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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/03/2020 TO: 06/03/2020

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | 2025 On 07-May-20      |        |              | Bond Future        | 137.88    | 138.3842                      | 137.8765  | 138.3842                        | 2,065.00      |
| 06/03/2020 | 2025 On 06-August-20   |        |              | Bond Future        | 138.86    | 139.3787                      | 138.8619  | 139.3787                        | 0.00          |
| 06/03/2020 | 2025 On 05-November-20 |        |              | Bond Future        | 141.32    | 141.8475                      | 141.3217  | 141.8475                        | 0.00          |
| 06/03/2020 | 2025 On 04-February-21 |        |              | Bond Future        | 142.32    | 142.8569                      | 142.3219  | 142.8569                        | 0.00          |
| 06/03/2020 | 2029 On 07-May-20      |        |              | Bond Future        | 101.15    | 101.2360                      | 101.1531  | 101.2360                        | 3,814.00      |
| 06/03/2020 | 2029 On 06-August-20   |        |              | Bond Future        | 102.98    | 103.0658                      | 102.9814  | 103.0658                        | 0.00          |
| 06/03/2020 | 2029 On 05-November-20 |        |              | Bond Future        | 103.66    | 103.7481                      | 103.6623  | 103.7481                        | 0.00          |
| 06/03/2020 | 2029 On 04-February-21 |        |              | Bond Future        | 105.52    | 105.6047                      | 105.5174  | 105.6047                        | 0.00          |
| 06/03/2020 | 2030 On 07-May-20      |        |              | Bond Future        | 9.09      | 96.4936                       | 95.3034   | 96.4936                         | 79,692.00     |
| 06/03/2020 | 2030 On 07-May-20      | 8.80   | Call         | Bond Future        | 765       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | 2030 On 07-May-20      | 8.45   | Call         | Bond Future        | 255       | 0                             | 0         | 0                               | 5,000.00      |
| 06/03/2020 | 2030 On 07-May-20      | 9.19   | Call         | Bond Future        | 1859      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | 2030 On 07-May-20      | 8.79   | Call         | Bond Future        | 744       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | 2030 On 07-May-20      | 8.78   | Call         | Bond Future        | 724       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | 2030 On 07-May-20      | 8.90   | Call         | Bond Future        | 993       | 2                             | 1         | 2                               | 0.00          |
| 06/03/2020 | 2030 On 07-May-20      | 8.85   | Call         | Bond Future        | 874       | 1                             | 1         | 1                               | 5,000.00      |
| 06/03/2020 | 2030 On 07-May-20      | 8.79   | Put          | Bond Future        | 2569      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | 2030 On 07-May-20      | 8.90   | Put          | Bond Future        | 2136      | 1                             | 2         | 1                               | 5,820.00      |
| 06/03/2020 | 2030 On 07-May-20      | 8.78   | Put          | Bond Future        | 2611      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | 2030 On 07-May-20      | 8.85   | Put          | Bond Future        | 2326      | 2                             | 2         | 2                               | 5,820.00      |
| 06/03/2020 | 2030 On 07-May-20      | 8.45   | Put          | Bond Future        | 4230      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | 2030 On 07-May-20      | 9.19   | Put          | Bond Future        | 1233      | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | 2030 On 07-May-20      | 8.80   | Put          | Bond Future        | 2528      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | 2030 On 06-August-20   |        |              | Bond Future        | 9.16      | 94.2046                       | 92.9932   | 94.2046                         | 200.00        |
| 06/03/2020 | 2030 On 06-August-20   | 8.36   | Call         | Bond Future        | 610       | 1                             | 1         | 1                               | 800.00        |
| 06/03/2020 | 2030 On 06-August-20   | 8.86   | Call         | Bond Future        | 1532      | 2                             | 2         | 2                               | 800.00        |
| 06/03/2020 | 2030 On 06-August-20   | 9.09   | Call         | Bond Future        | 2145      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | 2030 On 06-August-20   | 9.42   | Call         | Bond Future        | 3223      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2030 On 06-August-20   | 9.11   | Call         | Bond Future        | 2203      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | 2030 On 06-August-20   | 9.10   | Call         | Bond Future        | 2174      | 3                             | 2         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | 2030 On 06-August-20   | 9.10   | Put          | Bond Future | 2554      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | 2030 On 06-August-20   | 9.42   | Put          | Bond Future | 1717      | 1                             | 2         | 1                               | 800.00        |
| 06/03/2020 | 2030 On 06-August-20   | 9.11   | Put          | Bond Future | 2523      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | 2030 On 06-August-20   | 9.09   | Put          | Bond Future | 2584      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | 2030 On 06-August-20   | 8.86   | Put          | Bond Future | 3359      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | 2030 On 06-August-20   | 8.36   | Put          | Bond Future | 5550      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 |        |              | Bond Future | 9.24      | 95.8510                       | 94.6184   | 95.8510                         | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 9.61   | Call         | Bond Future | 4046      | 5                             | 4         | 5                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 8.85   | Call         | Bond Future | 1754      | 2                             | 2         | 2                               | 3,000.00      |
| 06/03/2020 | 2030 On 05-November-20 | 8.34   | Call         | Bond Future | 802       | 1                             | 1         | 1                               | 1,000.00      |
| 06/03/2020 | 2030 On 05-November-20 | 9.04   | Call         | Bond Future | 2232      | 3                             | 2         | 3                               | 1,000.00      |
| 06/03/2020 | 2030 On 05-November-20 | 8.73   | Call         | Bond Future | 1487      | 2                             | 1         | 2                               | 3,000.00      |
| 06/03/2020 | 2030 On 05-November-20 | 9.38   | Call         | Bond Future | 3245      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 8.10   | Call         | Bond Future | 531       | 1                             | 1         | 1                               | 3,000.00      |
| 06/03/2020 | 2030 On 05-November-20 | 10.06  | Call         | Bond Future | 5842      | 7                             | 6         | 7                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 9.39   | Call         | Bond Future | 3278      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 8.86   | Call         | Bond Future | 1778      | 2                             | 2         | 2                               | 14,160.00     |
| 06/03/2020 | 2030 On 05-November-20 | 9.23   | Call         | Bond Future | 2774      | 3                             | 3         | 3                               | 3,000.00      |
| 06/03/2020 | 2030 On 05-November-20 | 10.47  | Call         | Bond Future | 7570      | 9                             | 8         | 9                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 9.03   | Call         | Bond Future | 2205      | 3                             | 2         | 3                               | 16,000.00     |
| 06/03/2020 | 2030 On 05-November-20 | 10.37  | Call         | Bond Future | 7150      | 8                             | 7         | 8                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 9.40   | Call         | Bond Future | 3311      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 9.86   | Call         | Bond Future | 5015      | 6                             | 5         | 6                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 8.36   | Call         | Bond Future | 830       | 1                             | 1         | 1                               | 14,160.00     |
| 06/03/2020 | 2030 On 05-November-20 | 8.53   | Call         | Bond Future | 1099      | 1                             | 1         | 1                               | 16,000.00     |
| 06/03/2020 | 2030 On 05-November-20 | 9.03   | Put          | Bond Future | 3427      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 8.86   | Put          | Bond Future | 4012      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 9.40   | Put          | Bond Future | 2377      | 2                             | 2         | 2                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 10.47  | Put          | Bond Future | 757       | 1                             | 1         | 1                               | 3,000.00      |
| 06/03/2020 | 2030 On 05-November-20 | 8.53   | Put          | Bond Future | 5339      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 9.38   | Put          | Bond Future | 2426      | 2                             | 2         | 2                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 10.37  | Put          | Bond Future | 865       | 1                             | 1         | 1                               | 16,000.00     |
| 06/03/2020 | 2030 On 05-November-20 | 8.73   | Put          | Bond Future | 4505      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 9.23   | Put          | Bond Future | 2822      | 2                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | 2030 On 05-November-20 | 9.86   | Put          | Bond Future | 1490      | 1                             | 1         | 1                               | 14,160.00     |
| 06/03/2020 | 2030 On 05-November-20 | 8.36   | Put          | Bond Future | 6126      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 10.06  | Put          | Bond Future | 1221      | 1                             | 1         | 1                               | 1,000.00      |
| 06/03/2020 | 2030 On 05-November-20 | 9.39   | Put          | Bond Future | 2401      | 2                             | 2         | 2                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 8.10   | Put          | Bond Future | 7469      | 6                             | 7         | 6                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 9.04   | Put          | Bond Future | 3395      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 8.34   | Put          | Bond Future | 6223      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | 2030 On 05-November-20 | 9.61   | Put          | Bond Future | 1918      | 2                             | 2         | 2                               | 3,000.00      |
| 06/03/2020 | 2030 On 05-November-20 | 8.85   | Put          | Bond Future | 4049      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | 2030 On 04-February-21 |        |              | Bond Future | 9.32      | 93.5368                       | 92.2827   | 93.5368                         | 0.00          |
| 06/03/2020 | 2030 On 04-February-21 | 9.17   | Call         | Bond Future | 2903      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2030 On 04-February-21 | 8.36   | Call         | Bond Future | 1139      | 1                             | 1         | 1                               | 800.00        |
| 06/03/2020 | 2030 On 04-February-21 | 9.16   | Call         | Bond Future | 2876      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2030 On 04-February-21 | 9.15   | Call         | Bond Future | 2848      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | 2030 On 04-February-21 | 8.86   | Call         | Bond Future | 2113      | 3                             | 2         | 3                               | 800.00        |
| 06/03/2020 | 2030 On 04-February-21 | 10.20  | Call         | Bond Future | 6463      | 7                             | 6         | 7                               | 0.00          |
| 06/03/2020 | 2030 On 04-February-21 | 10.20  | Put          | Bond Future | 1638      | 1                             | 2         | 1                               | 800.00        |
| 06/03/2020 | 2030 On 04-February-21 | 8.86   | Put          | Bond Future | 4777      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2030 On 04-February-21 | 8.36   | Put          | Bond Future | 6810      | 6                             | 7         | 6                               | 0.00          |
| 06/03/2020 | 2030 On 04-February-21 | 9.16   | Put          | Bond Future | 3792      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | 2030 On 04-February-21 | 9.15   | Put          | Bond Future | 3822      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | 2030 On 04-February-21 | 9.17   | Put          | Bond Future | 3762      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | 2032 On 07-May-20      |        |              | Bond Future | 9.56      | 93.0539                       | 91.7689   | 93.0539                         | 80,416.00     |
| 06/03/2020 | 2032 On 07-May-20      | 9.30   | Call         | Bond Future | 975       | 2                             | 1         | 2                               | 7,500.00      |
| 06/03/2020 | 2032 On 07-May-20      | 9.17   | Call         | Bond Future | 686       | 1                             | 1         | 1                               | 3,000.00      |
| 06/03/2020 | 2032 On 07-May-20      | 9.54   | Call         | Bond Future | 1669      | 2                             | 2         | 2                               | 0.00          |
