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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/11/2020 TO: 04/11/2020

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | 2025 On 05-November-20 |        |              | Bond Future        | 144.71    | 144.8075                      | 144.7072  | 144.8075                        | 2,483.00      |
| 04/11/2020 | 2025 On 04-February-21 |        |              | Bond Future        | 144.64    | 144.7459                      | 144.6427  | 144.7459                        | 3,379.00      |
| 04/11/2020 | 2025 On 06-May-21      |        |              | Bond Future        | 146.21    | 146.3157                      | 146.2095  | 146.3157                        | 0.00          |
| 04/11/2020 | 2025 On 05-August-21   |        |              | Bond Future        | 146.30    | 146.4030                      | 146.2951  | 146.4030                        | 0.00          |
| 04/11/2020 | 2025 On 04-November-21 |        |              | Bond Future        | 147.79    | 147.8998                      | 147.7914  | 147.8998                        | 0.00          |
| 04/11/2020 | 2029 On 05-November-20 |        |              | Bond Future        | 100.03    | 100.0503                      | 100.0334  | 100.0503                        | 1,106.00      |
| 04/11/2020 | 2029 On 04-February-21 |        |              | Bond Future        | 101.03    | 101.0483                      | 101.0299  | 101.0483                        | 4,910.00      |
| 04/11/2020 | 2029 On 06-May-21      |        |              | Bond Future        | 100.99    | 101.0064                      | 100.9866  | 101.0064                        | 0.00          |
| 04/11/2020 | 2029 On 05-August-21   |        |              | Bond Future        | 102.10    | 102.1217                      | 102.1012  | 102.1217                        | 0.00          |
| 04/11/2020 | 2029 On 04-November-21 |        |              | Bond Future        | 102.00    | 102.0178                      | 101.9975  | 102.0178                        | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 |        |              | Bond Future        | 9.25      | 94.2059                       | 94.5661   | 94.2059                         | 64,334.00     |
| 04/11/2020 | 2030 On 05-November-20 | 9.99   | Call         | Bond Future        | 4187      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 8.85   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 3,000.00      |
| 04/11/2020 | 2030 On 05-November-20 | 9.61   | Call         | Bond Future        | 2076      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 8.34   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 1,000.00      |
| 04/11/2020 | 2030 On 05-November-20 | 9.04   | Call         | Bond Future        | 3         | 0                             | 0         | 0                               | 1,000.00      |
| 04/11/2020 | 2030 On 05-November-20 | 9.38   | Call         | Bond Future        | 791       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 8.73   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 3,000.00      |
| 04/11/2020 | 2030 On 05-November-20 | 9.66   | Call         | Bond Future        | 2358      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 9.60   | Call         | Bond Future        | 2020      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 9.49   | Call         | Bond Future        | 1397      | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 9.39   | Call         | Bond Future        | 844       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 8.10   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 3,000.00      |
| 04/11/2020 | 2030 On 05-November-20 | 10.06  | Call         | Bond Future        | 4568      | 4                             | 5         | 4                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 9.40   | Call         | Bond Future        | 897       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 9.65   | Call         | Bond Future        | 2301      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 8.86   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 14,160.00     |
| 04/11/2020 | 2030 On 05-November-20 | 9.86   | Call         | Bond Future        | 3472      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 9.23   | Call         | Bond Future        | 182       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | 2030 On 05-November-20 | 10.47  | Call         | Bond Future | 6761      | 6                             | 7         | 6                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 8.36   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 14,160.00     |
| 04/11/2020 | 2030 On 05-November-20 | 8.53   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 9,414.00      |
| 04/11/2020 | 2030 On 05-November-20 | 9.03   | Call         | Bond Future | 2         | 0                             | 0         | 0                               | 9,414.00      |
| 04/11/2020 | 2030 On 05-November-20 | 10.37  | Call         | Bond Future | 6233      | 6                             | 6         | 6                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 9.03   | Put          | Bond Future | 1277      | 2                             | 1         | 2                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 8.86   | Put          | Bond Future | 2287      | 3                             | 2         | 3                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 10.47  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 3,000.00      |
| 04/11/2020 | 2030 On 05-November-20 | 8.53   | Put          | Bond Future | 4293      | 5                             | 4         | 5                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 9.65   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,500.00      |
| 04/11/2020 | 2030 On 05-November-20 | 9.40   | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 9.49   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 2,500.00      |
| 04/11/2020 | 2030 On 05-November-20 | 10.37  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,000.00      |
| 04/11/2020 | 2030 On 05-November-20 | 8.73   | Put          | Bond Future | 3071      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 9.23   | Put          | Bond Future | 283       | 1                             | 0         | 1                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 9.38   | Put          | Bond Future | 25        | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 8.36   | Put          | Bond Future | 5348      | 6                             | 5         | 6                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 9.86   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 14,160.00     |
| 04/11/2020 | 2030 On 05-November-20 | 10.06  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,000.00      |
| 04/11/2020 | 2030 On 05-November-20 | 9.66   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 5,500.00      |
| 04/11/2020 | 2030 On 05-November-20 | 9.60   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 3,000.00      |
| 04/11/2020 | 2030 On 05-November-20 | 9.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,500.00      |
| 04/11/2020 | 2030 On 05-November-20 | 8.10   | Put          | Bond Future | 6991      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 9.39   | Put          | Bond Future | 20        | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 9.04   | Put          | Bond Future | 1218      | 2                             | 1         | 2                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 9.61   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 3,000.00      |
| 04/11/2020 | 2030 On 05-November-20 | 8.34   | Put          | Bond Future | 5473      | 6                             | 5         | 6                               | 0.00          |
| 04/11/2020 | 2030 On 05-November-20 | 8.85   | Put          | Bond Future | 2347      | 3                             | 2         | 3                               | 0.00          |
| 04/11/2020 | 2030 On 04-February-21 |        |              | Bond Future | 9.46      | 91.1184                       | 91.4808   | 91.1184                         | 108,658.00    |
| 04/11/2020 | 2030 On 04-February-21 | 8.20   | Call         | Bond Future | 366       | 0                             | 0         | 0                               | 1,600.00      |
| 04/11/2020 | 2030 On 04-February-21 | 8.37   | Call         | Bond Future | 501       | 0                             | 1         | 0                               | 1,000.00      |
