 | Call         | Bond Future | 5065      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | 2037 On 03-February-22 | 0000000 | Put          | Bond Future | 259       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | 2037 On 03-February-22 | 0000000 | Put          | Bond Future | 272       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | 2037 On 03-February-22 | 0000000 | Put          | Bond Future | 266       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | 2037 On 05-May-22      |         |              | Bond Future | 10.88     | 84.6347                       | 85.0174   | 84.6347                         | 11,855.00     |
| 07/12/2021 | 2037 On 05-May-22      | 0000000 | Call         | Bond Future | 6460      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | 2037 On 05-May-22      | 0000000 | Call         | Bond Future | 6364      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | 2037 On 05-May-22      | 0000000 | Call         | Bond Future | 6412      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | 2037 On 05-May-22      | 0000000 | Put          | Bond Future | 712       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2037 On 05-May-22      | 0000000 | Put          | Bond Future | 730       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2037 On 05-May-22      | 0000000 | Put          | Bond Future | 721       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2037 On 04-August-22   |         |              | Bond Future | 11.08     | 81.3742                       | 81.7565   | 81.3742                         | 0.00          |
| 07/12/2021 | 2037 On 04-August-22   | 0000000 | Call         | Bond Future | 2441      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2037 On 04-August-22   | 0000000 | Call         | Bond Future | 3408      | 3                             | 3         | 3                               | 1,050.00      |
| 07/12/2021 | 2037 On 04-August-22   | 0000000 | Call         | Bond Future | 756       | 1                             | 1         | 1                               | 50.00         |
| 07/12/2021 | 2037 On 04-August-22   | 0000000 | Call         | Bond Future | 4160      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2037 On 04-August-22   | 0000000 | Call         | Bond Future | 6304      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | 2037 On 04-August-22   | 0000000 | Call         | Bond Future | 2381      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2037 On 04-August-22   | 0000000 | Call         | Bond Future | 2411      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | 2037 On 04-August-22   | 0000000 | Put          | Bond Future | 3586      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2037 On 04-August-22   | 0000000 | Put          | Bond Future | 1235      | 1                             | 1         | 1                               | 1,050.00      |
| 07/12/2021 | 2037 On 04-August-22   | 0000000 | Put          | Bond Future | 3520      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2037 On 04-August-22   | 0000000 | Put          | Bond Future | 2136      | 2                             | 2         | 2                               | 50.00         |
| 07/12/2021 | 2037 On 04-August-22   | 0000000 | Put          | Bond Future | 7142      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2021 | 2037 On 04-August-22   | 0000000 | Put          | Bond Future | 3553      | 4                             | 4         | 4                               | 50.00         |
| 07/12/2021 | 2037 On 04-August-22   | 0000000 | Put          | Bond Future | 2641      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2037 On 03-November-22 |         |              | Bond Future | 11.28     | 82.4433                       | 82.8283   | 82.4433                         | 0.00          |
| 07/12/2021 | 2037 On 03-November-22 | 0000000 | Call         | Bond Future | 3573      | 3                             | 4         | 3                               | 0.00          |
| 07/12/2021 | 2037 On 03-November-22 | 0000000 | Call         | Bond Future | 3636      | 3                             | 4         | 3                               | 0.00          |
| 07/12/2021 | 2037 On 03-November-22 | 0000000 | Call         | Bond Future | 3604      | 3                             | 4         | 3                               | 0.00          |
| 07/12/2021 | 2037 On 03-November-22 | 0000000 | Put          | Bond Future | 3405      | 4                             | 3         | 4                               | 0.00          |

| Date       | Contract Details       | Strike  | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | 2037 On 03-November-22 | 0000000 | Put          | Bond Future | 3432      | 4                             | 3         | 4                               | 0.00          |
| 07/12/2021 | 2037 On 03-November-22 | 0000000 | Put          | Bond Future | 3377      | 4                             | 3         | 4                               | 0.00          |
| 07/12/2021 | 2038 On 03-February-22 |         |              | Bond Future | 122.14    | 121.8113                      | 122.1400  | 121.8113                        | 6,294.00      |
| 07/12/2021 | 2038 On 05-May-22      |         |              | Bond Future | 123.62    | 123.2922                      | 123.6197  | 123.2922                        | 677.00        |
| 07/12/2021 | 2038 On 04-August-22   |         |              | Bond Future | 123.35    | 123.0289                      | 123.3527  | 123.0289                        | 0.00          |
| 07/12/2021 | 2038 On 03-November-22 |         |              | Bond Future | 124.92    | 124.5980                      | 124.9227  | 124.5980                        | 0.00          |
| 07/12/2021 | 2040 On 03-February-22 |         |              | Bond Future | 10.77     | 85.8558                       | 86.2314   | 85.8558                         | 87,896.00     |
| 07/12/2021 | 2040 On 03-February-22 | 0000000 | Call         | Bond Future | 1114      | 1                             | 1         | 1                               | 2,000.00      |
| 07/12/2021 | 2040 On 03-February-22 | 0000000 | Call         | Bond Future | 5588      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2021 | 2040 On 03-February-22 | 0000000 | Call         | Bond Future | 5645      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2021 | 2040 On 03-February-22 | 0000000 | Call         | Bond Future | 5702      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2021 | 2040 On 03-February-22 | 0000000 | Put          | Bond Future | 278       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | 2040 On 03-February-22 | 0000000 | Put          | Bond Future | 272       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | 2040 On 03-February-22 | 0000000 | Put          | Bond Future | 266       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | 2040 On 03-February-22 | 0000000 | Put          | Bond Future | 2339      | 3                             | 2         | 3                               | 0.00          |
| 07/12/2021 | 2040 On 05-May-22      |         |              | Bond Future | 10.96     | 86.8792                       | 87.2555   | 86.8792                         | 8,568.00      |
| 07/12/2021 | 2040 On 05-May-22      | 0000000 | Call         | Bond Future | 6851      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2021 | 2040 On 05-May-22      | 0000000 | Call         | Bond Future | 6902      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2021 | 2040 On 05-May-22      | 0000000 | Call         | Bond Future | 289       | 0                             | 0         | 0                               | 1,200.00      |
| 07/12/2021 | 2040 On 05-May-22      | 0000000 | Call         | Bond Future | 6953      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2021 | 2040 On 05-May-22      | 0000000 | Call         | Bond Future | 1425      | 1                             | 1         | 1                               | 1,200.00      |
| 07/12/2021 | 2040 On 05-May-22      | 0000000 | Call         | Bond Future | 12719     | 12                            | 13        | 12                              | 0.00          |
| 07/12/2021 | 2040 On 05-May-22      | 0000000 | Put          | Bond Future | 209       | 0                             | 0         | 0                               | 1,200.00      |
| 07/12/2021 | 2040 On 05-May-22      | 0000000 | Put          | Bond Future | 785       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2040 On 05-May-22      | 0000000 | Put          | Bond Future | 4141      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2040 On 05-May-22      | 0000000 | Put          | Bond Future | 776       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2040 On 05-May-22      | 0000000 | Put          | Bond Future | 8644      | 9                             | 9         | 9                               | 0.00          |
| 07/12/2021 | 2040 On 05-May-22      | 0000000 | Put          | Bond Future | 795       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2040 On 04-August-22   |         |              | Bond Future | 11.15     | 83.3946                       | 83.7704   | 83.3946                         | 0.00          |
| 07/12/2021 | 2040 On 04-August-22   | 0000000 | Call         | Bond Future | 7812      | 8                             | 8         | 8                               | 0.00          |
| 07/12/2021 | 2040 On 04-August-22   | 0000000 | Call         | Bond Future | 2787      | 3                             | 3         | 3                               | 0.00          |



| Date       | Contract Details       | Strike  | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | 2040 On 04-August-22   | 0000000 | Call         | Bond Future | 343       | 0                             | 0         | 0                               | 460.00        |