| 06/03/2020 | 2032 On 07-May-20      | 9.00   | Call         | Bond Future | 401       | 1                             | 0         | 1                               | 7,500.00      |
| 06/03/2020 | 2032 On 07-May-20      | 9.50   | Call         | Bond Future | 1538      | 2                             | 2         | 2                               | 7,500.00      |
| 06/03/2020 | 2032 On 07-May-20      | 8.82   | Call         | Bond Future | 205       | 0                             | 0         | 0                               | 3,000.00      |
| 06/03/2020 | 2032 On 07-May-20      | 9.20   | Call         | Bond Future | 748       | 1                             | 1         | 1                               | 7,500.00      |
| 06/03/2020 | 2032 On 07-May-20      | 9.19   | Call         | Bond Future | 727       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | 2032 On 07-May-20      | 9.18   | Call         | Bond Future | 707       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | 2032 On 07-May-20      | 9.18   | Put          | Bond Future | 3224      | 2                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | 2032 On 07-May-20      | 9.19   | Put          | Bond Future | 3176      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | 2032 On 07-May-20      | 8.82   | Put          | Bond Future | 5222      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2032 On 07-May-20      | 9.20   | Put          | Bond Future | 3129      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | 2032 On 07-May-20      | 9.54   | Put          | Bond Future | 1774      | 1                             | 2         | 1                               | 3,000.00      |
| 06/03/2020 | 2032 On 07-May-20      | 9.30   | Put          | Bond Future | 2678      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | 2032 On 07-May-20      | 9.50   | Put          | Bond Future | 1907      | 1                             | 2         | 1                               | 0.00          |
| 06/03/2020 | 2032 On 07-May-20      | 9.00   | Put          | Bond Future | 4157      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | 2032 On 07-May-20      | 9.17   | Put          | Bond Future | 3272      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | 2032 On 06-August-20   |        |              | Bond Future | 9.64      | 94.7130                       | 93.4050   | 94.7130                         | 300.00        |
| 06/03/2020 | 2032 On 06-August-20   | 9.91   | Call         | Bond Future | 3603      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2032 On 06-August-20   | 9.45   | Call         | Bond Future | 2024      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | 2032 On 06-August-20   | 8.79   | Call         | Bond Future | 597       | 1                             | 1         | 1                               | 800.00        |
| 06/03/2020 | 2032 On 06-August-20   | 9.29   | Call         | Bond Future | 1583      | 2                             | 2         | 2                               | 800.00        |
| 06/03/2020 | 2032 On 06-August-20   | 9.46   | Call         | Bond Future | 2053      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | 2032 On 06-August-20   | 9.47   | Call         | Bond Future | 2083      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | 2032 On 06-August-20   | 9.47   | Put          | Bond Future | 3188      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | 2032 On 06-August-20   | 9.45   | Put          | Bond Future | 3260      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | 2032 On 06-August-20   | 8.79   | Put          | Bond Future | 6310      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | 2032 On 06-August-20   | 9.29   | Put          | Bond Future | 3878      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | 2032 On 06-August-20   | 9.46   | Put          | Bond Future | 3223      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | 2032 On 06-August-20   | 9.91   | Put          | Bond Future | 1885      | 1                             | 2         | 1                               | 800.00        |
| 06/03/2020 | 2032 On 05-November-20 |        |              | Bond Future | 9.73      | 92.2105                       | 90.8798   | 92.2105                         | 0.00          |
| 06/03/2020 | 2032 On 05-November-20 | 9.76   | Call         | Bond Future | 3256      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2032 On 05-November-20 | 11.08  | Call         | Bond Future | 8789      | 10                            | 9         | 10                              | 0.00          |
| 06/03/2020 | 2032 On 05-November-20 | 10.99  | Call         | Bond Future | 8383      | 10                            | 8         | 10                              | 0.00          |
| 06/03/2020 | 2032 On 05-November-20 | 9.11   | Call         | Bond Future | 1456      | 2                             | 1         | 2                               | 3,000.00      |
| 06/03/2020 | 2032 On 05-November-20 | 9.61   | Call         | Bond Future | 2773      | 3                             | 3         | 3                               | 3,000.00      |
| 06/03/2020 | 2032 On 05-November-20 | 9.44   | Call         | Bond Future | 2274      | 3                             | 2         | 3                               | 1,000.00      |
| 06/03/2020 | 2032 On 05-November-20 | 9.77   | Call         | Bond Future | 3289      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2032 On 05-November-20 | 8.94   | Call         | Bond Future | 1117      | 2                             | 1         | 2                               | 1,000.00      |
| 06/03/2020 | 2032 On 05-November-20 | 9.75   | Call         | Bond Future | 3222      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2032 On 05-November-20 | 9.75   | Put          | Bond Future | 3074      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | 2032 On 05-November-20 | 9.11   | Put          | Bond Future | 5472      | 5                             | 5         | 5                               | 0.00          |
| 06/03/2020 | 2032 On 05-November-20 | 8.94   | Put          | Bond Future | 6284      | 5                             | 6         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | 2032 On 05-November-20 | 11.08  | Put          | Bond Future | 759       | 1                             | 1         | 1                               | 1,000.00      |
| 06/03/2020 | 2032 On 05-November-20 | 9.44   | Put          | Bond Future | 4110      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | 2032 On 05-November-20 | 9.61   | Put          | Bond Future | 3514      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | 2032 On 05-November-20 | 9.77   | Put          | Bond Future | 3015      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | 2032 On 05-November-20 | 10.99  | Put          | Bond Future | 854       | 1                             | 1         | 1                               | 3,000.00      |
| 06/03/2020 | 2032 On 05-November-20 | 9.76   | Put          | Bond Future | 3044      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | 2032 On 04-February-21 |        |              | Bond Future | 9.82      | 93.8386                       | 92.4846   | 93.8386                         | 0.00          |
| 06/03/2020 | 2032 On 04-February-21 | 8.79   | Call         | Bond Future | 1221      | 2                             | 1         | 2                               | 800.00        |
| 06/03/2020 | 2032 On 04-February-21 | 9.61   | Call         | Bond Future | 3114      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2032 On 04-February-21 | 9.29   | Call         | Bond Future | 2253      | 3                             | 2         | 3                               | 800.00        |
| 06/03/2020 | 2032 On 04-February-21 | 9.63   | Call         | Bond Future | 3172      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2032 On 04-February-21 | 10.82  | Call         | Bond Future | 7610      | 9                             | 8         | 9                               | 0.00          |
| 06/03/2020 | 2032 On 04-February-21 | 9.62   | Call         | Bond Future | 3143      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2032 On 04-February-21 | 9.62   | Put          | Bond Future | 4391      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2032 On 04-February-21 | 9.29   | Put          | Bond Future | 5618      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | 2032 On 04-February-21 | 9.63   | Put          | Bond Future | 4357      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2032 On 04-February-21 | 10.82  | Put          | Bond Future | 1688      | 1                             | 2         | 1                               | 800.00        |
| 06/03/2020 | 2032 On 04-February-21 | 9.61   | Put          | Bond Future | 4425      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2032 On 04-February-21 | 8.79   | Put          | Bond Future | 7924      | 7                             | 8         | 7                               | 0.00          |
| 06/03/2020 | 2033 On 07-May-20      |        |              | Bond Future | 100.05    | 100.9450                      | 100.0499  | 100.9450                        | 6,960.00      |
| 06/03/2020 | 2033 On 06-August-20   |        |              | Bond Future | 101.86    | 102.7695                      | 101.8583  | 102.7695                        | 0.00          |
| 06/03/2020 | 2033 On 05-November-20 |        |              | Bond Future | 102.44    | 103.3682                      | 102.4411  | 103.3682                        | 0.00          |
| 06/03/2020 | 2033 On 04-February-21 |        |              | Bond Future | 104.27    | 105.2180                      | 104.2744  | 105.2180                        | 0.00          |
| 06/03/2020 | 2037 On 07-May-20      |        |              | Bond Future | 10.15     | 90.3678                       | 89.2262   | 90.3678                         | 72,614.00     |
| 06/03/2020 | 2037 On 07-May-20      | 9.59   | Call         | Bond Future | 435       | 1                             | 0         | 1                               | 0.00          |
| 06/03/2020 | 2037 On 07-May-20      | 9.60   | Call         | Bond Future | 451       | 1                             | 0         | 1                               | 0.00          |
| 06/03/2020 | 2037 On 07-May-20      | 9.70   | Call         | Bond Future | 629       | 1                             | 1         | 1                               | 7,500.00      |
| 06/03/2020 | 2037 On 07-May-20      | 9.61   | Call         | Bond Future | 467       | 1                             | 0         | 1                               | 0.00          |
| 06/03/2020 | 2037 On 07-May-20      | 10.00  | Call         | Bond Future | 1414      | 2                             | 1         | 2                               | 7,500.00      |
| 06/03/2020 | 2037 On 07-May-20      | 9.61   | Put          | Bond Future | 4452      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2037 On 07-May-20      | 10.00  | Put          | Bond Future | 2479      | 2                             | 2         | 2                               | 0.00          |
| 06/03/2020 | 2037 On 07-May-20      | 9.59   | Put          | Bond Future | 4574      | 4                             | 5         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | 2037 On 07-May-20      | 9.70   | Put          | Bond Future | 3927      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | 2037 On 07-May-20      | 9.60   | Put          | Bond Future | 4513      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2037 On 06-August-20   |        |              | Bond Future | 10.24     | 87.7190                       | 86.5571   | 87.7190                         | 300.00        |
| 06/03/2020 | 2037 On 06-August-20   | 9.87   | Call         | Bond Future | 1790      | 2                             | 2         | 2                               | 0.00          |
| 06/03/2020 | 2037 On 06-August-20   | 9.88   | Call         | Bond Future | 1818      | 2                             | 2         | 2                               | 0.00          |
| 06/03/2020 | 2037 On 06-August-20   | 9.86   | Call         | Bond Future | 1762      | 2                             | 2         | 2                               | 0.00          |
| 06/03/2020 | 2037 On 06-August-20   | 9.86   | Put          | Bond Future | 4509      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2037 On 06-August-20   | 9.87   | Put          | Bond Future | 4464      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2037 On 06-August-20   | 9.88   | Put          | Bond Future | 4418      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2037 On 05-November-20 |        |              | Bond Future | 10.33     | 89.2519                       | 88.0697   | 89.2519                         | 0.00          |
| 06/03/2020 | 2037 On 05-November-20 | 10.19  | Call         | Bond Future | 3140      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2037 On 05-November-20 | 10.17  | Call         | Bond Future | 3073      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2037 On 05-November-20 | 10.18  | Call         | Bond Future | 3106      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2037 On 05-November-20 | 10.17  | Put          | Bond Future | 4197      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2037 On 05-November-20 | 10.19  | Put          | Bond Future | 4122      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2037 On 05-November-20 | 10.18  | Put          | Bond Future | 4160      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2037 On 04-February-21 |        |              | Bond Future | 10.43     | 86.5707                       | 85.3678   | 86.5707                         | 0.00          |