| 04/11/2020 | 2030 On 04-February-21 | 9.17   | Call         | Bond Future | 1784      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2030 On 04-February-21 | 9.12   | Call         | Bond Future | 1669      | 2                             | 2         | 2                               | 1,000.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | 2030 On 04-February-21 | 8.36   | Call         | Bond Future | 492       | 0                             | 0         | 0                               | 800.00        |
| 04/11/2020 | 2030 On 04-February-21 | 9.16   | Call         | Bond Future | 1760      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2030 On 04-February-21 | 9.20   | Call         | Bond Future | 1855      | 2                             | 2         | 2                               | 1,600.00      |
| 04/11/2020 | 2030 On 04-February-21 | 9.15   | Call         | Bond Future | 1737      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2030 On 04-February-21 | 8.86   | Call         | Bond Future | 1146      | 1                             | 1         | 1                               | 800.00        |
| 04/11/2020 | 2030 On 04-February-21 | 10.20  | Call         | Bond Future | 5117      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2030 On 04-February-21 | 10.20  | Put          | Bond Future | 1093      | 1                             | 1         | 1                               | 1,800.00      |
| 04/11/2020 | 2030 On 04-February-21 | 8.86   | Put          | Bond Future | 4612      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2030 On 04-February-21 | 9.12   | Put          | Bond Future | 3618      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2030 On 04-February-21 | 8.36   | Put          | Bond Future | 6965      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | 2030 On 04-February-21 | 9.16   | Put          | Bond Future | 3479      | 4                             | 3         | 4                               | 0.00          |
| 04/11/2020 | 2030 On 04-February-21 | 9.15   | Put          | Bond Future | 3513      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2030 On 04-February-21 | 9.20   | Put          | Bond Future | 3344      | 4                             | 3         | 4                               | 0.00          |
| 04/11/2020 | 2030 On 04-February-21 | 8.20   | Put          | Bond Future | 7827      | 8                             | 8         | 8                               | 0.00          |
| 04/11/2020 | 2030 On 04-February-21 | 9.17   | Put          | Bond Future | 3445      | 4                             | 3         | 4                               | 0.00          |
| 04/11/2020 | 2030 On 04-February-21 | 8.37   | Put          | Bond Future | 6912      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      |        |              | Bond Future | 9.68      | 92.0854                       | 92.4505   | 92.0854                         | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      | 8.77   | Call         | Bond Future | 1304      | 1                             | 1         | 1                               | 300.00        |
| 04/11/2020 | 2030 On 06-May-21      | 10.74  | Call         | Bond Future | 6920      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      | 9.27   | Call         | Bond Future | 2269      | 2                             | 2         | 2                               | 300.00        |
| 04/11/2020 | 2030 On 06-May-21      | 9.15   | Call         | Bond Future | 2005      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      | 11.69  | Call         | Bond Future | 10601     | 10                            | 11        | 10                              | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      | 11.70  | Call         | Bond Future | 10642     | 10                            | 11        | 10                              | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      | 9.92   | Call         | Bond Future | 4009      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      | 10.95  | Call         | Bond Future | 7696      | 7                             | 8         | 7                               | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      | 7.97   | Call         | Bond Future | 471       | 0                             | 0         | 0                               | 700.00        |
| 04/11/2020 | 2030 On 06-May-21      | 10.04  | Call         | Bond Future | 4389      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      | 9.22   | Call         | Bond Future | 2157      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      | 11.71  | Call         | Bond Future | 10683     | 10                            | 11        | 10                              | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      | 11.71  | Put          | Bond Future | 471       | 1                             | 0         | 1                               | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      | 9.22   | Put          | Bond Future | 4689      | 5                             | 5         | 5                               | 700.00        |
| 04/11/2020 | 2030 On 06-May-21      | 7.97   | Put          | Bond Future | 10397     | 11                            | 10        | 11                              | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      | 9.92   | Put          | Bond Future | 2707      | 3                             | 3         | 3                               | 700.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | 2030 On 06-May-21      | 9.15   | Put          | Bond Future | 4933      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      | 11.69  | Put          | Bond Future | 483       | 1                             | 0         | 1                               | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      | 9.27   | Put          | Bond Future | 4520      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      | 11.70  | Put          | Bond Future | 477       | 1                             | 0         | 1                               | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      | 10.95  | Put          | Bond Future | 1117      | 1                             | 1         | 1                               | 300.00        |
| 04/11/2020 | 2030 On 06-May-21      | 10.04  | Put          | Bond Future | 2450      | 3                             | 2         | 3                               | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      | 10.74  | Put          | Bond Future | 1384      | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2030 On 06-May-21      | 8.77   | Put          | Bond Future | 6415      | 7                             | 6         | 7                               | 0.00          |
| 04/11/2020 | 2030 On 05-August-21   |        |              | Bond Future | 9.91      | 89.0752                       | 89.4438   | 89.0752                         | 0.00          |
| 04/11/2020 | 2030 On 05-August-21   | 10.41  | Call         | Bond Future | 5063      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2030 On 05-August-21   | 12.10  | Call         | Bond Future | 11140     | 11                            | 11        | 11                              | 0.00          |
| 04/11/2020 | 2030 On 05-August-21   | 9.45   | Call         | Bond Future | 2435      | 2                             | 2         | 2                               | 600.00        |
| 04/11/2020 | 2030 On 05-August-21   | 10.42  | Call         | Bond Future | 5096      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2030 On 05-August-21   | 8.95   | Call         | Bond Future | 1476      | 1                             | 1         | 1                               | 600.00        |
| 04/11/2020 | 2030 On 05-August-21   | 10.43  | Call         | Bond Future | 5129      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2030 On 05-August-21   | 10.43  | Put          | Bond Future | 2468      | 3                             | 2         | 3                               | 0.00          |
| 04/11/2020 | 2030 On 05-August-21   | 9.45   | Put          | Bond Future | 4901      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2030 On 05-August-21   | 8.95   | Put          | Bond Future | 6708      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | 2030 On 05-August-21   | 10.41  | Put          | Bond Future | 2503      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | 2030 On 05-August-21   | 12.10  | Put          | Bond Future | 571       | 1                             | 1         | 1                               | 600.00        |