| 07/12/2021 | 2040 On 04-August-22   | 0000000 | Call         | Bond Future | 1801      | 2                             | 2         | 2                               | 460.00        |
| 07/12/2021 | 2040 On 04-August-22   | 0000000 | Call         | Bond Future | 2820      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2040 On 04-August-22   | 0000000 | Call         | Bond Future | 2853      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2040 On 04-August-22   | 0000000 | Put          | Bond Future | 3552      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2040 On 04-August-22   | 0000000 | Put          | Bond Future | 10926     | 11                            | 11        | 11                              | 0.00          |
| 07/12/2021 | 2040 On 04-August-22   | 0000000 | Put          | Bond Future | 1080      | 1                             | 1         | 1                               | 460.00        |
| 07/12/2021 | 2040 On 04-August-22   | 0000000 | Put          | Bond Future | 3586      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2040 On 04-August-22   | 0000000 | Put          | Bond Future | 4903      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | 2040 On 04-August-22   | 0000000 | Put          | Bond Future | 3621      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2040 On 03-November-22 |         |              | Bond Future | 11.34     | 84.4907                       | 84.8689   | 84.4907                         | 0.00          |
| 07/12/2021 | 2040 On 03-November-22 | 0000000 | Call         | Bond Future | 3992      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2040 On 03-November-22 | 0000000 | Call         | Bond Future | 3923      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2040 On 03-November-22 | 0000000 | Call         | Bond Future | 3957      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2040 On 03-November-22 | 0000000 | Put          | Bond Future | 3538      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2040 On 03-November-22 | 0000000 | Put          | Bond Future | 3598      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2040 On 03-November-22 | 0000000 | Put          | Bond Future | 3568      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2044 On 03-February-22 |         |              | Bond Future | 10.79     | 82.6931                       | 83.1488   | 82.6931                         | 56,733.00     |
| 07/12/2021 | 2044 On 03-February-22 | 0000000 | Call         | Bond Future | 5758      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2021 | 2044 On 03-February-22 | 0000000 | Call         | Bond Future | 5642      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2021 | 2044 On 03-February-22 | 0000000 | Call         | Bond Future | 5700      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2021 | 2044 On 03-February-22 | 0000000 | Put          | Bond Future | 232       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | 2044 On 03-February-22 | 0000000 | Put          | Bond Future | 238       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | 2044 On 03-February-22 | 0000000 | Put          | Bond Future | 226       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | 2044 On 05-May-22      |         |              | Bond Future | 10.97     | 83.6788                       | 84.1363   | 83.6788                         | 5,735.00      |
| 07/12/2021 | 2044 On 05-May-22      | 0000000 | Call         | Bond Future | 7050      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2021 | 2044 On 05-May-22      | 0000000 | Call         | Bond Future | 6947      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2021 | 2044 On 05-May-22      | 0000000 | Call         | Bond Future | 6998      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2021 | 2044 On 05-May-22      | 0000000 | Put          | Bond Future | 779       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2044 On 05-May-22      | 0000000 | Put          | Bond Future | 788       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2044 On 05-May-22      | 0000000 | Put          | Bond Future | 769       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | 2044 On 04-August-22   |         |              | Bond Future | 11.15     | 80.2818                       | 80.7398   | 80.2818                         | 0.00          |

| Date       | Contract Details       | Strike  | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|---------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | 2044 On 04-August-22   | 0000000 | Call         | Bond Future        | 3044      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2044 On 04-August-22   | 0000000 | Call         | Bond Future        | 2975      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2044 On 04-August-22   | 0000000 | Call         | Bond Future        | 3010      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | 2044 On 04-August-22   | 0000000 | Put          | Bond Future        | 3432      | 4                             | 3         | 4                               | 0.00          |
| 07/12/2021 | 2044 On 04-August-22   | 0000000 | Put          | Bond Future        | 3466      | 4                             | 3         | 4                               | 0.00          |
| 07/12/2021 | 2044 On 04-August-22   | 0000000 | Put          | Bond Future        | 3399      | 4                             | 3         | 4                               | 0.00          |
| 07/12/2021 | 2044 On 03-November-22 |         |              | Bond Future        | 11.33     | 81.3369                       | 81.7986   | 81.3369                         | 0.00          |
| 07/12/2021 | 2044 On 03-November-22 | 0000000 | Call         | Bond Future        | 3991      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2044 On 03-November-22 | 0000000 | Call         | Bond Future        | 4026      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2044 On 03-November-22 | 0000000 | Call         | Bond Future        | 4062      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2044 On 03-November-22 | 0000000 | Put          | Bond Future        | 3509      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2044 On 03-November-22 | 0000000 | Put          | Bond Future        | 3538      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2044 On 03-November-22 | 0000000 | Put          | Bond Future        | 3569      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | 2046 On 03-February-22 |         |              | Bond Future        | 112.47    | 111.1520                      | 112.4739  | 111.1520                        | 15,506.00     |
| 07/12/2021 | 2046 On 05-May-22      |         |              | Bond Future        | 111.96    | 110.6219                      | 111.9551  | 110.6219                        | 171.00        |
| 07/12/2021 | 2046 On 04-August-22   |         |              | Bond Future        | 113.36    | 112.0120                      | 113.3552  | 112.0120                        | 0.00          |
| 07/12/2021 | 2046 On 03-November-22 |         |              | Bond Future        | 112.88    | 111.5193                      | 112.8762  | 111.5193                        | 0.00          |
| 07/12/2021 | 2050 On 03-February-22 |         |              | Bond Future        | 113.01    | 112.8975                      | 113.0145  | 112.8975                        | 9,230.00      |
| 07/12/2021 | 2050 On 05-May-22      |         |              | Bond Future        | 114.38    | 114.2699                      | 114.3835  | 114.2699                        | 379.00        |
| 07/12/2021 | 2050 On 04-August-22   |         |              | Bond Future        | 113.80    | 113.6932                      | 113.8010  | 113.6932                        | 0.00          |
| 07/12/2021 | 2050 On 03-November-22 |         |              | Bond Future        | 115.25    | 115.1431                      | 115.2495  | 115.1431                        | 0.00          |
| 07/12/2021 | 8607 On 21-December-26 |         |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | 8608 On 21-December-26 |         |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | 8657 On 21-December-26 |         |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | AL37 On 03-February-22 |         |              | Index Future       | 807.79    | 807.3860                      | 807.7900  | 807.3860                        | 0.00          |
| 07/12/2021 | AL37 On 05-May-22      |         |              | Index Future       | 817.37    | 816.9950                      | 817.3700  | 816.9950                        | 0.00          |
| 07/12/2021 | AL37 On 04-August-22   |         |              | Index Future       | 827.29    | 826.9530                      | 827.2850  | 826.9530                        | 0.00          |
| 07/12/2021 | AL37 On 03-November-22 |         |              | Index Future       | 837.72    | 837.4070                      | 837.7220  | 837.4070                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | AL7T On 03-February-22 |        |              | Index Future       | 921.58    | 920.0840                      | 921.5820  | 920.0840                        | 0.00          |
| 07/12/2021 | AL7T On 05-May-22      |        |              | Index Future       | 932.51    | 931.0340                      | 932.5120  | 931.0340                        | 0.00          |
| 07/12/2021 | AL7T On 04-August-22   |        |              | Index Future       | 943.82    | 942.3820                      | 943.8230  | 942.3820                        | 0.00          |
| 07/12/2021 | AL7T On 03-November-22 |        |              | Index Future       | 955.73    | 954.2960                      | 955.7310  | 954.2960                        | 0.00          |