| 06/03/2020 | 2037 On 04-February-21 | 10.27  | Call         | Bond Future | 3741      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2037 On 04-February-21 | 10.28  | Call         | Bond Future | 3774      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2037 On 04-February-21 | 10.29  | Call         | Bond Future | 3807      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2037 On 04-February-21 | 10.29  | Put          | Bond Future | 4752      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2037 On 04-February-21 | 10.27  | Put          | Bond Future | 4825      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2037 On 04-February-21 | 10.28  | Put          | Bond Future | 4788      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2038 On 07-May-20      |        |              | Bond Future | 116.38    | 116.7028                      | 116.3763  | 116.7028                        | 10,897.00     |
| 06/03/2020 | 2038 On 06-August-20   |        |              | Bond Future | 116.78    | 117.1171                      | 116.7848  | 117.1171                        | 0.00          |
| 06/03/2020 | 2038 On 05-November-20 |        |              | Bond Future | 118.85    | 119.1915                      | 118.8535  | 119.1915                        | 0.00          |
| 06/03/2020 | 2038 On 04-February-21 |        |              | Bond Future | 119.26    | 119.6043                      | 119.2603  | 119.6043                        | 0.00          |
| 06/03/2020 | 2040 On 07-May-20      |        |              | Bond Future | 10.24     | 93.2502                       | 92.0637   | 93.2502                         | 47,711.00     |
| 06/03/2020 | 2040 On 07-May-20      | 9.75   | Call         | Bond Future | 599       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | 2040 On 07-May-20      | 10.00  | Call         | Bond Future | 1228      | 2                             | 1         | 2                               | 2,640.00      |
| 06/03/2020 | 2040 On 07-May-20      | 9.50   | Call         | Bond Future | 235       | 0                             | 0         | 0                               | 2,640.00      |
| 06/03/2020 | 2040 On 07-May-20      | 9.74   | Call         | Bond Future | 580       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | 2040 On 07-May-20      | 9.73   | Call         | Bond Future | 561       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | 2040 On 07-May-20      | 9.85   | Call         | Bond Future | 817       | 1                             | 1         | 1                               | 7,500.00      |
| 06/03/2020 | 2040 On 07-May-20      | 10.15  | Call         | Bond Future | 1724      | 2                             | 2         | 2                               | 7,500.00      |
| 06/03/2020 | 2040 On 07-May-20      | 9.73   | Put          | Bond Future | 4642      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2040 On 07-May-20      | 10.15  | Put          | Bond Future | 2433      | 2                             | 2         | 2                               | 0.00          |
| 06/03/2020 | 2040 On 07-May-20      | 9.75   | Put          | Bond Future | 4515      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2040 On 07-May-20      | 9.85   | Put          | Bond Future | 3915      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | 2040 On 07-May-20      | 9.50   | Put          | Bond Future | 6248      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | 2040 On 07-May-20      | 10.00  | Put          | Bond Future | 3119      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | 2040 On 07-May-20      | 9.74   | Put          | Bond Future | 4579      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2040 On 06-August-20   |        |              | Bond Future | 10.33     | 90.4023                       | 89.1946   | 90.4023                         | 600.00        |
| 06/03/2020 | 2040 On 06-August-20   | 10.02  | Call         | Bond Future | 2112      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | 2040 On 06-August-20   | 10.03  | Call         | Bond Future | 2143      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | 2040 On 06-August-20   | 10.04  | Call         | Bond Future | 2175      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | 2040 On 06-August-20   | 10.07  | Call         | Bond Future | 2272      | 3                             | 2         | 3                               | 800.00        |
| 06/03/2020 | 2040 On 06-August-20   | 10.79  | Call         | Bond Future | 5270      | 6                             | 5         | 6                               | 0.00          |
| 06/03/2020 | 2040 On 06-August-20   | 9.57   | Call         | Bond Future | 939       | 1                             | 1         | 1                               | 800.00        |
| 06/03/2020 | 2040 On 06-August-20   | 10.07  | Put          | Bond Future | 4308      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2040 On 06-August-20   | 10.79  | Put          | Bond Future | 1917      | 2                             | 2         | 2                               | 800.00        |
| 06/03/2020 | 2040 On 06-August-20   | 9.57   | Put          | Bond Future | 7040      | 6                             | 7         | 6                               | 0.00          |
| 06/03/2020 | 2040 On 06-August-20   | 10.03  | Put          | Bond Future | 4494      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2040 On 06-August-20   | 10.02  | Put          | Bond Future | 4542      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2040 On 06-August-20   | 10.04  | Put          | Bond Future | 4447      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2040 On 05-November-20 |        |              | Bond Future | 10.42     | 91.9821                       | 90.7534   | 91.9821                         | 0.00          |
| 06/03/2020 | 2040 On 05-November-20 | 9.73   | Call         | Bond Future | 1606      | 2                             | 2         | 2                               | 2,000.00      |
| 06/03/2020 | 2040 On 05-November-20 | 10.23  | Call         | Bond Future | 3121      | 4                             | 3         | 4                               | 2,000.00      |
| 06/03/2020 | 2040 On 05-November-20 | 10.00  | Call         | Bond Future | 2359      | 3                             | 2         | 3                               | 2,000.00      |
| 06/03/2020 | 2040 On 05-November-20 | 9.50   | Call         | Bond Future | 1094      | 1                             | 1         | 1                               | 2,000.00      |
| 06/03/2020 | 2040 On 05-November-20 | 10.30  | Call         | Bond Future | 3371      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2040 On 05-November-20 | 11.70  | Call         | Bond Future | 9878      | 11                            | 10        | 11                              | 0.00          |
| 06/03/2020 | 2040 On 05-November-20 | 10.31  | Call         | Bond Future | 3408      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2040 On 05-November-20 | 11.50  | Call         | Bond Future | 8896      | 10                            | 9         | 10                              | 0.00          |
| 06/03/2020 | 2040 On 05-November-20 | 10.32  | Call         | Bond Future | 3444      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2040 On 05-November-20 | 11.50  | Put          | Bond Future | 1400      | 1                             | 1         | 1                               | 2,000.00      |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | 2040 On 05-November-20 | 10.31  | Put          | Bond Future | 4255      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2040 On 05-November-20 | 10.32  | Put          | Bond Future | 4215      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2040 On 05-November-20 | 10.00  | Put          | Bond Future | 5605      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | 2040 On 05-November-20 | 9.50   | Put          | Bond Future | 8430      | 8                             | 8         | 8                               | 0.00          |
| 06/03/2020 | 2040 On 05-November-20 | 11.70  | Put          | Bond Future | 1104      | 1                             | 1         | 1                               | 2,000.00      |
| 06/03/2020 | 2040 On 05-November-20 | 10.30  | Put          | Bond Future | 4294      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2040 On 05-November-20 | 10.23  | Put          | Bond Future | 4577      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2040 On 05-November-20 | 9.73   | Put          | Bond Future | 7027      | 6                             | 7         | 6                               | 0.00          |
| 06/03/2020 | 2040 On 04-February-21 |        |              | Bond Future | 10.52     | 89.0985                       | 87.8483   | 89.0985                         | 0.00          |
| 06/03/2020 | 2040 On 04-February-21 | 11.74  | Call         | Bond Future | 10024     | 11                            | 10        | 11                              | 0.00          |
| 06/03/2020 | 2040 On 04-February-21 | 10.07  | Call         | Bond Future | 3060      | 4                             | 3         | 4                               | 800.00        |
| 06/03/2020 | 2040 On 04-February-21 | 10.41  | Call         | Bond Future | 4203      | 5                             | 4         | 5                               | 0.00          |
| 06/03/2020 | 2040 On 04-February-21 | 9.57   | Call         | Bond Future | 1726      | 2                             | 2         | 2                               | 800.00        |
| 06/03/2020 | 2040 On 04-February-21 | 10.42  | Call         | Bond Future | 4239      | 5                             | 4         | 5                               | 0.00          |
| 06/03/2020 | 2040 On 04-February-21 | 10.40  | Call         | Bond Future | 4167      | 5                             | 4         | 5                               | 0.00          |
| 06/03/2020 | 2040 On 04-February-21 | 10.40  | Put          | Bond Future | 5042      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2040 On 04-February-21 | 10.41  | Put          | Bond Future | 5003      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2040 On 04-February-21 | 11.74  | Put          | Bond Future | 1734      | 1                             | 2         | 1                               | 800.00        |
| 06/03/2020 | 2040 On 04-February-21 | 9.57   | Put          | Bond Future | 9151      | 8                             | 9         | 8                               | 0.00          |
| 06/03/2020 | 2040 On 04-February-21 | 10.07  | Put          | Bond Future | 6452      | 6                             | 6         | 6                               | 0.00          |
| 06/03/2020 | 2040 On 04-February-21 | 10.42  | Put          | Bond Future | 4965      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2044 On 07-May-20      |        |              | Bond Future | 10.33     | 89.7277                       | 88.5701   | 89.7277                         | 78,346.00     |
| 06/03/2020 | 2044 On 07-May-20      | 9.79   | Call         | Bond Future | 550       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | 2044 On 07-May-20      | 10.81  | Call         | Bond Future | 4505      | 5                             | 5         | 5                               | 0.00          |
| 06/03/2020 | 2044 On 07-May-20      | 9.81   | Call         | Bond Future | 587       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | 2044 On 07-May-20      | 9.33   | Call         | Bond Future | 86        | 0                             | 0         | 0                               | 100.00        |
| 06/03/2020 | 2044 On 07-May-20      | 9.98   | Call         | Bond Future | 978       | 1                             | 1         | 1                               | 100.00        |
| 06/03/2020 | 2044 On 07-May-20      | 9.26   | Call         | Bond Future | 62        | 0                             | 0         | 0                               | 556.00        |
| 06/03/2020 | 2044 On 07-May-20      | 9.80   | Call         | Bond Future | 568       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | 2044 On 07-May-20      | 9.91   | Call         | Bond Future | 802       | 1                             | 1         | 1                               | 556.00        |
| 06/03/2020 | 2044 On 07-May-20      | 11.02  | Call         | Bond Future | 5713      | 7                             | 6         | 7                               | 0.00          |
| 06/03/2020 | 2044 On 07-May-20      | 11.09  | Call         | Bond Future | 6126      | 7                             | 6         | 7                               | 0.00          |
| 06/03/2020 | 2044 On 07-May-20      | 9.45   | Call         | Bond Future | 144       | 0                             | 0         | 0                               | 129.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | 2044 On 07-May-20      | 9.97   | Call         | Bond Future | 951       | 1                             | 1         | 1                               | 129.00        |
| 06/03/2020 | 2044 On 07-May-20      | 9.98   | Put          | Bond Future | 3732      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | 2044 On 07-May-20      | 9.26   | Put          | Bond Future | 9056      | 8                             | 9         | 8                               | 0.00          |
| 06/03/2020 | 2044 On 07-May-20      | 9.91   | Put          | Bond Future | 4132      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | 2044 On 07-May-20      | 9.80   | Put          | Bond Future | 4817      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2044 On 07-May-20      | 11.02  | Put          | Bond Future | 584       | 0                             | 1         | 0                               | 556.00        |
| 06/03/2020 | 2044 On 07-May-20      | 11.09  | Put          | Bond Future | 510       | 0                             | 1         | 0                               | 100.00        |
| 06/03/2020 | 2044 On 07-May-20      | 9.79   | Put          | Bond Future | 4883      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2044 On 07-May-20      | 9.45   | Put          | Bond Future | 7422      | 6                             | 7         | 6                               | 0.00          |
| 06/03/2020 | 2044 On 07-May-20      | 9.97   | Put          | Bond Future | 3788      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | 2044 On 07-May-20      | 10.81  | Put          | Bond Future | 870       | 1                             | 1         | 1                               | 129.00        |