| 04/11/2020 | 2030 On 05-August-21   | 10.42  | Put          | Bond Future | 2485      | 3                             | 2         | 3                               | 0.00          |
| 04/11/2020 | 2030 On 04-November-21 |        |              | Bond Future | 10.16     | 89.9640                       | 90.3367   | 89.9640                         | 0.00          |
| 04/11/2020 | 2030 On 04-November-21 | 10.61  | Call         | Bond Future | 2256      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2030 On 04-November-21 | 10.59  | Call         | Bond Future | 2158      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2030 On 04-November-21 | 10.60  | Call         | Bond Future | 2207      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2030 On 04-November-21 | 10.59  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2030 On 04-November-21 | 10.61  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2030 On 04-November-21 | 10.60  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2032 On 05-November-20 |        |              | Bond Future | 10.35     | 86.8712                       | 87.0363   | 86.8712                         | 82,007.00     |
| 04/11/2020 | 2032 On 05-November-20 | 9.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2032 On 05-November-20 | 11.08  | Call         | Bond Future | 4187      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2032 On 05-November-20 | 10.99  | Call         | Bond Future | 3685      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | 2032 On 05-November-20 | 9.77   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2032 On 05-November-20 | 9.11   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 3,000.00      |
| 04/11/2020 | 2032 On 05-November-20 | 9.61   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 3,000.00      |
| 04/11/2020 | 2032 On 05-November-20 | 9.44   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,000.00      |
| 04/11/2020 | 2032 On 05-November-20 | 9.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2032 On 05-November-20 | 8.94   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,000.00      |
| 04/11/2020 | 2032 On 05-November-20 | 9.75   | Put          | Bond Future | 3695      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2032 On 05-November-20 | 9.11   | Put          | Bond Future | 7860      | 8                             | 8         | 8                               | 0.00          |
| 04/11/2020 | 2032 On 05-November-20 | 8.94   | Put          | Bond Future | 9010      | 9                             | 9         | 9                               | 0.00          |
| 04/11/2020 | 2032 On 05-November-20 | 11.08  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,000.00      |
| 04/11/2020 | 2032 On 05-November-20 | 9.44   | Put          | Bond Future | 5680      | 6                             | 6         | 6                               | 0.00          |
| 04/11/2020 | 2032 On 05-November-20 | 9.77   | Put          | Bond Future | 3569      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2032 On 05-November-20 | 9.61   | Put          | Bond Future | 4584      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2032 On 05-November-20 | 9.76   | Put          | Bond Future | 3632      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2032 On 05-November-20 | 10.99  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 3,000.00      |
| 04/11/2020 | 2032 On 04-February-21 |        |              | Bond Future | 10.59     | 87.7161                       | 87.8816   | 87.7161                         | 120,087.00    |
| 04/11/2020 | 2032 On 04-February-21 | 8.79   | Call         | Bond Future | 187       | 0                             | 0         | 0                               | 800.00        |
| 04/11/2020 | 2032 On 04-February-21 | 9.61   | Call         | Bond Future | 806       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2032 On 04-February-21 | 9.29   | Call         | Bond Future | 474       | 0                             | 0         | 0                               | 800.00        |
| 04/11/2020 | 2032 On 04-February-21 | 9.63   | Call         | Bond Future | 832       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2032 On 04-February-21 | 10.82  | Call         | Bond Future | 3634      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2032 On 04-February-21 | 9.62   | Call         | Bond Future | 819       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2032 On 04-February-21 | 9.62   | Put          | Bond Future | 6670      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | 2032 On 04-February-21 | 9.63   | Put          | Bond Future | 6620      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | 2032 On 04-February-21 | 9.29   | Put          | Bond Future | 8443      | 9                             | 8         | 9                               | 0.00          |
| 04/11/2020 | 2032 On 04-February-21 | 10.82  | Put          | Bond Future | 2315      | 2                             | 2         | 2                               | 800.00        |
| 04/11/2020 | 2032 On 04-February-21 | 9.61   | Put          | Bond Future | 6720      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | 2032 On 04-February-21 | 8.79   | Put          | Bond Future | 11493     | 12                            | 11        | 12                              | 0.00          |
| 04/11/2020 | 2032 On 06-May-21      |        |              | Bond Future | 10.82     | 84.5017                       | 84.6679   | 84.5017                         | 0.00          |
| 04/11/2020 | 2032 On 06-May-21      | 10.33  | Call         | Bond Future | 2501      | 2                             | 3         | 2                               | 736.00        |
| 04/11/2020 | 2032 On 06-May-21      | 12.11  | Call         | Bond Future | 8202      | 8                             | 8         | 8                               | 0.00          |
| 04/11/2020 | 2032 On 06-May-21      | 12.57  | Call         | Bond Future | 9934      | 10                            | 10        | 10                              | 0.00          |
| 04/11/2020 | 2032 On 06-May-21      | 12.12  | Call         | Bond Future | 8239      | 8                             | 8         | 8                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | 2032 On 06-May-21      | 12.10  | Call         | Bond Future | 8166      | 8                             | 8         | 8                               | 0.00          |
| 04/11/2020 | 2032 On 06-May-21      | 12.10  | Put          | Bond Future | 1437      | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2032 On 06-May-21      | 12.12  | Put          | Bond Future | 1411      | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2032 On 06-May-21      | 12.11  | Put          | Bond Future | 1424      | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2032 On 06-May-21      | 12.57  | Put          | Bond Future | 915       | 1                             | 1         | 1                               | 736.00        |
| 04/11/2020 | 2032 On 06-May-21      | 10.33  | Put          | Bond Future | 5329      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2032 On 05-August-21   |        |              | Bond Future | 11.07     | 85.4149                       | 85.5826   | 85.4149                         | 0.00          |
| 04/11/2020 | 2032 On 05-August-21   | 11.36  | Call         | Bond Future | 4923      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2032 On 05-August-21   | 11.35  | Call         | Bond Future | 4891      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2032 On 05-August-21   | 11.37  | Call         | Bond Future | 4954      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2032 On 05-August-21   | 11.35  | Put          | Bond Future | 3412      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | 2032 On 05-August-21   | 11.36  | Put          | Bond Future | 3391      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | 2032 On 05-August-21   | 11.37  | Put          | Bond Future | 3370      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | 2032 On 04-November-21 |        |              | Bond Future | 11.34     | 82.1242                       | 82.2938   | 82.1242                         | 0.00          |