| 07/12/2021 | ALBI On 03-February-22 |        |              | Index Future       | 819.94    | 817.8250                      | 819.9420  | 817.8250                        | 193.00        |
| 07/12/2021 | ALBI On 05-May-22      |        |              | Index Future       | 829.67    | 827.5580                      | 829.6660  | 827.5580                        | 29.00         |
| 07/12/2021 | ALBI On 04-August-22   |        |              | Index Future       | 839.73    | 837.6450                      | 839.7300  | 837.6450                        | 0.00          |
| 07/12/2021 | ALBI On 03-November-22 |        |              | Index Future       | 850.32    | 848.2350                      | 850.3240  | 848.2350                        | 0.00          |
| 07/12/2021 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 07/12/2021 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/12/2021 | ES33 On 03-February-22  |        |              | Bond Future        | 11.49     | 77.5535                       | 77.8087   | 77.5535                         | 263.00        |
| 07/12/2021 | ES33 On 05-May-22       |        |              | Bond Future        | 11.73     | 74.7186                       | 74.9737   | 74.7186                         | 87.00         |
| 07/12/2021 | ES33 On 04-August-22    |        |              | Bond Future        | 11.97     | 75.6098                       | 75.8636   | 75.6098                         | 0.00          |
| 07/12/2021 | ES33 On 03-November-22  |        |              | Bond Future        | 12.23     | 72.8450                       | 73.1001   | 72.8450                         | 0.00          |
| 07/12/2021 | ES42 On 03-February-22  |        |              | Bond Future        | 11.86     | 76.4985                       | 76.8523   | 76.4985                         | 3,579.00      |

| Date       | Contract Details       | Strike  | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | ES42 On 05-May-22      |         |              | Bond Future | 12.09     | 73.1699                       | 73.5247   | 73.1699                         | 1,190.00      |
| 07/12/2021 | ES42 On 04-August-22   |         |              | Bond Future | 12.31     | 74.0414                       | 74.3963   | 74.0414                         | 0.00          |
| 07/12/2021 | ES42 On 03-November-22 |         |              | Bond Future | 12.54     | 70.7772                       | 71.1347   | 70.7772                         | 0.00          |
| 07/12/2021 | GOVI On 03-February-22 |         |              | GOVI        | 809.27    | 807.2390                      | 809.2650  | 807.2390                        | 983.00        |
| 07/12/2021 | GOVI On 03-February-22 | 0000000 | Call         | GOVI        | 165250    | 14                            | 17        | 14                              | 0.00          |
| 07/12/2021 | GOVI On 03-February-22 | 0000000 | Call         | GOVI        | 165150    | 14                            | 17        | 14                              | 0.00          |
| 07/12/2021 | GOVI On 03-February-22 | 0000000 | Call         | GOVI        | 165050    | 14                            | 17        | 14                              | 0.00          |
| 07/12/2021 | GOVI On 03-February-22 | 0000000 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | GOVI On 03-February-22 | 0000000 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | GOVI On 03-February-22 | 0000000 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | GOVI On 05-May-22      |         |              | GOVI        | 818.86    | 816.8460                      | 818.8630  | 816.8460                        | 0.00          |
| 07/12/2021 | GOVI On 05-May-22      | 0000000 | Call         | GOVI        | 306330    | 29                            | 31        | 29                              | 0.00          |
| 07/12/2021 | GOVI On 05-May-22      | 0000000 | Call         | GOVI        | 306230    | 29                            | 31        | 29                              | 0.00          |
| 07/12/2021 | GOVI On 05-May-22      | 0000000 | Call         | GOVI        | 306130    | 29                            | 31        | 29                              | 0.00          |
| 07/12/2021 | GOVI On 05-May-22      | 0000000 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | GOVI On 05-May-22      | 0000000 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | GOVI On 05-May-22      | 0000000 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | GOVI On 04-August-22   |         |              | GOVI        | 828.80    | 826.8020                      | 828.7960  | 826.8020                        | 0.00          |
| 07/12/2021 | GOVI On 04-August-22   | 0000000 | Call         | GOVI        | 95360     | 8                             | 10        | 8                               | 0.00          |
| 07/12/2021 | GOVI On 04-August-22   | 0000000 | Call         | GOVI        | 95260     | 8                             | 10        | 8                               | 0.00          |
| 07/12/2021 | GOVI On 04-August-22   | 0000000 | Call         | GOVI        | 95160     | 8                             | 10        | 8                               | 0.00          |
| 07/12/2021 | GOVI On 04-August-22   | 0000000 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | GOVI On 04-August-22   | 0000000 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | GOVI On 04-August-22   | 0000000 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | GOVI On 03-November-22 |         |              | GOVI        | 839.25    | 837.2550                      | 839.2520  | 837.2550                        | 0.00          |
| 07/12/2021 | GOVI On 03-November-22 | 0000000 | Call         | GOVI        | 188220    | 17                            | 19        | 17                              | 0.00          |
| 07/12/2021 | GOVI On 03-November-22 | 0000000 | Call         | GOVI        | 188420    | 17                            | 19        | 17                              | 0.00          |
| 07/12/2021 | GOVI On 03-November-22 | 0000000 | Call         | GOVI        | 188320    | 17                            | 19        | 17                              | 0.00          |
| 07/12/2021 | GOVI On 03-November-22 | 0000000 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | GOVI On 03-November-22 | 0000000 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | GOVI On 03-November-22 | 0000000 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 07/12/2021 | IGOV On 03-February-22  |        |              | Index Future           | 301.18    | 300.2020                      | 301.1770  | 300.2020                        | 483.00        |
| 07/12/2021 | IGOV On 05-May-22       |        |              | Index Future           | 304.82    | 303.8480                      | 304.8230  | 303.8480                        | 16.00         |
| 07/12/2021 | IGOV On 04-August-22    |        |              | Index Future           | 308.59    | 307.6240                      | 308.5930  | 307.6240                        | 0.00          |
| 07/12/2021 | IGOV On 03-November-22  |        |              | Index Future           | 312.56    | 311.5850                      | 312.5590  | 311.5850                        | 0.00          |
| 07/12/2021 | IS05 On 21-December-21  |        |              | Interest Rate Swap     | 90.70     | 90.7000                       | 90.7000   | 90.7000                         | 51.00         |
| 07/12/2021 | IS05 On 15-March-22     |        |              | Interest Rate Swap     | 90.13     | 90.1300                       | 90.1300   | 90.1300                         | 0.00          |
| 07/12/2021 | IS05 On 21-June-22      |        |              | Interest Rate Swap     | 90.29     | 90.2900                       | 90.2900   | 90.2900                         | 0.00          |
| 07/12/2021 | IS05 On 20-September-22 |        |              | Interest Rate Swap     | 93.50     | 93.5000                       | 93.5000   | 93.5000                         | 0.00          |
| 07/12/2021 | IS05 On 20-December-22  |        |              | Interest Rate Swap     | 94.06     | 94.0600                       | 94.0600   | 94.0600                         | 0.00          |
| 07/12/2021 | IS05 On 22-March-23     |        |              | Interest Rate Swap     | 86.54     | 86.5400                       | 86.5400   | 86.5400                         | 0.00          |
| 07/12/2021 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 92.17     | 92.1700                       | 92.1700   | 92.1700                         | 0.00          |
| 07/12/2021 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 07/12/2021 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 07/12/2021 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 07/12/2021 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 07/12/2021 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 07/12/2021 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 07/12/2021 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 07/12/2021 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 07/12/2021 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 07/12/2021 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 07/12/2021 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 07/12/2021 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 07/12/2021 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 07/12/2021 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 07/12/2021 | JBAF On 15-December-21  |        |              | Jibar Tradeable Future | 3.88      | 96.1150                       | 96.1250   | 96.1150                         | 0.00          |
| 07/12/2021 | JBAF On 19-January-22   |        |              | Jibar Tradeable Future | 3.94      | 96.0550                       | 96.0650   | 96.0550                         | 0.00          |