| 06/03/2020 | 2044 On 07-May-20      | 9.33   | Put          | Bond Future | 8442      | 7                             | 8         | 7                               | 0.00          |
| 06/03/2020 | 2044 On 07-May-20      | 9.81   | Put          | Bond Future | 4752      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2044 On 06-August-20   |        |              | Bond Future | 10.42     | 86.9423                       | 85.7641   | 86.9423                         | 500.00        |
| 06/03/2020 | 2044 On 06-August-20   | 9.86   | Call         | Bond Future | 1385      | 2                             | 1         | 2                               | 0.00          |
| 06/03/2020 | 2044 On 06-August-20   | 9.36   | Call         | Bond Future | 468       | 1                             | 0         | 1                               | 602.00        |
| 06/03/2020 | 2044 On 06-August-20   | 9.98   | Call         | Bond Future | 1718      | 2                             | 2         | 2                               | 602.00        |
| 06/03/2020 | 2044 On 06-August-20   | 9.01   | Call         | Bond Future | 200       | 0                             | 0         | 0                               | 140.00        |
| 06/03/2020 | 2044 On 06-August-20   | 9.66   | Call         | Bond Future | 921       | 1                             | 1         | 1                               | 140.00        |
| 06/03/2020 | 2044 On 06-August-20   | 9.88   | Call         | Bond Future | 1437      | 2                             | 1         | 2                               | 0.00          |
| 06/03/2020 | 2044 On 06-August-20   | 10.93  | Call         | Bond Future | 5554      | 6                             | 6         | 6                               | 0.00          |
| 06/03/2020 | 2044 On 06-August-20   | 9.87   | Call         | Bond Future | 1411      | 2                             | 1         | 2                               | 0.00          |
| 06/03/2020 | 2044 On 06-August-20   | 11.09  | Call         | Bond Future | 6377      | 7                             | 6         | 7                               | 0.00          |
| 06/03/2020 | 2044 On 06-August-20   | 9.01   | Put          | Bond Future | 12195     | 11                            | 12        | 11                              | 0.00          |
| 06/03/2020 | 2044 On 06-August-20   | 9.66   | Put          | Bond Future | 7045      | 6                             | 7         | 6                               | 0.00          |
| 06/03/2020 | 2044 On 06-August-20   | 9.88   | Put          | Bond Future | 5705      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | 2044 On 06-August-20   | 9.87   | Put          | Bond Future | 5761      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | 2044 On 06-August-20   | 10.93  | Put          | Bond Future | 1765      | 1                             | 2         | 1                               | 140.00        |
| 06/03/2020 | 2044 On 06-August-20   | 11.09  | Put          | Bond Future | 1467      | 1                             | 1         | 1                               | 602.00        |
| 06/03/2020 | 2044 On 06-August-20   | 9.98   | Put          | Bond Future | 5162      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2044 On 06-August-20   | 9.36   | Put          | Bond Future | 9227      | 8                             | 9         | 8                               | 0.00          |
| 06/03/2020 | 2044 On 06-August-20   | 9.86   | Put          | Bond Future | 5818      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 |        |              | Bond Future | 10.50     | 88.4615                       | 87.2629   | 88.4615                         | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 9.72   | Call         | Bond Future | 1443      | 2                             | 1         | 2                               | 1,815.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | 2044 On 05-November-20 | 9.96   | Call         | Bond Future | 2070      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 11.38  | Call         | Bond Future | 7957      | 9                             | 8         | 9                               | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 10.34  | Call         | Bond Future | 3304      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 9.97   | Call         | Bond Future | 2098      | 3                             | 2         | 3                               | 568.00        |
| 06/03/2020 | 2044 On 05-November-20 | 10.36  | Call         | Bond Future | 3377      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 11.43  | Call         | Bond Future | 8213      | 9                             | 8         | 9                               | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 10.04  | Call         | Bond Future | 2306      | 3                             | 2         | 3                               | 525.00        |
| 06/03/2020 | 2044 On 05-November-20 | 9.34   | Call         | Bond Future | 756       | 1                             | 1         | 1                               | 525.00        |
| 06/03/2020 | 2044 On 05-November-20 | 11.17  | Call         | Bond Future | 6902      | 8                             | 7         | 8                               | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 8.87   | Call         | Bond Future | 314       | 0                             | 0         | 0                               | 1,815.00      |
| 06/03/2020 | 2044 On 05-November-20 | 10.02  | Call         | Bond Future | 2246      | 3                             | 2         | 3                               | 1,815.00      |
| 06/03/2020 | 2044 On 05-November-20 | 10.35  | Call         | Bond Future | 3340      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 11.06  | Call         | Bond Future | 6364      | 7                             | 6         | 7                               | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 9.29   | Call         | Bond Future | 694       | 1                             | 1         | 1                               | 568.00        |
| 06/03/2020 | 2044 On 05-November-20 | 10.36  | Put          | Bond Future | 4460      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 10.04  | Put          | Bond Future | 5914      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 11.17  | Put          | Bond Future | 2105      | 2                             | 2         | 2                               | 1,815.00      |
| 06/03/2020 | 2044 On 05-November-20 | 11.43  | Put          | Bond Future | 1673      | 1                             | 2         | 1                               | 1,815.00      |
| 06/03/2020 | 2044 On 05-November-20 | 8.87   | Put          | Bond Future | 14280     | 13                            | 14        | 13                              | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 10.35  | Put          | Bond Future | 4501      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 10.02  | Put          | Bond Future | 6016      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 9.34   | Put          | Bond Future | 10335     | 9                             | 10        | 9                               | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 9.72   | Put          | Bond Future | 7702      | 7                             | 8         | 7                               | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 11.06  | Put          | Bond Future | 2326      | 2                             | 2         | 2                               | 525.00        |
| 06/03/2020 | 2044 On 05-November-20 | 9.29   | Put          | Bond Future | 10725     | 10                            | 11        | 10                              | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 9.96   | Put          | Bond Future | 6328      | 6                             | 6         | 6                               | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 10.34  | Put          | Bond Future | 4542      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | 2044 On 05-November-20 | 11.38  | Put          | Bond Future | 1747      | 1                             | 2         | 1                               | 568.00        |
| 06/03/2020 | 2044 On 05-November-20 | 9.97   | Put          | Bond Future | 6275      | 6                             | 6         | 6                               | 0.00          |
| 06/03/2020 | 2044 On 04-February-21 |        |              | Bond Future | 10.60     | 85.6411                       | 84.4213   | 85.6411                         | 0.00          |
| 06/03/2020 | 2044 On 04-February-21 | 10.35  | Call         | Bond Future | 3806      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2044 On 04-February-21 | 10.37  | Call         | Bond Future | 3875      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2044 On 04-February-21 | 9.66   | Call         | Bond Future | 1805      | 2                             | 2         | 2                               | 405.00        |
| 06/03/2020 | 2044 On 04-February-21 | 10.36  | Call         | Bond Future | 3841      | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | 2044 On 04-February-21 | 10.29  | Call         | Bond Future        | 3602      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | 2044 On 04-February-21 | 10.04  | Call         | Bond Future        | 2811      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | 2044 On 04-February-21 | 10.84  | Call         | Bond Future        | 5673      | 6                             | 6         | 6                               | 0.00          |
| 06/03/2020 | 2044 On 04-February-21 | 10.36  | Put          | Bond Future        | 5617      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | 2044 On 04-February-21 | 10.29  | Put          | Bond Future        | 5919      | 5                             | 6         | 5                               | 405.00        |
| 06/03/2020 | 2044 On 04-February-21 | 9.66   | Put          | Bond Future        | 9255      | 8                             | 9         | 8                               | 0.00          |
| 06/03/2020 | 2044 On 04-February-21 | 10.84  | Put          | Bond Future        | 3889      | 3                             | 4         | 3                               | 405.00        |
| 06/03/2020 | 2044 On 04-February-21 | 10.35  | Put          | Bond Future        | 5660      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | 2044 On 04-February-21 | 10.04  | Put          | Bond Future        | 7107      | 6                             | 7         | 6                               | 0.00          |
| 06/03/2020 | 2044 On 04-February-21 | 10.37  | Put          | Bond Future        | 5575      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | 2046 On 07-May-20      |        |              | Bond Future        | 105.89    | 106.8341                      | 105.8865  | 106.8341                        | 14,000.00     |
| 06/03/2020 | 2046 On 06-August-20   |        |              | Bond Future        | 107.80    | 108.7652                      | 107.8004  | 108.7652                        | 0.00          |
| 06/03/2020 | 2046 On 05-November-20 |        |              | Bond Future        | 107.91    | 108.8952                      | 107.9136  | 108.8952                        | 0.00          |
| 06/03/2020 | 2046 On 04-February-21 |        |              | Bond Future        | 109.84    | 110.8436                      | 109.8446  | 110.8436                        | 0.00          |
| 06/03/2020 | 2050 On 07-May-20      |        |              | Bond Future        | 109.99    | 110.8529                      | 109.9945  | 110.8529                        | 12,808.00     |
| 06/03/2020 | 2050 On 06-August-20   |        |              | Bond Future        | 110.10    | 110.9754                      | 110.1015  | 110.9754                        | 0.00          |
| 06/03/2020 | 2050 On 05-November-20 |        |              | Bond Future        | 112.05    | 112.9412                      | 112.0520  | 112.9412                        | 0.00          |
| 06/03/2020 | 2050 On 04-February-21 |        |              | Bond Future        | 112.14    | 113.0409                      | 112.1358  | 113.0409                        | 0.00          |
| 06/03/2020 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | AL37 On 07-May-20      |        |              | Index Future       | 704.42    | 709.9180                      | 704.4190  | 709.9180                        | 0.00          |
| 06/03/2020 | AL37 On 06-August-20   |        |              | Index Future       | 716.84    | 722.4380                      | 716.8430  | 722.4380                        | 0.00          |
| 06/03/2020 | AL37 On 05-November-20 |        |              | Index Future       | 729.51    | 735.2070                      | 729.5140  | 735.2070                        | 0.00          |
| 06/03/2020 | AL37 On 04-February-21 |        |              | Index Future       | 742.41    | 748.2000                      | 742.4060  | 748.2000                        | 0.00          |
| 06/03/2020 | AL7T On 07-May-20      |        |              | Index Future       | 805.26    | 815.5130                      | 805.2580  | 815.5130                        | 0.00          |
| 06/03/2020 | AL7T On 06-August-20   |        |              | Index Future       | 819.46    | 829.8960                      | 819.4610  | 829.8960                        | 0.00          |
| 06/03/2020 | AL7T On 05-November-20 |        |              | Index Future       | 833.95    | 844.5640                      | 833.9450  | 844.5640                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | AL7T On 04-February-21 |        |              | Index Future       | 848.68    | 859.4890                      | 848.6840  | 859.4890                        | 0.00          |
| 06/03/2020 | ALBI On 07-May-20      |        |              | Index Future       | 715.90    | 723.8080                      | 715.9020  | 723.8080                        | 222.00        |
| 06/03/2020 | ALBI On 06-August-20   |        |              | Index Future       | 728.53    | 736.5730                      | 728.5290  | 736.5730                        | 0.00          |