| 04/11/2020 | 2032 On 04-November-21 | 11.69  | Call         | Bond Future | 1796      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2032 On 04-November-21 | 11.71  | Call         | Bond Future | 1897      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2032 On 04-November-21 | 11.70  | Call         | Bond Future | 1846      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2032 On 04-November-21 | 11.71  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2032 On 04-November-21 | 11.70  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2032 On 04-November-21 | 11.69  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2033 On 05-November-20 |        |              | Bond Future | 94.19     | 94.0694                       | 94.1916   | 94.0694                         | 1,713.00      |
| 04/11/2020 | 2033 On 04-February-21 |        |              | Bond Future | 95.13     | 95.0077                       | 95.1300   | 95.0077                         | 7,616.00      |
| 04/11/2020 | 2033 On 06-May-21      |        |              | Bond Future | 94.95     | 94.8243                       | 94.9467   | 94.8243                         | 0.00          |
| 04/11/2020 | 2033 On 05-August-21   |        |              | Bond Future | 95.99     | 95.8713                       | 95.9946   | 95.8713                         | 0.00          |
| 04/11/2020 | 2033 On 04-November-21 |        |              | Bond Future | 95.75     | 95.6295                       | 95.7544   | 95.6295                         | 0.00          |
| 04/11/2020 | 2037 On 05-November-20 |        |              | Bond Future | 11.43     | 80.7904                       | 80.8999   | 80.7904                         | 58,743.00     |
| 04/11/2020 | 2037 On 05-November-20 | 10.19  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2037 On 05-November-20 | 10.17  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2037 On 05-November-20 | 10.18  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2037 On 05-November-20 | 10.17  | Put          | Bond Future | 8294      | 8                             | 8         | 8                               | 0.00          |
| 04/11/2020 | 2037 On 05-November-20 | 10.19  | Put          | Bond Future | 8152      | 8                             | 8         | 8                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | 2037 On 05-November-20 | 10.18  | Put          | Bond Future | 8223      | 8                             | 8         | 8                               | 0.00          |
| 04/11/2020 | 2037 On 04-February-21 |        |              | Bond Future | 11.68     | 77.3221                       | 77.4316   | 77.3221                         | 129,481.00    |
| 04/11/2020 | 2037 On 04-February-21 | 11.97  | Call         | Bond Future | 4146      | 4                             | 4         | 4                               | 300.00        |
| 04/11/2020 | 2037 On 04-February-21 | 9.65   | Call         | Bond Future | 174       | 0                             | 0         | 0                               | 72.00         |
| 04/11/2020 | 2037 On 04-February-21 | 13.73  | Call         | Bond Future | 11115     | 11                            | 11        | 11                              | 0.00          |
| 04/11/2020 | 2037 On 04-February-21 | 10.85  | Call         | Bond Future | 1227      | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2037 On 04-February-21 | 10.35  | Call         | Bond Future | 596       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2037 On 04-February-21 | 10.27  | Call         | Bond Future | 526       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2037 On 04-February-21 | 11.90  | Call         | Bond Future | 3912      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2037 On 04-February-21 | 10.28  | Call         | Bond Future | 534       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2037 On 04-February-21 | 10.48  | Call         | Bond Future | 726       | 1                             | 1         | 1                               | 240.00        |
| 04/11/2020 | 2037 On 04-February-21 | 10.29  | Call         | Bond Future | 543       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2037 On 04-February-21 | 10.29  | Put          | Bond Future | 9423      | 10                            | 9         | 10                              | 0.00          |
| 04/11/2020 | 2037 On 04-February-21 | 11.90  | Put          | Bond Future | 2622      | 3                             | 3         | 3                               | 240.00        |
| 04/11/2020 | 2037 On 04-February-21 | 10.48  | Put          | Bond Future | 8303      | 8                             | 8         | 8                               | 0.00          |
| 04/11/2020 | 2037 On 04-February-21 | 10.27  | Put          | Bond Future | 9545      | 10                            | 10        | 10                              | 0.00          |
| 04/11/2020 | 2037 On 04-February-21 | 13.73  | Put          | Bond Future | 363       | 0                             | 0         | 0                               | 300.00        |
| 04/11/2020 | 2037 On 04-February-21 | 10.85  | Put          | Bond Future | 6348      | 6                             | 6         | 6                               | 72.00         |
| 04/11/2020 | 2037 On 04-February-21 | 10.35  | Put          | Bond Future | 9062      | 9                             | 9         | 9                               | 72.00         |
| 04/11/2020 | 2037 On 04-February-21 | 10.28  | Put          | Bond Future | 9484      | 10                            | 9         | 10                              | 0.00          |
| 04/11/2020 | 2037 On 04-February-21 | 9.65   | Put          | Bond Future | 13677     | 14                            | 14        | 14                              | 0.00          |
| 04/11/2020 | 2037 On 04-February-21 | 11.97  | Put          | Bond Future | 2456      | 3                             | 2         | 3                               | 0.00          |
| 04/11/2020 | 2037 On 06-May-21      |        |              | Bond Future | 11.92     | 78.1430                       | 78.2527   | 78.1430                         | 0.00          |
| 04/11/2020 | 2037 On 06-May-21      | 12.42  | Call         | Bond Future | 5761      | 6                             | 6         | 6                               | 0.00          |
| 04/11/2020 | 2037 On 06-May-21      | 12.43  | Call         | Bond Future | 5795      | 6                             | 6         | 6                               | 0.00          |
| 04/11/2020 | 2037 On 06-May-21      | 12.44  | Call         | Bond Future | 5829      | 6                             | 6         | 6                               | 0.00          |
| 04/11/2020 | 2037 On 06-May-21      | 12.43  | Put          | Bond Future | 2989      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | 2037 On 06-May-21      | 12.44  | Put          | Bond Future | 2969      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | 2037 On 06-May-21      | 12.42  | Put          | Bond Future | 3009      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | 2037 On 05-August-21   |        |              | Bond Future | 12.19     | 74.7319                       | 74.8425   | 74.7319                         | 0.00          |
| 04/11/2020 | 2037 On 05-August-21   | 12.26  | Call         | Bond Future | 4689      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2037 On 05-August-21   | 12.27  | Call         | Bond Future | 4718      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2037 On 05-August-21   | 12.28  | Call         | Bond Future | 4748      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | 2037 On 05-August-21   | 12.26  | Put          | Bond Future | 4292      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2037 On 05-August-21   | 12.28  | Put          | Bond Future | 4241      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2037 On 05-August-21   | 12.27  | Put          | Bond Future | 4266      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2037 On 04-November-21 |        |              | Bond Future | 12.46     | 75.4773                       | 75.5892   | 75.4773                         | 0.00          |
| 04/11/2020 | 2037 On 04-November-21 | 12.82  | Call         | Bond Future | 1905      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2037 On 04-November-21 | 12.83  | Call         | Bond Future | 1957      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2037 On 04-November-21 | 12.81  | Call         | Bond Future | 1854      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2037 On 04-November-21 | 12.81  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2037 On 04-November-21 | 12.83  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2037 On 04-November-21 | 12.82  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2038 On 05-November-20 |        |              | Bond Future | 105.20    | 105.1685                      | 105.1952  | 105.1685                        | 5,206.00      |