| 07/12/2021 | JBAF On 16-February-22  |        |              | Jibar Tradeable Future | 4.19      | 95.8000                       | 95.8100   | 95.8000                         | 0.00          |

| Date       | Contract Details        | Strike  | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|---------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | JBAF On 16-March-22     |         |              | Jibar Tradeable Future | 4.26      | 95.7350                       | 95.7450   | 95.7350                         | 0.00          |
| 07/12/2021 | JBAF On 20-April-22     |         |              | Jibar Tradeable Future | 4.58      | 95.4100                       | 95.4200   | 95.4100                         | 0.00          |
| 07/12/2021 | JBAF On 18-May-22       |         |              | Jibar Tradeable Future | 4.64      | 95.3500                       | 95.3600   | 95.3500                         | 0.00          |
| 07/12/2021 | JBAF On 15-June-22      |         |              | Jibar Tradeable Future | 4.92      | 95.0700                       | 95.0800   | 95.0700                         | 72.00         |
| 07/12/2021 | JBAF On 21-September-22 |         |              | Jibar Tradeable Future | 5.31      | 94.6850                       | 94.6950   | 94.6850                         | 0.00          |
| 07/12/2021 | JBAF On 21-December-22  |         |              | Jibar Tradeable Future | 5.75      | 94.1700                       | 94.2500   | 94.1700                         | 68.00         |
| 07/12/2021 | JBAF On 15-March-23     |         |              | Jibar Tradeable Future | 6.01      | 93.9000                       | 93.9900   | 93.9000                         | 0.00          |
| 07/12/2021 | JBAF On 21-June-23      |         |              | Jibar Tradeable Future | 6.33      | 93.5950                       | 93.6750   | 93.5950                         | 0.00          |
| 07/12/2021 | JBAF On 20-September-23 |         |              | Jibar Tradeable Future | 6.51      | 93.4050                       | 93.4950   | 93.4050                         | 75.00         |
| 07/12/2021 | R023 On 03-February-22  |         |              | Bond Future            | 4.99      | 106.2460                      | 106.2446  | 106.2460                        | 16,327.00     |
| 07/12/2021 | R023 On 03-February-22  | 0000000 | Call         | Bond Future            | 247       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R023 On 03-February-22  | 0000000 | Call         | Bond Future            | 253       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R023 On 03-February-22  | 0000000 | Call         | Bond Future            | 260       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R023 On 03-February-22  | 0000000 | Put          | Bond Future            | 167       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R023 On 03-February-22  | 0000000 | Put          | Bond Future            | 171       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R023 On 03-February-22  | 0000000 | Put          | Bond Future            | 175       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R023 On 05-May-22       |         |              | Bond Future            | 5.05      | 103.6010                      | 103.5951  | 103.6010                        | 835.00        |
| 07/12/2021 | R023 On 05-May-22       | 0000000 | Call         | Bond Future            | 1026      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R023 On 05-May-22       | 0000000 | Call         | Bond Future            | 1034      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R023 On 05-May-22       | 0000000 | Call         | Bond Future            | 1041      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R023 On 05-May-22       | 0000000 | Put          | Bond Future            | 43        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R023 On 05-May-22       | 0000000 | Put          | Bond Future            | 43        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R023 On 05-May-22       | 0000000 | Put          | Bond Future            | 44        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R023 On 04-August-22    |         |              | Bond Future            | 5.10      | 104.8494                      | 104.8371  | 104.8494                        | 0.00          |
| 07/12/2021 | R023 On 04-August-22    | 0000000 | Call         | Bond Future            | 609       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R023 On 04-August-22    | 0000000 | Call         | Bond Future            | 613       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R023 On 04-August-22    | 0000000 | Call         | Bond Future            | 618       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R023 On 04-August-22    | 0000000 | Put          | Bond Future            | 91        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R023 On 04-August-22    | 0000000 | Put          | Bond Future            | 92        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R023 On 04-August-22    | 0000000 | Put          | Bond Future            | 93        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R023 On 03-November-22  |         |              | Bond Future            | 5.13      | 102.2802                      | 102.2652  | 102.2802                        | 0.00          |
| 07/12/2021 | R023 On 03-November-22  | 0000000 | Call         | Bond Future            | 525       | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | R023 On 03-November-22 | 0000000 | Call         | Bond Future | 520       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R023 On 03-November-22 | 0000000 | Call         | Bond Future | 522       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R023 On 03-November-22 | 0000000 | Put          | Bond Future | 174       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R023 On 03-November-22 | 0000000 | Put          | Bond Future | 175       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R023 On 03-November-22 | 0000000 | Put          | Bond Future | 174       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 |         |              | Bond Future | 10.55     | 91.8885                       | 92.2014   | 91.8885                         | 105,266.00    |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 96        | 0                             | 0         | 0                               | 683.00        |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 421       | 0                             | 0         | 0                               | 280.00        |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 8017      | 8                             | 8         | 8                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 669       | 1                             | 1         | 1                               | 500.00        |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 3614      | 3                             | 4         | 3                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 4568      | 4                             | 5         | 4                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 5040      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 4516      | 4                             | 5         | 4                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 5359      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 4465      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 219       | 0                             | 0         | 0                               | 200.00        |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 7201      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 4776      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 3517      | 3                             | 4         | 3                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 3908      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 921       | 1                             | 1         | 1                               | 1,600.00      |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 1723      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 1872      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 896       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Call         | Bond Future | 711       | 1                             | 1         | 1                               | 200.00        |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 2603      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 2261      | 2                             | 2         | 2                               | 500.00        |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 2693      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 1346      | 2                             | 1         | 2                               | 200.00        |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 2221      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 498       | 1                             | 0         | 1                               | 1,600.00      |