| 06/03/2020 | ALBI On 05-November-20 |        |              | Index Future       | 741.41    | 749.5920                      | 741.4060  | 749.5920                        | 0.00          |
| 06/03/2020 | ALBI On 04-February-21 |        |              | Index Future       | 754.51    | 762.8390                      | 754.5090  | 762.8390                        | 0.00          |
| 06/03/2020 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 06/03/2020 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/03/2020 | ES33 On 07-May-20       |        |              | Bond Future        | 11.11     | 77.2600                       | 76.3398   | 77.2600                         | 350.00        |
| 06/03/2020 | ES33 On 06-August-20    |        |              | Bond Future        | 11.24     | 78.6374                       | 77.7009   | 78.6374                         | 0.00          |
| 06/03/2020 | ES33 On 05-November-20  |        |              | Bond Future        | 11.38     | 76.2210                       | 75.2682   | 76.2210                         | 0.00          |
| 06/03/2020 | ES33 On 04-February-21  |        |              | Bond Future        | 11.53     | 77.5670                       | 76.5974   | 77.5670                         | 0.00          |
| 06/03/2020 | ES42 On 07-May-20       |        |              | Bond Future        | 11.45     | 77.8610                       | 76.8769   | 77.8610                         | 4,919.00      |
| 06/03/2020 | ES42 On 06-August-20    |        |              | Bond Future        | 11.58     | 79.2492                       | 78.2475   | 79.2492                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | ES42 On 05-November-20 |        |              | Bond Future | 11.71     | 76.3711                       | 75.3519   | 76.3711                         | 0.00          |
| 06/03/2020 | ES42 On 04-February-21 |        |              | Bond Future | 11.85     | 77.7190                       | 76.6819   | 77.7190                         | 0.00          |
| 06/03/2020 | GOVI On 07-May-20      |        |              | GOVI        | 707.83    | 715.6960                      | 707.8340  | 715.6960                        | 1,176.00      |
| 06/03/2020 | GOVI On 07-May-20      | 719.98 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | GOVI On 07-May-20      | 719.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | GOVI On 07-May-20      | 720.00 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | GOVI On 07-May-20      | 719.99 | Put          | GOVI        | 121560    | 4                             | 12        | 4                               | 0.00          |
| 06/03/2020 | GOVI On 07-May-20      | 720.00 | Put          | GOVI        | 121660    | 4                             | 12        | 4                               | 0.00          |
| 06/03/2020 | GOVI On 07-May-20      | 719.98 | Put          | GOVI        | 121460    | 4                             | 12        | 4                               | 0.00          |
| 06/03/2020 | GOVI On 06-August-20   |        |              | GOVI        | 720.32    | 728.3190                      | 720.3180  | 728.3190                        | 0.00          |
| 06/03/2020 | GOVI On 06-August-20   | 728.14 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | GOVI On 06-August-20   | 728.13 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | GOVI On 06-August-20   | 728.12 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | GOVI On 06-August-20   | 728.13 | Put          | GOVI        | 78120     | 0                             | 8         | 0                               | 0.00          |
| 06/03/2020 | GOVI On 06-August-20   | 728.12 | Put          | GOVI        | 78020     | 0                             | 8         | 0                               | 0.00          |
| 06/03/2020 | GOVI On 06-August-20   | 728.14 | Put          | GOVI        | 78220     | 0                             | 8         | 0                               | 0.00          |
| 06/03/2020 | GOVI On 05-November-20 |        |              | GOVI        | 733.05    | 741.1920                      | 733.0500  | 741.1920                        | 0.00          |
| 06/03/2020 | GOVI On 05-November-20 | 737.83 | Call         | GOVI        | 0         | 3                             | 0         | 3                               | 0.00          |
| 06/03/2020 | GOVI On 05-November-20 | 737.84 | Call         | GOVI        | 0         | 3                             | 0         | 3                               | 0.00          |
| 06/03/2020 | GOVI On 05-November-20 | 737.85 | Call         | GOVI        | 0         | 3                             | 0         | 3                               | 0.00          |
| 06/03/2020 | GOVI On 05-November-20 | 737.85 | Put          | GOVI        | 48000     | 0                             | 5         | 0                               | 0.00          |
| 06/03/2020 | GOVI On 05-November-20 | 737.83 | Put          | GOVI        | 47800     | 0                             | 5         | 0                               | 0.00          |
| 06/03/2020 | GOVI On 05-November-20 | 737.84 | Put          | GOVI        | 47900     | 0                             | 5         | 0                               | 0.00          |
| 06/03/2020 | GOVI On 04-February-21 |        |              | GOVI        | 746.01    | 754.2900                      | 746.0060  | 754.2900                        | 0.00          |
| 06/03/2020 | GOVI On 04-February-21 | 750.95 | Call         | GOVI        | 0         | 3                             | 0         | 3                               | 0.00          |
| 06/03/2020 | GOVI On 04-February-21 | 750.96 | Call         | GOVI        | 0         | 3                             | 0         | 3                               | 0.00          |
| 06/03/2020 | GOVI On 04-February-21 | 750.94 | Call         | GOVI        | 0         | 3                             | 0         | 3                               | 0.00          |
| 06/03/2020 | GOVI On 04-February-21 | 750.94 | Put          | GOVI        | 49340     | 0                             | 5         | 0                               | 0.00          |
| 06/03/2020 | GOVI On 04-February-21 | 750.95 | Put          | GOVI        | 49440     | 0                             | 5         | 0                               | 0.00          |
| 06/03/2020 | GOVI On 04-February-21 | 750.96 | Put          | GOVI        | 49540     | 0                             | 5         | 0                               | 0.00          |
| 06/03/2020 | GVIX On 01-January-29  |        |              | LIVE INDEX  | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | IGOV On 07-May-20       |        |              | Index Future       | 261.75    | 262.9120                      | 261.7500  | 262.9120                        | 1,007.00      |
| 06/03/2020 | IGOV On 06-August-20    |        |              | Index Future       | 266.43    | 267.6130                      | 266.4310  | 267.6130                        | 0.00          |
| 06/03/2020 | IGOV On 05-November-20  |        |              | Index Future       | 271.20    | 272.4060                      | 271.2030  | 272.4060                        | 0.00          |
| 06/03/2020 | IGOV On 04-February-21  |        |              | Index Future       | 276.06    | 277.2820                      | 276.0570  | 277.2820                        | 0.00          |
| 06/03/2020 | IS02 On 23-March-20     |        |              | Interest Rate Swap | 98.60     | 98.6000                       | 98.6000   | 98.6000                         | 0.00          |
| 06/03/2020 | IS02 On 22-June-20      |        |              | Interest Rate Swap | 101.98    | 101.9800                      | 101.9800  | 101.9800                        | 0.00          |
| 06/03/2020 | IS02 On 21-September-20 |        |              | Interest Rate Swap | 98.75     | 98.7500                       | 98.7500   | 98.7500                         | 0.00          |
| 06/03/2020 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 95.19     | 95.1700                       | 95.1900   | 95.1700                         | 0.00          |
| 06/03/2020 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 94.02     | 94.0000                       | 94.0200   | 94.0000                         | 0.00          |
| 06/03/2020 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 92.80     | 92.7500                       | 92.8000   | 92.7500                         | 0.00          |
| 06/03/2020 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 92.55     | 92.4700                       | 92.5500   | 92.4700                         | 0.00          |
| 06/03/2020 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 94.38     | 94.2700                       | 94.3800   | 94.2700                         | 51.00         |
| 06/03/2020 | IS05 On 15-March-22     |        |              | Interest Rate Swap | 94.20     | 94.0500                       | 94.2000   | 94.0500                         | 0.00          |
| 06/03/2020 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 95.05     | 94.8500                       | 95.0500   | 94.8500                         | 0.00          |
| 06/03/2020 | IS05 On 20-September-22 |        |              | Interest Rate Swap | 98.67     | 98.4400                       | 98.6700   | 98.4400                         | 0.00          |
| 06/03/2020 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 99.63     | 99.3600                       | 99.6300   | 99.3600                         | 0.00          |
| 06/03/2020 | IS05 On 22-March-23     |        |              | Interest Rate Swap | 92.60     | 92.2800                       | 92.6000   | 92.2800                         | 0.00          |
| 06/03/2020 | IS05 On 20-June-23      |        |              | Interest Rate Swap | 98.45     | 98.0900                       | 98.4500   | 98.0900                         | 0.00          |
| 06/03/2020 | IS05 On 19-September-23 |        |              | Interest Rate Swap | 94.74     | 94.7400                       | 94.7400   | 94.7400                         | 0.00          |
| 06/03/2020 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 88.46     | 87.6200                       | 88.4600   | 87.6200                         | 0.00          |
| 06/03/2020 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 85.21     | 84.3300                       | 85.2100   | 84.3300                         | 0.00          |
| 06/03/2020 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 83.78     | 82.8800                       | 83.7800   | 82.8800                         | 0.00          |
| 06/03/2020 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 85.91     | 85.0300                       | 85.9100   | 85.0300                         | 0.00          |
| 06/03/2020 | IS10 On 21-December-26  |        |              | Interest Rate Swap | 89.78     | 88.9100                       | 89.7800   | 88.9100                         | 0.00          |
| 06/03/2020 | IS10 On 15-March-27     |        |              | Interest Rate Swap | 88.22     | 87.3400                       | 88.2200   | 87.3400                         | 0.00          |
| 06/03/2020 | IS10 On 21-June-27      |        |              | Interest Rate Swap | 90.33     | 89.4300                       | 90.3300   | 89.4300                         | 0.00          |
| 06/03/2020 | IS10 On 20-September-27 |        |              | Interest Rate Swap | 95.92     | 95.0100                       | 95.9200   | 95.0100                         | 0.00          |
| 06/03/2020 | IS10 On 20-December-27  |        |              | Interest Rate Swap | 96.27     | 95.3400                       | 96.2700   | 95.3400                         | 0.00          |
| 06/03/2020 | IS10 On 22-March-28     |        |              | Interest Rate Swap | 89.55     | 88.5600                       | 89.5500   | 88.5600                         | 0.00          |
| 06/03/2020 | IS10 On 20-June-28      |        |              | Interest Rate Swap | 97.02     | 96.0200                       | 97.0200   | 96.0200                         | 0.00          |
| 06/03/2020 | IS10 On 19-September-28 |        |              | Interest Rate Swap | 91.68     | 91.6800                       | 91.6800   | 91.6800                         | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | J186 On 21-December-26 |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 06/03/2020 | R023 On 07-May-20      |        |              | Bond Future        | 6.16      | 105.7955                      | 105.5708  | 105.7955                        | 64,966.00     |
| 06/03/2020 | R023 On 07-May-20      | 6.90   | Call         | Bond Future        | 1944      | 2                             | 2         | 2                               | 0.00          |
| 06/03/2020 | R023 On 07-May-20      | 6.89   | Call         | Bond Future        | 1920      | 2                             | 2         | 2                               | 0.00          |
| 06/03/2020 | R023 On 07-May-20      | 6.91   | Call         | Bond Future        | 1968      | 2                             | 2         | 2                               | 0.00          |
| 06/03/2020 | R023 On 07-May-20      | 6.89   | Put          | Bond Future        | 40        | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R023 On 07-May-20      | 6.90   | Put          | Bond Future        | 38        | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R023 On 07-May-20      | 6.91   | Put          | Bond Future        | 37        | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R023 On 06-August-20   |        |              | Bond Future        | 6.04      | 107.6817                      | 107.4530  | 107.6817                        | 0.00          |
| 06/03/2020 | R023 On 06-August-20   | 7.26   | Call         | Bond Future        | 2920      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R023 On 06-August-20   | 7.28   | Call         | Bond Future        | 2963      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R023 On 06-August-20   | 7.27   | Call         | Bond Future        | 2942      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R023 On 06-August-20   | 7.28   | Put          | Bond Future        | 57        | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R023 On 06-August-20   | 7.27   | Put          | Bond Future        | 59        | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R023 On 06-August-20   | 7.26   | Put          | Bond Future        | 61        | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R023 On 05-November-20 |        |              | Bond Future        | 5.92      | 105.6352                      | 105.4027  | 105.6352                        | 0.00          |