| 04/11/2020 | 2038 On 04-February-21 |        |              | Bond Future | 104.55    | 104.5233                      | 104.5488  | 104.5233                        | 9,468.00      |
| 04/11/2020 | 2038 On 06-May-21      |        |              | Bond Future | 105.68    | 105.6570                      | 105.6816  | 105.6570                        | 0.00          |
| 04/11/2020 | 2038 On 05-August-21   |        |              | Bond Future | 105.13    | 105.1046                      | 105.1289  | 105.1046                        | 0.00          |
| 04/11/2020 | 2038 On 04-November-21 |        |              | Bond Future | 106.20    | 106.1788                      | 106.2039  | 106.1788                        | 0.00          |
| 04/11/2020 | 2040 On 05-November-20 |        |              | Bond Future | 11.59     | 82.6110                       | 82.6938   | 82.6110                         | 38,236.00     |
| 04/11/2020 | 2040 On 05-November-20 | 9.73   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 2,000.00      |
| 04/11/2020 | 2040 On 05-November-20 | 10.30  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2040 On 05-November-20 | 9.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 2,000.00      |
| 04/11/2020 | 2040 On 05-November-20 | 10.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 2,380.00      |
| 04/11/2020 | 2040 On 05-November-20 | 10.23  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 2,000.00      |
| 04/11/2020 | 2040 On 05-November-20 | 10.32  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2040 On 05-November-20 | 11.50  | Call         | Bond Future | 103       | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2040 On 05-November-20 | 10.31  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2040 On 05-November-20 | 11.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 2,380.00      |
| 04/11/2020 | 2040 On 05-November-20 | 11.70  | Call         | Bond Future | 789       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2040 On 05-November-20 | 9.50   | Put          | Bond Future | 15396     | 15                            | 15        | 15                              | 0.00          |
| 04/11/2020 | 2040 On 05-November-20 | 10.00  | Put          | Bond Future | 11306     | 11                            | 11        | 11                              | 0.00          |
| 04/11/2020 | 2040 On 05-November-20 | 10.32  | Put          | Bond Future | 8831      | 9                             | 9         | 9                               | 0.00          |
| 04/11/2020 | 2040 On 05-November-20 | 11.50  | Put          | Bond Future | 668       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2040 On 05-November-20 | 10.31  | Put          | Bond Future | 8906      | 9                             | 9         | 9                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | 2040 On 05-November-20 | 11.70  | Put          | Bond Future | 75        | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2040 On 05-November-20 | 11.00  | Put          | Bond Future | 3910      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2040 On 05-November-20 | 10.30  | Put          | Bond Future | 8982      | 9                             | 9         | 9                               | 0.00          |
| 04/11/2020 | 2040 On 05-November-20 | 9.73   | Put          | Bond Future | 13480     | 14                            | 13        | 14                              | 0.00          |
| 04/11/2020 | 2040 On 05-November-20 | 10.23  | Put          | Bond Future | 9516      | 10                            | 10        | 10                              | 0.00          |
| 04/11/2020 | 2040 On 04-February-21 |        |              | Bond Future | 11.83     | 78.9101                       | 78.9927   | 78.9101                         | 81,586.00     |
| 04/11/2020 | 2040 On 04-February-21 | 10.07  | Call         | Bond Future | 275       | 0                             | 0         | 0                               | 800.00        |
| 04/11/2020 | 2040 On 04-February-21 | 11.74  | Call         | Bond Future | 3107      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | 2040 On 04-February-21 | 10.41  | Call         | Bond Future | 504       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2040 On 04-February-21 | 9.49   | Call         | Bond Future | 82        | 0                             | 0         | 0                               | 500.00        |
| 04/11/2020 | 2040 On 04-February-21 | 10.24  | Call         | Bond Future | 376       | 0                             | 0         | 0                               | 500.00        |
| 04/11/2020 | 2040 On 04-February-21 | 11.57  | Call         | Bond Future | 2613      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | 2040 On 04-February-21 | 10.40  | Call         | Bond Future | 496       | 1                             | 0         | 1                               | 0.00          |
| 04/11/2020 | 2040 On 04-February-21 | 9.57   | Call         | Bond Future | 98        | 0                             | 0         | 0                               | 800.00        |
| 04/11/2020 | 2040 On 04-February-21 | 10.42  | Call         | Bond Future | 513       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2040 On 04-February-21 | 9.49   | Put          | Bond Future | 17034     | 17                            | 17        | 17                              | 0.00          |
| 04/11/2020 | 2040 On 04-February-21 | 10.40  | Put          | Bond Future | 10226     | 10                            | 10        | 10                              | 0.00          |
| 04/11/2020 | 2040 On 04-February-21 | 11.57  | Put          | Bond Future | 4254      | 4                             | 4         | 4                               | 500.00        |
| 04/11/2020 | 2040 On 04-February-21 | 10.24  | Put          | Bond Future | 11313     | 11                            | 11        | 11                              | 0.00          |
| 04/11/2020 | 2040 On 04-February-21 | 9.57   | Put          | Bond Future | 16379     | 16                            | 16        | 16                              | 0.00          |
| 04/11/2020 | 2040 On 04-February-21 | 10.07  | Put          | Bond Future | 12523     | 13                            | 13        | 13                              | 0.00          |
| 04/11/2020 | 2040 On 04-February-21 | 10.42  | Put          | Bond Future | 10094     | 10                            | 10        | 10                              | 0.00          |
| 04/11/2020 | 2040 On 04-February-21 | 10.41  | Put          | Bond Future | 10160     | 10                            | 10        | 10                              | 0.00          |
| 04/11/2020 | 2040 On 04-February-21 | 11.74  | Put          | Bond Future | 3671      | 4                             | 4         | 4                               | 800.00        |
| 04/11/2020 | 2040 On 06-May-21      |        |              | Bond Future | 12.07     | 79.7480                       | 79.8304   | 79.7480                         | 0.00          |
| 04/11/2020 | 2040 On 06-May-21      | 13.38  | Call         | Bond Future | 9049      | 9                             | 9         | 9                               | 0.00          |
| 04/11/2020 | 2040 On 06-May-21      | 12.43  | Call         | Bond Future | 5592      | 6                             | 6         | 6                               | 0.00          |
| 04/11/2020 | 2040 On 06-May-21      | 12.42  | Call         | Bond Future | 5557      | 6                             | 6         | 6                               | 0.00          |
| 04/11/2020 | 2040 On 06-May-21      | 10.83  | Call         | Bond Future | 1443      | 1                             | 1         | 1                               | 300.00        |
| 04/11/2020 | 2040 On 06-May-21      | 11.58  | Call         | Bond Future | 3022      | 3                             | 3         | 3                               | 300.00        |
| 04/11/2020 | 2040 On 06-May-21      | 12.44  | Call         | Bond Future | 5627      | 6                             | 6         | 6                               | 0.00          |