| Date       | Contract Details       | Strike  | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 278       | 0                             | 0         | 0                               | 200.00        |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 246       | 0                             | 0         | 0                               | 500.00        |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 90        | 0                             | 0         | 0                               | 280.00        |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 4396      | 5                             | 4         | 5                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 324       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 211       | 0                             | 0         | 0                               | 683.00        |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 316       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 307       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 523       | 1                             | 1         | 1                               | 280.00        |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 429       | 1                             | 0         | 1                               | 200.00        |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 1240      | 1                             | 1         | 1                               | 683.00        |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 62        | 0                             | 0         | 0                               | 1,800.00      |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 3378      | 4                             | 3         | 4                               | 0.00          |
| 07/12/2021 | R035 On 03-February-22 | 0000000 | Put          | Bond Future | 5795      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | R035 On 05-May-22      |         |              | Bond Future | 10.75     | 88.5048                       | 88.8176   | 88.5048                         | 8,926.00      |
| 07/12/2021 | R035 On 05-May-22      | 0000000 | Call         | Bond Future | 6165      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | R035 On 05-May-22      | 0000000 | Call         | Bond Future | 10964     | 11                            | 11        | 11                              | 0.00          |
| 07/12/2021 | R035 On 05-May-22      | 0000000 | Call         | Bond Future | 2718      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R035 On 05-May-22      | 0000000 | Call         | Bond Future | 6071      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | R035 On 05-May-22      | 0000000 | Call         | Bond Future | 6118      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | R035 On 05-May-22      | 0000000 | Call         | Bond Future | 2385      | 2                             | 2         | 2                               | 1,200.00      |
| 07/12/2021 | R035 On 05-May-22      | 0000000 | Put          | Bond Future | 2560      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R035 On 05-May-22      | 0000000 | Put          | Bond Future | 806       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R035 On 05-May-22      | 0000000 | Put          | Bond Future | 816       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R035 On 05-May-22      | 0000000 | Put          | Bond Future | 2272      | 2                             | 2         | 2                               | 1,200.00      |
| 07/12/2021 | R035 On 05-May-22      | 0000000 | Put          | Bond Future | 239       | 0                             | 0         | 0                               | 1,200.00      |
| 07/12/2021 | R035 On 05-May-22      | 0000000 | Put          | Bond Future | 796       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R035 On 04-August-22   |         |              | Bond Future | 10.96     | 89.5436                       | 89.8551   | 89.5436                         | 0.00          |
| 07/12/2021 | R035 On 04-August-22   | 0000000 | Call         | Bond Future | 3577      | 3                             | 4         | 3                               | 0.00          |
| 07/12/2021 | R035 On 04-August-22   | 0000000 | Call         | Bond Future | 7881      | 8                             | 8         | 8                               | 0.00          |
| 07/12/2021 | R035 On 04-August-22   | 0000000 | Call         | Bond Future | 1771      | 2                             | 2         | 2                               | 400.00        |
| 07/12/2021 | R035 On 04-August-22   | 0000000 | Call         | Bond Future | 2339      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R035 On 04-August-22   | 0000000 | Call         | Bond Future | 2281      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike  | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | R035 On 04-August-22   | 0000000 | Call         | Bond Future | 2310      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R035 On 04-August-22   | 0000000 | Call         | Bond Future | 603       | 1                             | 1         | 1                               | 100.00        |
| 07/12/2021 | R035 On 04-August-22   | 0000000 | Call         | Bond Future | 344       | 0                             | 0         | 0                               | 400.00        |
| 07/12/2021 | R035 On 04-August-22   | 0000000 | Call         | Bond Future | 2058      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R035 On 04-August-22   | 0000000 | Put          | Bond Future | 3995      | 4                             | 4         | 4                               | 100.00        |
| 07/12/2021 | R035 On 04-August-22   | 0000000 | Put          | Bond Future | 9622      | 10                            | 10        | 10                              | 0.00          |
| 07/12/2021 | R035 On 04-August-22   | 0000000 | Put          | Bond Future | 7746      | 8                             | 8         | 8                               | 0.00          |
| 07/12/2021 | R035 On 04-August-22   | 0000000 | Put          | Bond Future | 4399      | 5                             | 4         | 5                               | 0.00          |
| 07/12/2021 | R035 On 04-August-22   | 0000000 | Put          | Bond Future | 3687      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R035 On 04-August-22   | 0000000 | Put          | Bond Future | 3720      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R035 On 04-August-22   | 0000000 | Put          | Bond Future | 2527      | 3                             | 3         | 3                               | 100.00        |
| 07/12/2021 | R035 On 04-August-22   | 0000000 | Put          | Bond Future | 3654      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R035 On 04-August-22   | 0000000 | Put          | Bond Future | 904       | 1                             | 1         | 1                               | 400.00        |
| 07/12/2021 | R035 On 03-November-22 |         |              | Bond Future | 11.16     | 86.2391                       | 86.5522   | 86.2391                         | 0.00          |
| 07/12/2021 | R035 On 03-November-22 | 0000000 | Call         | Bond Future | 3435      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R035 On 03-November-22 | 0000000 | Call         | Bond Future | 3404      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R035 On 03-November-22 | 0000000 | Call         | Bond Future | 3465      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R035 On 03-November-22 | 0000000 | Put          | Bond Future | 3539      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R035 On 03-November-22 | 0000000 | Put          | Bond Future | 3596      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R035 On 03-November-22 | 0000000 | Put          | Bond Future | 3567      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R186 On 03-February-22 |         |              | Bond Future | 8.02      | 111.1755                      | 111.2333  | 111.1755                        | 58,468.00     |
| 07/12/2021 | R186 On 03-February-22 | 0000000 | Call         | Bond Future | 114       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R186 On 03-February-22 | 0000000 | Call         | Bond Future | 118       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R186 On 03-February-22 | 0000000 | Call         | Bond Future | 123       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R186 On 03-February-22 | 0000000 | Put          | Bond Future | 3194      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R186 On 03-February-22 | 0000000 | Put          | Bond Future | 3233      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R186 On 03-February-22 | 0000000 | Put          | Bond Future | 3272      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R186 On 05-May-22      |         |              | Bond Future | 8.24      | 112.4997                      | 112.5534  | 112.4997                        | 4,514.00      |
| 07/12/2021 | R186 On 05-May-22      | 0000000 | Call         | Bond Future | 2530      | 2                             | 3         | 2                               | 0.00          |
| 07/12/2021 | R186 On 05-May-22      | 0000000 | Call         | Bond Future | 3372      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R186 On 05-May-22      | 0000000 | Call         | Bond Future | 1737      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R186 On 05-May-22      | 0000000 | Call         | Bond Future | 1826      | 2                             | 2         | 2                               | 454.00        |