| 06/03/2020 | R023 On 05-November-20 | 7.46   | Call         | Bond Future        | 3345      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | R023 On 05-November-20 | 7.45   | Call         | Bond Future        | 3325      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | R023 On 05-November-20 | 7.47   | Call         | Bond Future        | 3365      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | R023 On 05-November-20 | 7.45   | Put          | Bond Future        | 50        | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R023 On 05-November-20 | 7.46   | Put          | Bond Future        | 49        | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R023 On 05-November-20 | 7.47   | Put          | Bond Future        | 48        | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R023 On 04-February-21 |        |              | Bond Future        | 5.76      | 107.5010                      | 107.2645  | 107.5010                        | 0.00          |
| 06/03/2020 | R023 On 04-February-21 | 6.32   | Call         | Bond Future        | 1455      | 2                             | 1         | 2                               | 0.00          |
| 06/03/2020 | R023 On 04-February-21 | 6.34   | Call         | Bond Future        | 1485      | 2                             | 1         | 2                               | 0.00          |
| 06/03/2020 | R023 On 04-February-21 | 6.33   | Call         | Bond Future        | 1470      | 2                             | 1         | 2                               | 0.00          |
| 06/03/2020 | R023 On 04-February-21 | 6.33   | Put          | Bond Future        | 362       | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R023 On 04-February-21 | 6.32   | Put          | Bond Future        | 366       | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R023 On 04-February-21 | 6.34   | Put          | Bond Future        | 357       | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R035 On 07-May-20      |        |              | Bond Future        | 9.93      | 94.6777                       | 93.6427   | 94.6777                         | 118,207.00    |
| 06/03/2020 | R035 On 07-May-20      | 9.11   | Call         | Bond Future        | 154       | 0                             | 0         | 0                               | 5,000.00      |
| 06/03/2020 | R035 On 07-May-20      | 9.75   | Call         | Bond Future        | 1284      | 2                             | 1         | 2                               | 5,000.00      |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | R035 On 07-May-20    | 9.47   | Call         | Bond Future | 585       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R035 On 07-May-20    | 9.85   | Call         | Bond Future | 1606      | 2                             | 2         | 2                               | 7,500.00      |
| 06/03/2020 | R035 On 07-May-20    | 9.48   | Call         | Bond Future | 604       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R035 On 07-May-20    | 10.57  | Call         | Bond Future | 4974      | 6                             | 5         | 6                               | 0.00          |
| 06/03/2020 | R035 On 07-May-20    | 10.75  | Call         | Bond Future | 6002      | 7                             | 6         | 7                               | 0.00          |
| 06/03/2020 | R035 On 07-May-20    | 9.49   | Call         | Bond Future | 624       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R035 On 07-May-20    | 9.55   | Call         | Bond Future | 750       | 1                             | 1         | 1                               | 7,500.00      |
| 06/03/2020 | R035 On 07-May-20    | 9.78   | Call         | Bond Future | 1376      | 2                             | 1         | 2                               | 3,530.00      |
| 06/03/2020 | R035 On 07-May-20    | 9.18   | Call         | Bond Future | 202       | 0                             | 0         | 0                               | 3,530.00      |
| 06/03/2020 | R035 On 07-May-20    | 9.18   | Put          | Bond Future | 5868      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | R035 On 07-May-20    | 9.49   | Put          | Bond Future | 3894      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R035 On 07-May-20    | 9.55   | Put          | Bond Future | 3567      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R035 On 07-May-20    | 9.75   | Put          | Bond Future | 2610      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | R035 On 07-May-20    | 9.47   | Put          | Bond Future | 4007      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R035 On 07-May-20    | 9.85   | Put          | Bond Future | 2200      | 2                             | 2         | 2                               | 0.00          |
| 06/03/2020 | R035 On 07-May-20    | 9.78   | Put          | Bond Future | 2482      | 2                             | 2         | 2                               | 0.00          |
| 06/03/2020 | R035 On 07-May-20    | 10.57  | Put          | Bond Future | 535       | 0                             | 1         | 0                               | 3,530.00      |
| 06/03/2020 | R035 On 07-May-20    | 10.75  | Put          | Bond Future | 368       | 0                             | 0         | 0                               | 5,000.00      |
| 06/03/2020 | R035 On 07-May-20    | 9.48   | Put          | Bond Future | 3950      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R035 On 07-May-20    | 9.11   | Put          | Bond Future | 6373      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | R035 On 06-August-20 |        |              | Bond Future | 10.02     | 96.3657                       | 95.3123   | 96.3657                         | 410.00        |
| 06/03/2020 | R035 On 06-August-20 | 9.09   | Call         | Bond Future | 567       | 1                             | 1         | 1                               | 500.00        |
| 06/03/2020 | R035 On 06-August-20 | 9.00   | Call         | Bond Future | 450       | 1                             | 0         | 1                               | 24,761.00     |
| 06/03/2020 | R035 On 06-August-20 | 9.92   | Call         | Bond Future | 2605      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R035 On 06-August-20 | 9.67   | Call         | Bond Future | 1813      | 2                             | 2         | 2                               | 500.00        |
| 06/03/2020 | R035 On 06-August-20 | 10.45  | Call         | Bond Future | 4767      | 6                             | 5         | 6                               | 0.00          |
| 06/03/2020 | R035 On 06-August-20 | 9.93   | Call         | Bond Future | 2639      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R035 On 06-August-20 | 8.75   | Call         | Bond Future | 251       | 0                             | 0         | 0                               | 3,000.00      |
| 06/03/2020 | R035 On 06-August-20 | 9.91   | Call         | Bond Future | 2570      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R035 On 06-August-20 | 9.93   | Put          | Bond Future | 3268      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R035 On 06-August-20 | 8.75   | Put          | Bond Future | 9930      | 9                             | 10        | 9                               | 0.00          |
| 06/03/2020 | R035 On 06-August-20 | 9.91   | Put          | Bond Future | 3342      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R035 On 06-August-20 | 10.45  | Put          | Bond Future | 1778      | 1                             | 2         | 1                               | 500.00        |
| 06/03/2020 | R035 On 06-August-20 | 9.00   | Put          | Bond Future | 8107      | 7                             | 8         | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | R035 On 06-August-20   | 9.92   | Put          | Bond Future | 3305      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R035 On 06-August-20   | 9.67   | Put          | Bond Future | 4331      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | R035 On 06-August-20   | 9.09   | Put          | Bond Future | 7511      | 7                             | 8         | 7                               | 0.00          |
| 06/03/2020 | R035 On 05-November-20 |        |              | Bond Future | 10.11     | 93.5511                       | 92.4793   | 93.5511                         | 0.00          |
| 06/03/2020 | R035 On 05-November-20 | 10.33  | Call         | Bond Future | 4351      | 5                             | 4         | 5                               | 0.00          |
| 06/03/2020 | R035 On 05-November-20 | 10.34  | Call         | Bond Future | 4391      | 5                             | 4         | 5                               | 0.00          |
| 06/03/2020 | R035 On 05-November-20 | 10.32  | Call         | Bond Future | 4311      | 5                             | 4         | 5                               | 0.00          |
| 06/03/2020 | R035 On 05-November-20 | 10.32  | Put          | Bond Future | 2864      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | R035 On 05-November-20 | 10.33  | Put          | Bond Future | 2836      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | R035 On 05-November-20 | 10.34  | Put          | Bond Future | 2808      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | R035 On 04-February-21 |        |              | Bond Future | 10.21     | 95.2032                       | 94.1126   | 95.2032                         | 0.00          |
| 06/03/2020 | R035 On 04-February-21 | 10.14  | Call         | Bond Future | 3971      | 5                             | 4         | 5                               | 0.00          |
| 06/03/2020 | R035 On 04-February-21 | 10.06  | Call         | Bond Future | 3701      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | R035 On 04-February-21 | 10.05  | Call         | Bond Future | 3668      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | R035 On 04-February-21 | 10.04  | Call         | Bond Future | 3635      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | R035 On 04-February-21 | 11.14  | Call         | Bond Future | 8081      | 9                             | 8         | 9                               | 0.00          |
| 06/03/2020 | R035 On 04-February-21 | 10.05  | Put          | Bond Future | 4772      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | R035 On 04-February-21 | 10.04  | Put          | Bond Future | 4809      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | R035 On 04-February-21 | 10.14  | Put          | Bond Future | 4451      | 4                             | 4         | 4                               | 650.00        |
| 06/03/2020 | R035 On 04-February-21 | 11.14  | Put          | Bond Future | 2029      | 2                             | 2         | 2                               | 650.00        |
| 06/03/2020 | R035 On 04-February-21 | 10.06  | Put          | Bond Future | 4736      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | R186 On 07-May-20      |        |              | Bond Future | 8.03      | 117.4820                      | 116.5493  | 117.4820                        | 85,154.00     |
| 06/03/2020 | R186 On 07-May-20      | 8.08   | Call         | Bond Future | 1387      | 2                             | 1         | 2                               | 0.00          |
| 06/03/2020 | R186 On 07-May-20      | 8.50   | Call         | Bond Future | 2928      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | R186 On 07-May-20      | 8.93   | Call         | Bond Future | 4890      | 6                             | 5         | 6                               | 0.00          |
| 06/03/2020 | R186 On 07-May-20      | 8.09   | Call         | Bond Future | 1417      | 2                             | 1         | 2                               | 0.00          |
| 06/03/2020 | R186 On 07-May-20      | 7.90   | Call         | Bond Future | 911       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R186 On 07-May-20      | 8.28   | Call         | Bond Future | 2053      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | R186 On 07-May-20      | 8.07   | Call         | Bond Future | 1357      | 2                             | 1         | 2                               | 0.00          |
| 06/03/2020 | R186 On 07-May-20      | 7.60   | Call         | Bond Future | 380       | 1                             | 0         | 1                               | 0.00          |
| 06/03/2020 | R186 On 07-May-20      | 8.07   | Put          | Bond Future | 1154      | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R186 On 07-May-20      | 7.60   | Put          | Bond Future | 2768      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | R186 On 07-May-20      | 8.93   | Put          | Bond Future | 135       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | R186 On 07-May-20      | 8.09   | Put          | Bond Future | 1105      | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R186 On 07-May-20      | 7.90   | Put          | Bond Future | 1636      | 1                             | 2         | 1                               | 2,500.00      |
| 06/03/2020 | R186 On 07-May-20      | 8.28   | Put          | Bond Future | 716       | 0                             | 1         | 0                               | 0.00          |
| 06/03/2020 | R186 On 07-May-20      | 8.50   | Put          | Bond Future | 419       | 0                             | 0         | 0                               | 23,172.00     |
| 06/03/2020 | R186 On 07-May-20      | 8.08   | Put          | Bond Future | 1129      | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R186 On 06-August-20   |        |              | Bond Future | 8.08      | 114.2735                      | 113.3243  | 114.2735                        | 1,870.00      |