| 04/11/2020 | 2040 On 06-May-21      | 12.42  | Put          | Bond Future | 3528      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2040 On 06-May-21      | 12.43  | Put          | Bond Future | 3505      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | 2040 On 06-May-21      | 13.38  | Put          | Bond Future | 1830      | 2                             | 2         | 2                               | 300.00        |
| 04/11/2020 | 2040 On 06-May-21      | 10.83  | Put          | Bond Future | 9518      | 10                            | 10        | 10                              | 0.00          |
| 04/11/2020 | 2040 On 06-May-21      | 11.58  | Put          | Bond Future | 6074      | 6                             | 6         | 6                               | 0.00          |
| 04/11/2020 | 2040 On 06-May-21      | 12.44  | Put          | Bond Future | 3483      | 4                             | 3         | 4                               | 0.00          |
| 04/11/2020 | 2040 On 05-August-21   |        |              | Bond Future | 12.34     | 76.1040                       | 76.1869   | 76.1040                         | 0.00          |
| 04/11/2020 | 2040 On 05-August-21   | 14.80  | Call         | Bond Future | 13198     | 13                            | 13        | 13                              | 0.00          |
| 04/11/2020 | 2040 On 05-August-21   | 11.55  | Call         | Bond Future | 2621      | 3                             | 3         | 3                               | 900.00        |
| 04/11/2020 | 2040 On 05-August-21   | 12.47  | Call         | Bond Future | 5123      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2040 On 05-August-21   | 12.49  | Call         | Bond Future | 5185      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2040 On 05-August-21   | 11.05  | Call         | Bond Future | 1660      | 2                             | 2         | 2                               | 900.00        |
| 04/11/2020 | 2040 On 05-August-21   | 12.48  | Call         | Bond Future | 5154      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2040 On 05-August-21   | 12.49  | Put          | Bond Future | 4299      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2040 On 05-August-21   | 12.48  | Put          | Bond Future | 4324      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2040 On 05-August-21   | 11.05  | Put          | Bond Future | 9728      | 10                            | 10        | 10                              | 0.00          |
| 04/11/2020 | 2040 On 05-August-21   | 14.80  | Put          | Bond Future | 886       | 1                             | 1         | 1                               | 900.00        |
| 04/11/2020 | 2040 On 05-August-21   | 12.47  | Put          | Bond Future | 4350      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2040 On 05-August-21   | 11.55  | Put          | Bond Future | 7393      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | 2040 On 04-November-21 |        |              | Bond Future | 12.60     | 76.8629                       | 76.9470   | 76.8629                         | 0.00          |
| 04/11/2020 | 2040 On 04-November-21 | 12.91  | Call         | Bond Future | 1701      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2040 On 04-November-21 | 12.90  | Call         | Bond Future | 1647      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2040 On 04-November-21 | 12.89  | Call         | Bond Future | 1593      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | 2040 On 04-November-21 | 12.90  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2040 On 04-November-21 | 12.89  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2040 On 04-November-21 | 12.91  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 |        |              | Bond Future | 11.71     | 78.8186                       | 78.8994   | 78.8186                         | 21,313.00     |
| 04/11/2020 | 2044 On 05-November-20 | 10.34  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 | 9.96   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 | 11.38  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 | 9.72   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,815.00      |
| 04/11/2020 | 2044 On 05-November-20 | 10.36  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 | 11.43  | Call         | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 | 9.97   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | 2044 On 05-November-20 | 11.06  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 | 9.29   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 04/11/2020 | 2044 On 05-November-20 | 10.04  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 525.00        |
| 04/11/2020 | 2044 On 05-November-20 | 10.02  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,815.00      |
| 04/11/2020 | 2044 On 05-November-20 | 10.35  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 | 9.34   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 525.00        |
| 04/11/2020 | 2044 On 05-November-20 | 11.17  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 | 8.87   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,815.00      |
| 04/11/2020 | 2044 On 05-November-20 | 10.02  | Put          | Bond Future | 12134     | 12                            | 12        | 12                              | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 | 10.35  | Put          | Bond Future | 9524      | 10                            | 10        | 10                              | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 | 9.34   | Put          | Bond Future | 17943     | 18                            | 18        | 18                              | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 | 10.04  | Put          | Bond Future | 11972     | 12                            | 12        | 12                              | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 | 11.17  | Put          | Bond Future | 3567      | 4                             | 4         | 4                               | 1,815.00      |
| 04/11/2020 | 2044 On 05-November-20 | 11.43  | Put          | Bond Future | 1825      | 2                             | 2         | 2                               | 1,815.00      |
| 04/11/2020 | 2044 On 05-November-20 | 8.87   | Put          | Bond Future | 22330     | 22                            | 22        | 22                              | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 | 10.36  | Put          | Bond Future | 9447      | 10                            | 9         | 10                              | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 | 9.29   | Put          | Bond Future | 18394     | 18                            | 18        | 18                              | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 | 9.96   | Put          | Bond Future | 12622     | 13                            | 13        | 13                              | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 | 9.72   | Put          | Bond Future | 14622     | 15                            | 15        | 15                              | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 | 11.06  | Put          | Bond Future | 4325      | 4                             | 4         | 4                               | 525.00        |
| 04/11/2020 | 2044 On 05-November-20 | 9.97   | Put          | Bond Future | 12540     | 13                            | 13        | 13                              | 0.00          |
| 04/11/2020 | 2044 On 05-November-20 | 11.38  | Put          | Bond Future | 2154      | 2                             | 2         | 2                               | 300.00        |
| 04/11/2020 | 2044 On 05-November-20 | 10.34  | Put          | Bond Future | 9601      | 10                            | 10        | 10                              | 0.00          |
| 04/11/2020 | 2044 On 04-February-21 |        |              | Bond Future | 11.95     | 75.2060                       | 75.2865   | 75.2060                         | 37,289.00     |
| 04/11/2020 | 2044 On 04-February-21 | 10.35  | Call         | Bond Future | 383       | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2044 On 04-February-21 | 10.37  | Call         | Bond Future | 396       | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2044 On 04-February-21 | 10.04  | Call         | Bond Future | 214       | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2044 On 04-February-21 | 10.84  | Call         | Bond Future | 844       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2044 On 04-February-21 | 10.29  | Call         | Bond Future | 344       | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2044 On 04-February-21 | 9.66   | Call         | Bond Future | 96        | 0                             | 0         | 0                               | 265.00        |