| Date       | Contract Details     | Strike  | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Call         | Bond Future | 926       | 1                             | 1         | 1                               | 435.00        |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Call         | Bond Future | 1716      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Call         | Bond Future | 96        | 0                             | 0         | 0                               | 3,600.00      |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Call         | Bond Future | 4114      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Call         | Bond Future | 1759      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Call         | Bond Future | 1386      | 1                             | 1         | 1                               | 454.00        |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Call         | Bond Future | 293       | 0                             | 0         | 0                               | 435.00        |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Call         | Bond Future | 423       | 0                             | 0         | 0                               | 3,600.00      |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Put          | Bond Future | 3497      | 4                             | 3         | 4                               | 0.00          |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Put          | Bond Future | 4195      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Put          | Bond Future | 1784      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Put          | Bond Future | 1441      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Put          | Bond Future | 454       | 0                             | 0         | 0                               | 454.00        |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Put          | Bond Future | 6312      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Put          | Bond Future | 1477      | 2                             | 1         | 2                               | 0.00          |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Put          | Bond Future | 2369      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Put          | Bond Future | 1389      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Put          | Bond Future | 1459      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Put          | Bond Future | 632       | 1                             | 1         | 1                               | 454.00        |
| 07/12/2021 | R186 On 05-May-22    | 0000000 | Put          | Bond Future | 953       | 1                             | 1         | 1                               | 4,035.00      |
| 07/12/2021 | R186 On 04-August-22 |         |              | Bond Future | 8.48      | 108.5520                      | 108.5999  | 108.5520                        | 0.00          |
| 07/12/2021 | R186 On 04-August-22 | 0000000 | Call         | Bond Future | 1297      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R186 On 04-August-22 | 0000000 | Call         | Bond Future | 1279      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R186 On 04-August-22 | 0000000 | Call         | Bond Future | 190       | 0                             | 0         | 0                               | 3,600.00      |
| 07/12/2021 | R186 On 04-August-22 | 0000000 | Call         | Bond Future | 1314      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R186 On 04-August-22 | 0000000 | Call         | Bond Future | 1002      | 1                             | 1         | 1                               | 3,600.00      |
| 07/12/2021 | R186 On 04-August-22 | 0000000 | Call         | Bond Future | 5307      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | R186 On 04-August-22 | 0000000 | Put          | Bond Future | 571       | 1                             | 1         | 1                               | 3,600.00      |
| 07/12/2021 | R186 On 04-August-22 | 0000000 | Put          | Bond Future | 2566      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R186 On 04-August-22 | 0000000 | Put          | Bond Future | 6091      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | R186 On 04-August-22 | 0000000 | Put          | Bond Future | 2979      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R186 On 04-August-22 | 0000000 | Put          | Bond Future | 2607      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R186 On 04-August-22 | 0000000 | Put          | Bond Future | 2586      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike  | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | R186 On 03-November-22 |         |              | Bond Future | 8.73      | 109.9625                      | 110.0081  | 109.9625                        | 0.00          |
| 07/12/2021 | R186 On 03-November-22 | 0000000 | Call         | Bond Future | 1956      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R186 On 03-November-22 | 0000000 | Call         | Bond Future | 1920      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R186 On 03-November-22 | 0000000 | Call         | Bond Future | 1938      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R186 On 03-November-22 | 0000000 | Put          | Bond Future | 2612      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R186 On 03-November-22 | 0000000 | Put          | Bond Future | 2630      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R186 On 03-November-22 | 0000000 | Put          | Bond Future | 2594      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R197 On 03-February-22 |         |              | Bond Future | 321.95    | 321.6384                      | 321.9548  | 321.6384                        | 1,079.00      |
| 07/12/2021 | R197 On 05-May-22      |         |              | Bond Future | 325.85    | 325.5477                      | 325.8543  | 325.5477                        | 237.00        |
| 07/12/2021 | R197 On 04-August-22   |         |              | Bond Future | 321.57    | 321.2804                      | 321.5704  | 321.2804                        | 0.00          |
| 07/12/2021 | R197 On 03-November-22 |         |              | Bond Future | 325.66    | 325.3783                      | 325.6636  | 325.3783                        | 0.00          |
| 07/12/2021 | R202 On 03-February-22 |         |              | Bond Future | 239.80    | 238.3908                      | 239.7979  | 238.3908                        | 7,744.00      |
| 07/12/2021 | R202 On 05-May-22      |         |              | Bond Future | 242.70    | 241.2885                      | 242.7025  | 241.2885                        | 413.00        |
| 07/12/2021 | R202 On 04-August-22   |         |              | Bond Future | 241.30    | 239.8808                      | 241.2976  | 239.8808                        | 0.00          |
| 07/12/2021 | R202 On 03-November-22 |         |              | Bond Future | 244.37    | 242.9398                      | 244.3685  | 242.9398                        | 0.00          |
| 07/12/2021 | R209 On 03-February-22 |         |              | Bond Future | 10.49     | 71.0479                       | 71.3197   | 71.0479                         | 20,166.00     |
| 07/12/2021 | R209 On 03-February-22 | 0000000 | Call         | Bond Future | 3374      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R209 On 03-February-22 | 0000000 | Call         | Bond Future | 3288      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R209 On 03-February-22 | 0000000 | Call         | Bond Future | 3331      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R209 On 03-February-22 | 0000000 | Put          | Bond Future | 403       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R209 On 03-February-22 | 0000000 | Put          | Bond Future | 412       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R209 On 03-February-22 | 0000000 | Put          | Bond Future | 393       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R209 On 05-May-22      |         |              | Bond Future | 10.67     | 68.7530                       | 69.0250   | 68.7530                         | 5,396.00      |
| 07/12/2021 | R209 On 05-May-22      | 0000000 | Call         | Bond Future | 4861      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | R209 On 05-May-22      | 0000000 | Call         | Bond Future | 7159      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2021 | R209 On 05-May-22      | 0000000 | Call         | Bond Future | 4821      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | R209 On 05-May-22      | 0000000 | Call         | Bond Future | 379       | 0                             | 0         | 0                               | 8,525.00      |
| 07/12/2021 | R209 On 05-May-22      | 0000000 | Call         | Bond Future | 2363      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R209 On 05-May-22      | 0000000 | Call         | Bond Future | 4781      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | R209 On 05-May-22      | 0000000 | Put          | Bond Future | 782       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R209 On 05-May-22      | 0000000 | Put          | Bond Future | 1922      | 2                             | 2         | 2                               | 12,050.00     |

| Date       | Contract Details       | Strike  | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | R209 On 05-May-22      | 0000000 | Put          | Bond Future | 5694      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | R209 On 05-May-22      | 0000000 | Put          | Bond Future | 771       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R209 On 05-May-22      | 0000000 | Put          | Bond Future | 379       | 0                             | 0         | 0                               | 12,050.00     |
| 07/12/2021 | R209 On 05-May-22      | 0000000 | Put          | Bond Future | 761       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R209 On 04-August-22   |         |              | Bond Future | 10.85     | 69.5603                       | 69.8315   | 69.5603                         | 0.00          |
| 07/12/2021 | R209 On 04-August-22   | 0000000 | Call         | Bond Future | 1828      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R209 On 04-August-22   | 0000000 | Call         | Bond Future | 1877      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R209 On 04-August-22   | 0000000 | Call         | Bond Future | 1853      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R209 On 04-August-22   | 0000000 | Put          | Bond Future | 3323      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R209 On 04-August-22   | 0000000 | Put          | Bond Future | 3353      | 4                             | 3         | 4                               | 0.00          |