| 06/03/2020 | R186 On 06-August-20   | 8.37   | Call         | Bond Future | 2806      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R186 On 06-August-20   | 8.25   | Call         | Bond Future | 2412      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | R186 On 06-August-20   | 8.38   | Call         | Bond Future | 2840      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R186 On 06-August-20   | 8.36   | Call         | Bond Future | 2772      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R186 On 06-August-20   | 8.36   | Put          | Bond Future | 1308      | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R186 On 06-August-20   | 8.25   | Put          | Bond Future | 1519      | 1                             | 2         | 1                               | 3,150.00      |
| 06/03/2020 | R186 On 06-August-20   | 8.38   | Put          | Bond Future | 1273      | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R186 On 06-August-20   | 8.37   | Put          | Bond Future | 1290      | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R186 On 05-November-20 |        |              | Bond Future | 8.13      | 116.2708                      | 115.3050  | 116.2708                        | 0.00          |
| 06/03/2020 | R186 On 05-November-20 | 8.66   | Call         | Bond Future | 3813      | 5                             | 4         | 5                               | 0.00          |
| 06/03/2020 | R186 On 05-November-20 | 8.65   | Call         | Bond Future | 3778      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | R186 On 05-November-20 | 8.64   | Call         | Bond Future | 3743      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | R186 On 05-November-20 | 8.34   | Call         | Bond Future | 2759      | 3                             | 3         | 3                               | 3,500.00      |
| 06/03/2020 | R186 On 05-November-20 | 9.26   | Call         | Bond Future | 6132      | 7                             | 6         | 7                               | 0.00          |
| 06/03/2020 | R186 On 05-November-20 | 7.84   | Call         | Bond Future | 1473      | 2                             | 1         | 2                               | 3,500.00      |
| 06/03/2020 | R186 On 05-November-20 | 8.34   | Put          | Bond Future | 1691      | 1                             | 2         | 1                               | 0.00          |
| 06/03/2020 | R186 On 05-November-20 | 9.26   | Put          | Bond Future | 570       | 0                             | 1         | 0                               | 3,500.00      |
| 06/03/2020 | R186 On 05-November-20 | 7.84   | Put          | Bond Future | 2948      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | R186 On 05-November-20 | 8.65   | Put          | Bond Future | 1169      | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R186 On 05-November-20 | 8.64   | Put          | Bond Future | 1183      | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R186 On 05-November-20 | 8.66   | Put          | Bond Future | 1155      | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R186 On 04-February-21 |        |              | Bond Future | 8.18      | 113.0226                      | 112.0400  | 113.0226                        | 0.00          |
| 06/03/2020 | R186 On 04-February-21 | 8.15   | Call         | Bond Future | 2441      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | R186 On 04-February-21 | 8.16   | Call         | Bond Future | 2466      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | R186 On 04-February-21 | 8.17   | Call         | Bond Future | 2492      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | R186 On 04-February-21 | 8.16   | Put          | Bond Future | 2581      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | R186 On 04-February-21 | 8.17   | Put          | Bond Future | 2558      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | R186 On 04-February-21 | 8.15   | Put          | Bond Future | 2605      | 2                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | R197 On 07-May-20      |        |              | Bond Future | 309.79    | 310.3155                      | 309.7850  | 310.3155                        | 2,507.00      |
| 06/03/2020 | R197 On 06-August-20   |        |              | Bond Future | 307.59    | 308.1280                      | 307.5881  | 308.1280                        | 0.00          |
| 06/03/2020 | R197 On 05-November-20 |        |              | Bond Future | 313.04    | 313.5856                      | 313.0366  | 313.5856                        | 0.00          |
| 06/03/2020 | R197 On 04-February-21 |        |              | Bond Future | 310.64    | 311.1984                      | 310.6400  | 311.1984                        | 0.00          |
| 06/03/2020 | R202 On 07-May-20      |        |              | Bond Future | 225.97    | 227.7885                      | 225.9735  | 227.7885                        | 8,502.00      |
| 06/03/2020 | R202 On 06-August-20   |        |              | Bond Future | 225.92    | 227.7645                      | 225.9169  | 227.7645                        | 0.00          |
| 06/03/2020 | R202 On 05-November-20 |        |              | Bond Future | 229.92    | 231.7989                      | 229.9187  | 231.7989                        | 0.00          |
| 06/03/2020 | R202 On 04-February-21 |        |              | Bond Future | 229.79    | 231.6987                      | 229.7852  | 231.6987                        | 0.00          |
| 06/03/2020 | R208 On 07-May-20      |        |              | Bond Future | 5.91      | 101.5545                      | 101.4800  | 101.5545                        | 17,475.00     |
| 06/03/2020 | R208 On 07-May-20      | 4.82   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R208 On 07-May-20      | 4.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R208 On 07-May-20      | 4.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R208 On 07-May-20      | 4.81   | Put          | Bond Future | 949       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R208 On 07-May-20      | 4.80   | Put          | Bond Future | 958       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R208 On 07-May-20      | 4.82   | Put          | Bond Future | 941       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R208 On 06-August-20   |        |              | Bond Future | 5.41      | 103.3651                      | 103.2893  | 103.3651                        | 0.00          |
| 06/03/2020 | R208 On 06-August-20   | 5.56   | Call         | Bond Future | 174       | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R208 On 06-August-20   | 5.57   | Call         | Bond Future | 179       | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R208 On 06-August-20   | 5.55   | Call         | Bond Future | 170       | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R208 On 06-August-20   | 5.55   | Put          | Bond Future | 80        | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R208 On 06-August-20   | 5.56   | Put          | Bond Future | 79        | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R208 On 06-August-20   | 5.57   | Put          | Bond Future | 77        | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R208 On 05-November-20 |        |              | Bond Future | 4.28      | 101.7700                      | 101.6930  | 101.7700                        | 0.00          |
| 06/03/2020 | R208 On 05-November-20 | 4.79   | Call         | Bond Future | 223       | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R208 On 05-November-20 | 4.78   | Call         | Bond Future | 219       | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R208 On 05-November-20 | 4.77   | Call         | Bond Future | 216       | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R208 On 05-November-20 | 4.78   | Put          | Bond Future | 27        | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R208 On 05-November-20 | 4.77   | Put          | Bond Future | 28        | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R208 On 05-November-20 | 4.79   | Put          | Bond Future | 27        | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R209 On 07-May-20      |        |              | Bond Future | 10.01     | 72.1046                       | 71.0996   | 72.1046                         | 69,389.00     |
| 06/03/2020 | R209 On 07-May-20      | 9.45   | Call         | Bond Future | 441       | 1                             | 0         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | R209 On 07-May-20      | 9.47   | Call         | Bond Future | 468       | 1                             | 0         | 1                               | 0.00          |
| 06/03/2020 | R209 On 07-May-20      | 9.46   | Call         | Bond Future | 455       | 1                             | 0         | 1                               | 0.00          |
| 06/03/2020 | R209 On 07-May-20      | 9.46   | Put          | Bond Future | 3942      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R209 On 07-May-20      | 9.47   | Put          | Bond Future | 3891      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R209 On 07-May-20      | 9.45   | Put          | Bond Future | 3995      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R209 On 06-August-20   |        |              | Bond Future | 10.09     | 73.3901                       | 72.3673   | 73.3901                         | 200.00        |
| 06/03/2020 | R209 On 06-August-20   | 5.57   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R209 On 06-August-20   | 5.56   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R209 On 06-August-20   | 5.55   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/03/2020 | R209 On 06-August-20   | 5.56   | Put          | Bond Future | 37057     | 36                            | 37        | 36                              | 0.00          |
| 06/03/2020 | R209 On 06-August-20   | 5.55   | Put          | Bond Future | 37166     | 36                            | 37        | 36                              | 0.00          |
| 06/03/2020 | R209 On 06-August-20   | 5.57   | Put          | Bond Future | 36949     | 36                            | 37        | 36                              | 0.00          |
| 06/03/2020 | R209 On 05-November-20 |        |              | Bond Future | 10.18     | 71.5229                       | 70.4823   | 71.5229                         | 0.00          |
| 06/03/2020 | R209 On 05-November-20 | 10.00  | Call         | Bond Future | 2597      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R209 On 05-November-20 | 10.02  | Call         | Bond Future | 2654      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R209 On 05-November-20 | 10.01  | Call         | Bond Future | 2625      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R209 On 05-November-20 | 10.01  | Put          | Bond Future | 3628      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R209 On 05-November-20 | 10.02  | Put          | Bond Future | 3596      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R209 On 05-November-20 | 10.00  | Put          | Bond Future | 3661      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R209 On 04-February-21 |        |              | Bond Future | 10.27     | 72.7859                       | 71.7269   | 72.7859                         | 0.00          |
| 06/03/2020 | R209 On 04-February-21 | 10.11  | Call         | Bond Future | 3282      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | R209 On 04-February-21 | 10.12  | Call         | Bond Future | 3310      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | R209 On 04-February-21 | 10.10  | Call         | Bond Future | 3253      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | R209 On 04-February-21 | 10.10  | Put          | Bond Future | 4236      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | R209 On 04-February-21 | 10.11  | Put          | Bond Future | 4205      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | R209 On 04-February-21 | 10.12  | Put          | Bond Future | 4174      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | R210 On 07-May-20      |        |              | Bond Future | 187.30    | 187.2984                      | 187.2974  | 187.2984                        | 1,935.00      |
| 06/03/2020 | R210 On 06-August-20   |        |              | Bond Future | 190.68    | 190.6836                      | 190.6827  | 190.6836                        | 0.00          |
| 06/03/2020 | R210 On 05-November-20 |        |              | Bond Future | 191.34    | 191.3378                      | 191.3372  | 191.3378                        | 0.00          |
| 06/03/2020 | R210 On 04-February-21 |        |              | Bond Future | 194.76    | 194.7615                      | 194.7611  | 194.7615                        | 0.00          |
| 06/03/2020 | R212 On 07-May-20      |        |              | Bond Future | 165.35    | 165.6605                      | 165.3513  | 165.6605                        | 6,719.00      |
| 06/03/2020 | R212 On 06-August-20   |        |              | Bond Future | 166.04    | 166.3590                      | 166.0443  | 166.3590                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | R212 On 05-November-20 |        |              | Bond Future | 168.99    | 169.3056                      | 168.9855  | 169.3056                        | 0.00          |
| 06/03/2020 | R212 On 04-February-21 |        |              | Bond Future | 169.68    | 170.0054                      | 169.6799  | 170.0054                        | 0.00          |
| 06/03/2020 | R213 On 07-May-20      |        |              | Bond Future | 9.33      | 86.8524                       | 85.7100   | 86.8524                         | 15,444.00     |
| 06/03/2020 | R213 On 07-May-20      | 9.00   | Call         | Bond Future | 736       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R213 On 07-May-20      | 9.02   | Call         | Bond Future | 775       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R213 On 07-May-20      | 9.01   | Call         | Bond Future | 755       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R213 On 07-May-20      | 9.00   | Put          | Bond Future | 2773      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | R213 On 07-May-20      | 9.02   | Put          | Bond Future | 2688      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | R213 On 07-May-20      | 9.01   | Put          | Bond Future | 2730      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | R213 On 06-August-20   |        |              | Bond Future | 9.41      | 88.4008                       | 87.2381   | 88.4008                         | 300.00        |