| 04/11/2020 | 2044 On 04-February-21 | 10.36  | Call         | Bond Future | 389       | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2044 On 04-February-21 | 10.29  | Put          | Bond Future | 11796     | 12                            | 12        | 12                              | 265.00        |
| 04/11/2020 | 2044 On 04-February-21 | 9.66   | Put          | Bond Future | 16680     | 17                            | 17        | 17                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | 2044 On 04-February-21 | 10.84  | Put          | Bond Future | 8194      | 8                             | 8         | 8                               | 265.00        |
| 04/11/2020 | 2044 On 04-February-21 | 10.36  | Put          | Bond Future | 11301     | 11                            | 11        | 11                              | 0.00          |
| 04/11/2020 | 2044 On 04-February-21 | 10.35  | Put          | Bond Future | 11371     | 11                            | 11        | 11                              | 0.00          |
| 04/11/2020 | 2044 On 04-February-21 | 10.04  | Put          | Bond Future | 13645     | 14                            | 14        | 14                              | 0.00          |
| 04/11/2020 | 2044 On 04-February-21 | 10.37  | Put          | Bond Future | 11231     | 11                            | 11        | 11                              | 0.00          |
| 04/11/2020 | 2044 On 06-May-21      |        |              | Bond Future | 12.19     | 76.0045                       | 76.0850   | 76.0045                         | 0.00          |
| 04/11/2020 | 2044 On 06-May-21      | 12.45  | Call         | Bond Future | 5201      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2044 On 06-May-21      | 12.44  | Call         | Bond Future | 5169      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2044 On 06-May-21      | 12.50  | Call         | Bond Future | 5364      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2044 On 06-May-21      | 12.43  | Call         | Bond Future | 5137      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2044 On 06-May-21      | 11.35  | Call         | Bond Future | 2177      | 2                             | 2         | 2                               | 3,100.00      |
| 04/11/2020 | 2044 On 06-May-21      | 11.90  | Call         | Bond Future | 3548      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2044 On 06-May-21      | 11.90  | Put          | Bond Future | 5292      | 5                             | 5         | 5                               | 3,100.00      |
| 04/11/2020 | 2044 On 06-May-21      | 11.35  | Put          | Bond Future | 7436      | 8                             | 7         | 8                               | 0.00          |
| 04/11/2020 | 2044 On 06-May-21      | 12.44  | Put          | Bond Future | 3717      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2044 On 06-May-21      | 12.50  | Put          | Bond Future | 3571      | 4                             | 4         | 4                               | 3,100.00      |
| 04/11/2020 | 2044 On 06-May-21      | 12.43  | Put          | Bond Future | 3741      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2044 On 06-May-21      | 12.45  | Put          | Bond Future | 3692      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2044 On 05-August-21   |        |              | Bond Future | 12.45     | 72.4452                       | 72.5262   | 72.4452                         | 0.00          |
| 04/11/2020 | 2044 On 05-August-21   | 12.60  | Call         | Bond Future | 5130      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2044 On 05-August-21   | 12.61  | Call         | Bond Future | 5160      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2044 On 05-August-21   | 12.59  | Call         | Bond Future | 5099      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | 2044 On 05-August-21   | 12.59  | Put          | Bond Future | 4289      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2044 On 05-August-21   | 12.60  | Put          | Bond Future | 4264      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2044 On 05-August-21   | 12.61  | Put          | Bond Future | 4239      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | 2044 On 04-November-21 |        |              | Bond Future | 12.71     | 73.1677                       | 73.2497   | 73.1677                         | 0.00          |
| 04/11/2020 | 2044 On 04-November-21 | 12.89  | Call         | Bond Future | 1000      | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2044 On 04-November-21 | 12.91  | Call         | Bond Future | 1107      | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2044 On 04-November-21 | 12.90  | Call         | Bond Future | 1054      | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | 2044 On 04-November-21 | 12.90  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2044 On 04-November-21 | 12.91  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | 2044 On 04-November-21 | 12.89  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | 2046 On 05-November-20 |        |              | Bond Future        | 92.33     | 92.4602                       | 92.3308   | 92.4602                         | 4,012.00      |
| 04/11/2020 | 2046 On 04-February-21 |        |              | Bond Future        | 93.25     | 93.3825                       | 93.2506   | 93.3825                         | 14,771.00     |
| 04/11/2020 | 2046 On 06-May-21      |        |              | Bond Future        | 92.47     | 92.6078                       | 92.4733   | 92.6078                         | 0.00          |
| 04/11/2020 | 2046 On 05-August-21   |        |              | Bond Future        | 93.49     | 93.6305                       | 93.4941   | 93.6305                         | 0.00          |
| 04/11/2020 | 2046 On 04-November-21 |        |              | Bond Future        | 92.65     | 92.7835                       | 92.6462   | 92.7835                         | 0.00          |
| 04/11/2020 | 2050 On 05-November-20 |        |              | Bond Future        | 94.37     | 94.3478                       | 94.3719   | 94.3478                         | 4,127.00      |
| 04/11/2020 | 2050 On 04-February-21 |        |              | Bond Future        | 93.42     | 93.4017                       | 93.4249   | 93.4017                         | 12,357.00     |
| 04/11/2020 | 2050 On 06-May-21      |        |              | Bond Future        | 94.44     | 94.4147                       | 94.4370   | 94.4147                         | 0.00          |
| 04/11/2020 | 2050 On 05-August-21   |        |              | Bond Future        | 93.55     | 93.5325                       | 93.5545   | 93.5325                         | 0.00          |
| 04/11/2020 | 2050 On 04-November-21 |        |              | Bond Future        | 94.51     | 94.4884                       | 94.5112   | 94.4884                         | 0.00          |
| 04/11/2020 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | AL37 On 05-November-20 |        |              | Index Future       | 767.08    | 765.3030                      | 767.0790  | 765.3030                        | 0.00          |
| 04/11/2020 | AL37 On 04-February-21 |        |              | Index Future       | 774.53    | 772.7400                      | 774.5290  | 772.7400                        | 0.00          |
| 04/11/2020 | AL37 On 06-May-21      |        |              | Index Future       | 782.73    | 780.9220                      | 782.7270  | 780.9220                        | 0.00          |
| 04/11/2020 | AL37 On 05-August-21   |        |              | Index Future       | 791.09    | 789.2650                      | 791.0880  | 789.2650                        | 0.00          |
| 04/11/2020 | AL37 On 04-November-21 |        |              | Index Future       | 789.43    | 789.4300                      | 789.4300  | 789.4300                        | 0.00          |
| 04/11/2020 | AL7T On 05-November-20 |        |              | Index Future       | 823.81    | 821.5100                      | 823.8100  | 821.5100                        | 0.00          |
| 04/11/2020 | AL7T On 04-February-21 |        |              | Index Future       | 831.81    | 829.4920                      | 831.8110  | 829.4920                        | 0.00          |
| 04/11/2020 | AL7T On 06-May-21      |        |              | Index Future       | 840.62    | 838.2760                      | 840.6160  | 838.2760                        | 0.00          |