| 07/12/2021 | R209 On 04-August-22   | 0000000 | Put          | Bond Future | 3292      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R209 On 03-November-22 |         |              | Bond Future | 11.03     | 67.3310                       | 67.6038   | 67.3310                         | 0.00          |
| 07/12/2021 | R209 On 03-November-22 | 0000000 | Call         | Bond Future | 2959      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R209 On 03-November-22 | 0000000 | Call         | Bond Future | 2986      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R209 On 03-November-22 | 0000000 | Call         | Bond Future | 3013      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R209 On 03-November-22 | 0000000 | Put          | Bond Future | 3018      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R209 On 03-November-22 | 0000000 | Put          | Bond Future | 3043      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R209 On 03-November-22 | 0000000 | Put          | Bond Future | 3068      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R210 On 03-February-22 |         |              | Bond Future | 211.79    | 210.8665                      | 211.7894  | 210.8665                        | 1,381.00      |
| 07/12/2021 | R210 On 05-May-22      |         |              | Bond Future | 211.50    | 210.5779                      | 211.5030  | 210.5779                        | 104.00        |
| 07/12/2021 | R210 On 04-August-22   |         |              | Bond Future | 214.15    | 213.2239                      | 214.1480  | 213.2239                        | 0.00          |
| 07/12/2021 | R210 On 03-November-22 |         |              | Bond Future | 213.96    | 213.0308                      | 213.9602  | 213.0308                        | 0.00          |
| 07/12/2021 | R213 On 03-February-22 |         |              | Bond Future | 9.86      | 86.0419                       | 86.2181   | 86.0419                         | 20,855.00     |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Call         | Bond Future | 146       | 0                             | 0         | 0                               | 220.00        |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Call         | Bond Future | 2548      | 2                             | 3         | 2                               | 0.00          |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Call         | Bond Future | 3978      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Call         | Bond Future | 2182      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Call         | Bond Future | 2254      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Call         | Bond Future | 1557      | 1                             | 2         | 1                               | 0.00          |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Call         | Bond Future | 187       | 0                             | 0         | 0                               | 430.00        |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Call         | Bond Future | 629       | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Call         | Bond Future | 1006      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Call         | Bond Future | 1587      | 1                             | 2         | 1                               | 0.00          |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Call         | Bond Future | 17        | 0                             | 0         | 0                               | 200.00        |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Call         | Bond Future | 1619      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Call         | Bond Future | 1682      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Call         | Bond Future | 36        | 0                             | 0         | 0                               | 102.00        |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Call         | Bond Future | 4285      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Put          | Bond Future | 194       | 0                             | 0         | 0                               | 220.00        |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Put          | Bond Future | 5848      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Put          | Bond Future | 232       | 0                             | 0         | 0                               | 430.00        |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Put          | Bond Future | 967       | 1                             | 1         | 1                               | 430.00        |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Put          | Bond Future | 1008      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Put          | Bond Future | 3641      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Put          | Bond Future | 2126      | 2                             | 2         | 2                               | 200.00        |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Put          | Bond Future | 6805      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Put          | Bond Future | 1028      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Put          | Bond Future | 1546      | 2                             | 2         | 2                               | 102.00        |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Put          | Bond Future | 1049      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Put          | Bond Future | 665       | 1                             | 1         | 1                               | 220.00        |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Put          | Bond Future | 696       | 1                             | 1         | 1                               | 200.00        |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Put          | Bond Future | 552       | 1                             | 1         | 1                               | 102.00        |
| 07/12/2021 | R213 On 03-February-22 | 0000000 | Put          | Bond Future | 3987      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R213 On 05-May-22      |         |              | Bond Future | 10.06     | 83.5347                       | 83.7094   | 83.5347                         | 0.00          |
| 07/12/2021 | R213 On 05-May-22      | 0000000 | Call         | Bond Future | 3818      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R213 On 05-May-22      | 0000000 | Call         | Bond Future | 3853      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R213 On 05-May-22      | 0000000 | Call         | Bond Future | 3782      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R213 On 05-May-22      | 0000000 | Put          | Bond Future | 943       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R213 On 05-May-22      | 0000000 | Put          | Bond Future | 956       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R213 On 05-May-22      | 0000000 | Put          | Bond Future | 969       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R213 On 04-August-22   |         |              | Bond Future | 10.28     | 84.5181                       | 84.6900   | 84.5181                         | 0.00          |
| 07/12/2021 | R213 On 04-August-22   | 0000000 | Call         | Bond Future | 1566      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R213 On 04-August-22   | 0000000 | Call         | Bond Future | 1524      | 1                             | 2         | 1                               | 0.00          |
| 07/12/2021 | R213 On 04-August-22   | 0000000 | Call         | Bond Future | 1545      | 1                             | 2         | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | R213 On 04-August-22   | 0000000 | Put          | Bond Future | 3443      | 4                             | 3         | 4                               | 0.00          |
| 07/12/2021 | R213 On 04-August-22   | 0000000 | Put          | Bond Future | 3503      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R213 On 04-August-22   | 0000000 | Put          | Bond Future | 3473      | 4                             | 3         | 4                               | 0.00          |
| 07/12/2021 | R213 On 03-November-22 |         |              | Bond Future | 10.49     | 82.0907                       | 82.2626   | 82.0907                         | 0.00          |
| 07/12/2021 | R213 On 03-November-22 | 0000000 | Call         | Bond Future | 2632      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R213 On 03-November-22 | 0000000 | Call         | Bond Future | 2583      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R213 On 03-November-22 | 0000000 | Call         | Bond Future | 2607      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R213 On 03-November-22 | 0000000 | Put          | Bond Future | 3093      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R213 On 03-November-22 | 0000000 | Put          | Bond Future | 3117      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R213 On 03-November-22 | 0000000 | Put          | Bond Future | 3069      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R214 On 03-February-22 |         |              | Bond Future | 10.77     | 68.2922                       | 68.6325   | 68.2922                         | 17,604.00     |