| 06/03/2020 | R213 On 06-August-20   | 9.29   | Call         | Bond Future | 2059      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | R213 On 06-August-20   | 9.31   | Call         | Bond Future | 2116      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | R213 On 06-August-20   | 9.30   | Call         | Bond Future | 2088      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | R213 On 06-August-20   | 9.30   | Put          | Bond Future | 2729      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | R213 On 06-August-20   | 9.31   | Put          | Bond Future | 2698      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | R213 On 06-August-20   | 9.29   | Put          | Bond Future | 2760      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | R213 On 05-November-20 |        |              | Bond Future | 9.49      | 86.3975                       | 85.2147   | 86.3975                         | 0.00          |
| 06/03/2020 | R213 On 05-November-20 | 9.59   | Call         | Bond Future | 3164      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | R213 On 05-November-20 | 9.60   | Call         | Bond Future | 3196      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | R213 On 05-November-20 | 9.61   | Call         | Bond Future | 3228      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | R213 On 05-November-20 | 9.61   | Put          | Bond Future | 2532      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | R213 On 05-November-20 | 9.59   | Put          | Bond Future | 2583      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | R213 On 05-November-20 | 9.60   | Put          | Bond Future | 2557      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | R213 On 04-February-21 |        |              | Bond Future | 9.58      | 87.9234                       | 86.7198   | 87.9234                         | 0.00          |
| 06/03/2020 | R213 On 04-February-21 | 9.41   | Call         | Bond Future | 2928      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | R213 On 04-February-21 | 9.40   | Call         | Bond Future | 2900      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | R213 On 04-February-21 | 9.39   | Call         | Bond Future | 2873      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R213 On 04-February-21 | 9.40   | Put          | Bond Future | 3914      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R213 On 04-February-21 | 9.39   | Put          | Bond Future | 3944      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R213 On 04-February-21 | 9.41   | Put          | Bond Future | 3884      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R214 On 07-May-20      |        |              | Bond Future | 10.19     | 70.6160                       | 69.6347   | 70.6160                         | 18,368.00     |
| 06/03/2020 | R214 On 07-May-20      | 9.76   | Call         | Bond Future | 657       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | R214 On 07-May-20      | 9.77   | Call         | Bond Future | 676       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R214 On 07-May-20      | 9.75   | Call         | Bond Future | 639       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R214 On 07-May-20      | 9.91   | Call         | Bond Future | 975       | 1                             | 1         | 1                               | 1,250.00      |
| 06/03/2020 | R214 On 07-May-20      | 10.66  | Call         | Bond Future | 3628      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | R214 On 07-May-20      | 9.31   | Call         | Bond Future | 151       | 0                             | 0         | 0                               | 1,250.00      |
| 06/03/2020 | R214 On 07-May-20      | 9.91   | Put          | Bond Future | 2814      | 2                             | 3         | 2                               | 0.00          |
| 06/03/2020 | R214 On 07-May-20      | 9.75   | Put          | Bond Future | 3554      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R214 On 07-May-20      | 9.31   | Put          | Bond Future | 6163      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | R214 On 07-May-20      | 10.66  | Put          | Bond Future | 749       | 1                             | 1         | 1                               | 1,250.00      |
| 06/03/2020 | R214 On 07-May-20      | 9.76   | Put          | Bond Future | 3504      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R214 On 07-May-20      | 9.77   | Put          | Bond Future | 3455      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R214 On 06-August-20   |        |              | Bond Future | 10.27     | 71.8750                       | 70.8762   | 71.8750                         | 300.00        |
| 06/03/2020 | R214 On 06-August-20   | 9.97   | Call         | Bond Future | 1883      | 2                             | 2         | 2                               | 0.00          |
| 06/03/2020 | R214 On 06-August-20   | 9.98   | Call         | Bond Future | 1910      | 2                             | 2         | 2                               | 0.00          |
| 06/03/2020 | R214 On 06-August-20   | 9.99   | Call         | Bond Future | 1937      | 2                             | 2         | 2                               | 0.00          |
| 06/03/2020 | R214 On 06-August-20   | 9.99   | Put          | Bond Future | 3747      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R214 On 06-August-20   | 9.97   | Put          | Bond Future | 3824      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R214 On 06-August-20   | 9.98   | Put          | Bond Future | 3785      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R214 On 05-November-20 |        |              | Bond Future | 10.36     | 69.8363                       | 68.8202   | 69.8363                         | 0.00          |
| 06/03/2020 | R214 On 05-November-20 | 10.25  | Call         | Bond Future | 2998      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | R214 On 05-November-20 | 10.26  | Call         | Bond Future | 3028      | 4                             | 3         | 4                               | 0.00          |
| 06/03/2020 | R214 On 05-November-20 | 10.24  | Call         | Bond Future | 2967      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R214 On 05-November-20 | 10.24  | Put          | Bond Future | 3688      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R214 On 05-November-20 | 10.25  | Put          | Bond Future | 3655      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R214 On 05-November-20 | 10.26  | Put          | Bond Future | 3622      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R214 On 04-February-21 |        |              | Bond Future | 10.44     | 71.0696                       | 70.0356   | 71.0696                         | 0.00          |
| 06/03/2020 | R214 On 04-February-21 | 10.31  | Call         | Bond Future | 3508      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | R214 On 04-February-21 | 10.33  | Call         | Bond Future | 3568      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | R214 On 04-February-21 | 10.32  | Call         | Bond Future | 3538      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | R214 On 04-February-21 | 10.32  | Put          | Bond Future | 4309      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | R214 On 04-February-21 | 10.33  | Put          | Bond Future | 4277      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | R214 On 04-February-21 | 10.31  | Put          | Bond Future | 4341      | 4                             | 4         | 4                               | 0.00          |
| 06/03/2020 | R248 On 07-May-20      |        |              | Bond Future | 10.30     | 88.7922                       | 87.5608   | 88.7922                         | 91,605.00     |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | R248 On 07-May-20      | 9.77   | Call         | Bond Future | 547       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R248 On 07-May-20      | 10.70  | Call         | Bond Future | 4095      | 5                             | 4         | 5                               | 0.00          |
| 06/03/2020 | R248 On 07-May-20      | 9.79   | Call         | Bond Future | 586       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R248 On 07-May-20      | 10.20  | Call         | Bond Future | 1749      | 2                             | 2         | 2                               | 0.00          |
| 06/03/2020 | R248 On 07-May-20      | 9.69   | Call         | Bond Future | 411       | 1                             | 0         | 1                               | 300.00        |
| 06/03/2020 | R248 On 07-May-20      | 9.78   | Call         | Bond Future | 566       | 1                             | 1         | 1                               | 0.00          |
| 06/03/2020 | R248 On 07-May-20      | 9.78   | Put          | Bond Future | 4939      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | R248 On 07-May-20      | 10.20  | Put          | Bond Future | 2591      | 2                             | 3         | 2                               | 300.00        |
| 06/03/2020 | R248 On 07-May-20      | 9.69   | Put          | Bond Future | 5574      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | R248 On 07-May-20      | 9.77   | Put          | Bond Future | 5008      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | R248 On 07-May-20      | 10.70  | Put          | Bond Future | 1037      | 1                             | 1         | 1                               | 300.00        |
| 06/03/2020 | R248 On 07-May-20      | 9.79   | Put          | Bond Future | 4872      | 4                             | 5         | 4                               | 0.00          |
| 06/03/2020 | R248 On 06-August-20   |        |              | Bond Future | 10.39     | 90.3752                       | 89.1220   | 90.3752                         | 400.00        |
| 06/03/2020 | R248 On 06-August-20   | 9.25   | Call         | Bond Future | 378       | 1                             | 0         | 1                               | 20,640.00     |
| 06/03/2020 | R248 On 06-August-20   | 10.18  | Call         | Bond Future | 2483      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | R248 On 06-August-20   | 10.20  | Call         | Bond Future | 2556      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R248 On 06-August-20   | 9.00   | Call         | Bond Future | 200       | 0                             | 0         | 0                               | 3,000.00      |
| 06/03/2020 | R248 On 06-August-20   | 10.19  | Call         | Bond Future | 2519      | 3                             | 3         | 3                               | 0.00          |
| 06/03/2020 | R248 On 06-August-20   | 10.19  | Put          | Bond Future | 4096      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R248 On 06-August-20   | 10.20  | Put          | Bond Future | 4051      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R248 On 06-August-20   | 9.00   | Put          | Bond Future | 12463     | 11                            | 12        | 11                              | 0.00          |
| 06/03/2020 | R248 On 06-August-20   | 10.18  | Put          | Bond Future | 4141      | 3                             | 4         | 3                               | 0.00          |
| 06/03/2020 | R248 On 06-August-20   | 9.25   | Put          | Bond Future | 10215     | 9                             | 10        | 9                               | 0.00          |
| 06/03/2020 | R248 On 05-November-20 |        |              | Bond Future | 10.47     | 87.5192                       | 86.2442   | 87.5192                         | 0.00          |
| 06/03/2020 | R248 On 05-November-20 | 10.04  | Call         | Bond Future | 2417      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | R248 On 05-November-20 | 10.03  | Call         | Bond Future | 2386      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | R248 On 05-November-20 | 10.02  | Call         | Bond Future | 2354      | 3                             | 2         | 3                               | 0.00          |
| 06/03/2020 | R248 On 05-November-20 | 10.03  | Put          | Bond Future | 5952      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | R248 On 05-November-20 | 10.02  | Put          | Bond Future | 6004      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | R248 On 05-November-20 | 10.04  | Put          | Bond Future | 5900      | 5                             | 6         | 5                               | 0.00          |
| 06/03/2020 | R248 On 04-February-21 |        |              | Bond Future | 10.57     | 89.0648                       | 87.7673   | 89.0648                         | 0.00          |
| 06/03/2020 | R248 On 04-February-21 | 10.46  | Call         | Bond Future | 4365      | 5                             | 4         | 5                               | 0.00          |
| 06/03/2020 | R248 On 04-February-21 | 10.47  | Call         | Bond Future | 4403      | 5                             | 4         | 5                               | 0.00          |
| 06/03/2020 | R248 On 04-February-21 | 10.48  | Call         | Bond Future | 4440      | 5                             | 4         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/03/2020 | R248 On 04-February-21 | 10.48  | Put          | Bond Future | 5112      | 5                             | 5         | 5                               | 0.00          |
| 06/03/2020 | R248 On 04-February-21 | 10.46  | Put          | Bond Future | 5192      | 5                             | 5         | 5                               | 0.00          |
| 06/03/2020 | R248 On 04-February-21 | 10.47  | Put          | Bond Future | 5152      | 5                             | 5         | 5                               | 0.00          |