| 07/12/2021 | R214 On 03-February-22 | 0000000 | Call         | Bond Future | 3788      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R214 On 03-February-22 | 0000000 | Call         | Bond Future | 3834      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R214 On 03-February-22 | 0000000 | Call         | Bond Future | 3880      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R214 On 03-February-22 | 0000000 | Put          | Bond Future | 306       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R214 On 03-February-22 | 0000000 | Put          | Bond Future | 298       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R214 On 03-February-22 | 0000000 | Put          | Bond Future | 291       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R214 On 05-May-22      |         |              | Bond Future | 10.93     | 65.8259                       | 66.1674   | 65.8259                         | 441.00        |
| 07/12/2021 | R214 On 05-May-22      | 0000000 | Call         | Bond Future | 5064      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | R214 On 05-May-22      | 0000000 | Call         | Bond Future | 5105      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | R214 On 05-May-22      | 0000000 | Call         | Bond Future | 5146      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | R214 On 05-May-22      | 0000000 | Put          | Bond Future | 769       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R214 On 05-May-22      | 0000000 | Put          | Bond Future | 759       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R214 On 05-May-22      | 0000000 | Put          | Bond Future | 749       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R214 On 04-August-22   |         |              | Bond Future | 11.11     | 66.5980                       | 66.9397   | 66.5980                         | 0.00          |
| 07/12/2021 | R214 On 04-August-22   | 0000000 | Call         | Bond Future | 2259      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R214 On 04-August-22   | 0000000 | Call         | Bond Future | 2286      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R214 On 04-August-22   | 0000000 | Call         | Bond Future | 2314      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R214 On 04-August-22   | 0000000 | Put          | Bond Future | 2989      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R214 On 04-August-22   | 0000000 | Put          | Bond Future | 2961      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R214 On 04-August-22   | 0000000 | Put          | Bond Future | 3018      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R214 On 03-November-22 |         |              | Bond Future | 11.28     | 64.1917                       | 64.5360   | 64.1917                         | 0.00          |

| Date       | Contract Details       | Strike  | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | R214 On 03-November-22 | 0000000 | Call         | Bond Future | 3333      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R214 On 03-November-22 | 0000000 | Call         | Bond Future | 3304      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R214 On 03-November-22 | 0000000 | Call         | Bond Future | 3276      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R214 On 03-November-22 | 0000000 | Put          | Bond Future | 2892      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R214 On 03-November-22 | 0000000 | Put          | Bond Future | 2916      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R214 On 03-November-22 | 0000000 | Put          | Bond Future | 2941      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 |         |              | Bond Future | 10.74     | 86.2134                       | 86.5705   | 86.2134                         | 192,271.00    |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Call         | Bond Future | 344       | 0                             | 0         | 0                               | 900.00        |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Call         | Bond Future | 5538      | 5                             | 6         | 5                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Call         | Bond Future | 1571      | 1                             | 2         | 1                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Call         | Bond Future | 495       | 0                             | 0         | 0                               | 1,300.00      |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Call         | Bond Future | 2854      | 3                             | 3         | 3                               | 1,400.00      |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Call         | Bond Future | 64        | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Call         | Bond Future | 147       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Call         | Bond Future | 5421      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Call         | Bond Future | 5480      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Call         | Bond Future | 2388      | 2                             | 2         | 2                               | 900.00        |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Call         | Bond Future | 689       | 1                             | 1         | 1                               | 100.00        |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Call         | Bond Future | 930       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Put          | Bond Future | 2731      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Put          | Bond Future | 1214      | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Put          | Bond Future | 299       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Put          | Bond Future | 5941      | 6                             | 6         | 6                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Put          | Bond Future | 4503      | 5                             | 5         | 5                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Put          | Bond Future | 7546      | 8                             | 8         | 8                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Put          | Bond Future | 965       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Put          | Bond Future | 3856      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Put          | Bond Future | 3265      | 4                             | 3         | 4                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Put          | Bond Future | 1862      | 2                             | 2         | 2                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Put          | Bond Future | 313       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R248 On 03-February-22 | 0000000 | Put          | Bond Future | 306       | 0                             | 0         | 0                               | 0.00          |
| 07/12/2021 | R248 On 05-May-22      |         |              | Bond Future | 10.90     | 82.8252                       | 83.1830   | 82.8252                         | 2,035.00      |



| Date       | Contract Details       | Strike  | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2021 | R248 On 05-May-22      | 0000000 | Call         | Bond Future | 6900      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2021 | R248 On 05-May-22      | 0000000 | Call         | Bond Future | 6795      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2021 | R248 On 05-May-22      | 0000000 | Call         | Bond Future | 6847      | 7                             | 7         | 7                               | 0.00          |
| 07/12/2021 | R248 On 05-May-22      | 0000000 | Put          | Bond Future | 827       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R248 On 05-May-22      | 0000000 | Put          | Bond Future | 806       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R248 On 05-May-22      | 0000000 | Put          | Bond Future | 816       | 1                             | 1         | 1                               | 0.00          |
| 07/12/2021 | R248 On 04-August-22   |         |              | Bond Future | 11.08     | 83.7969                       | 84.1541   | 83.7969                         | 0.00          |
| 07/12/2021 | R248 On 04-August-22   | 0000000 | Call         | Bond Future | 2985      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R248 On 04-August-22   | 0000000 | Call         | Bond Future | 2914      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R248 On 04-August-22   | 0000000 | Call         | Bond Future | 2949      | 3                             | 3         | 3                               | 0.00          |
| 07/12/2021 | R248 On 04-August-22   | 0000000 | Put          | Bond Future | 3551      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R248 On 04-August-22   | 0000000 | Put          | Bond Future | 3587      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R248 On 04-August-22   | 0000000 | Put          | Bond Future | 3515      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R248 On 03-November-22 |         |              | Bond Future | 11.25     | 80.4806                       | 80.8402   | 80.4806                         | 0.00          |
| 07/12/2021 | R248 On 03-November-22 | 0000000 | Call         | Bond Future | 4072      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R248 On 03-November-22 | 0000000 | Call         | Bond Future | 4108      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R248 On 03-November-22 | 0000000 | Call         | Bond Future | 4144      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R248 On 03-November-22 | 0000000 | Put          | Bond Future | 3702      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R248 On 03-November-22 | 0000000 | Put          | Bond Future | 3670      | 4                             | 4         | 4                               | 0.00          |
| 07/12/2021 | R248 On 03-November-22 | 0000000 | Put          | Bond Future | 3639      | 4                             | 4         | 4                               | 0.00          |