| 04/11/2020 | AL7T On 05-August-21   |        |              | Index Future       | 849.60    | 847.2310                      | 849.5950  | 847.2310                        | 0.00          |
| 04/11/2020 | AL7T On 04-November-21 |        |              | Index Future       | 839.55    | 839.5500                      | 839.5500  | 839.5500                        | 0.00          |
| 04/11/2020 | ALBI On 05-November-20 |        |              | Index Future       | 719.66    | 718.5890                      | 719.6550  | 718.5890                        | 68.00         |
| 04/11/2020 | ALBI On 04-February-21 |        |              | Index Future       | 726.65    | 725.5710                      | 726.6450  | 725.5710                        | 221.00        |
| 04/11/2020 | ALBI On 06-May-21      |        |              | Index Future       | 734.34    | 733.2540                      | 734.3360  | 733.2540                        | 0.00          |
| 04/11/2020 | ALBI On 05-August-21   |        |              | Index Future       | 742.18    | 741.0880                      | 742.1800  | 741.0880                        | 0.00          |
| 04/11/2020 | ALBI On 04-November-21 |        |              | Index Future       | 737.26    | 737.2600                      | 737.2600  | 737.2600                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C208 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 04/11/2020 | C210 On 31-March-28    |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/11/2020 | ES33 On 05-November-20  |        |              | Bond Future        | 11.88     | 72.5522                       | 72.6252   | 72.5522                         | 0.00          |
| 04/11/2020 | ES33 On 04-February-21  |        |              | Bond Future        | 12.17     | 73.2577                       | 73.3305   | 73.2577                         | 350.00        |
| 04/11/2020 | ES33 On 06-May-21       |        |              | Bond Future        | 12.45     | 70.2601                       | 70.3328   | 70.2601                         | 0.00          |
| 04/11/2020 | ES33 On 05-August-21    |        |              | Bond Future        | 12.75     | 71.0195                       | 71.0926   | 71.0195                         | 0.00          |
| 04/11/2020 | ES33 On 04-November-21  |        |              | Bond Future        | 13.06     | 67.9553                       | 68.0294   | 67.9553                         | 0.00          |
| 04/11/2020 | ES42 On 05-November-20  |        |              | Bond Future        | 12.53     | 70.4508                       | 70.5549   | 70.4508                         | 0.00          |
| 04/11/2020 | ES42 On 04-February-21  |        |              | Bond Future        | 12.81     | 71.1360                       | 71.2402   | 71.1360                         | 4,789.00      |
| 04/11/2020 | ES42 On 06-May-21       |        |              | Bond Future        | 13.09     | 67.6322                       | 67.7367   | 67.6322                         | 0.00          |
| 04/11/2020 | ES42 On 05-August-21    |        |              | Bond Future        | 13.39     | 68.3635                       | 68.4688   | 68.3635                         | 0.00          |
| 04/11/2020 | ES42 On 04-November-21  |        |              | Bond Future        | 13.70     | 64.7888                       | 64.8953   | 64.7888                         | 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 |
|------------|------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | GOVI On 05-November-20 |        |              | GOVI    | 710.92    | 709.8120                      | 710.9160  | 709.8120                        | 207.00        |
| 04/11/2020 | GOVI On 05-November-20 | 737.83 | Call         | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | GOVI On 05-November-20 | 737.84 | Call         | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | GOVI On 05-November-20 | 737.85 | Call         | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | GOVI On 05-November-20 | 737.85 | Put          | GOVI    | 269340    | 28                            | 27        | 28                              | 0.00          |
| 04/11/2020 | GOVI On 05-November-20 | 737.83 | Put          | GOVI    | 269140    | 28                            | 27        | 28                              | 0.00          |
| 04/11/2020 | GOVI On 05-November-20 | 737.84 | Put          | GOVI    | 269240    | 28                            | 27        | 28                              | 0.00          |
| 04/11/2020 | GOVI On 04-February-21 |        |              | GOVI    | 717.82    | 716.7090                      | 717.8210  | 716.7090                        | 1,004.00      |
| 04/11/2020 | GOVI On 04-February-21 | 750.95 | Call         | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | GOVI On 04-February-21 | 750.96 | Call         | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | GOVI On 04-February-21 | 750.94 | Call         | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | GOVI On 04-February-21 | 750.94 | Put          | GOVI    | 331190    | 34                            | 33        | 34                              | 0.00          |
| 04/11/2020 | GOVI On 04-February-21 | 750.95 | Put          | GOVI    | 331290    | 34                            | 33        | 34                              | 0.00          |
| 04/11/2020 | GOVI On 04-February-21 | 750.96 | Put          | GOVI    | 331390    | 34                            | 33        | 34                              | 0.00          |
| 04/11/2020 | GOVI On 06-May-21      |        |              | GOVI    | 725.42    | 724.2980                      | 725.4190  | 724.2980                        | 0.00          |
| 04/11/2020 | GOVI On 06-May-21      | 678.67 | Call         | GOVI    | 467490    | 46                            | 47        | 46                              | 0.00          |
| 04/11/2020 | GOVI On 06-May-21      | 678.69 | Call         | GOVI    | 467290    | 46                            | 47        | 46                              | 0.00          |
| 04/11/2020 | GOVI On 06-May-21      | 678.68 | Call         | GOVI    | 467390    | 46                            | 47        | 46                              | 0.00          |
| 04/11/2020 | GOVI On 06-May-21      | 678.69 | Put          | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | GOVI On 06-May-21      | 678.68 | Put          | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | GOVI On 06-May-21      | 678.67 | Put          | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | GOVI On 05-August-21   |        |              | GOVI    | 733.17    | 732.0360                      | 733.1680  | 732.0360                        | 0.00          |
| 04/11/2020 | GOVI On 05-August-21   | 719.15 | Call         | GOVI    | 140180    | 13                            | 14        | 13                              | 0.00          |
| 04/11/2020 | GOVI On 05-August-21   | 719.14 | Call         | GOVI    | 140280    | 13                            | 14        | 13                              | 0.00          |
| 04/11/2020 | GOVI On 05-August-21   | 719.13 | Call         | GOVI    | 140380    | 13                            | 14        | 13                              | 0.00          |
| 04/11/2020 | GOVI On 05-August-21   | 719.14 | Put          | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | GOVI On 05-August-21   | 719.13 | Put          | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | GOVI On 05-August-21   | 719.15 | Put          | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | GOVI On 04-November-21 |        |              | GOVI    | 728.41    | 728.4100                      | 728.4100  | 728.4100                        | 0.00          |
| 04/11/2020 | GOVI On 04-November-21 | 728.40 | Call         | GOVI    | 100       | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | GOVI On 04-November-21 | 728.41 | Call         | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | GOVI On 04-November-21 | 728.42 | Call         | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | GOVI On 04-November-21  | 728.42 | Put          | GOVI               | 100       | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | GOVI On 04-November-21  | 728.40 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | GOVI On 04-November-21  | 728.41 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 04/11/2020 | IGOV On 05-November-20  |        |              | Index Future       | 257.01    | 256.9620                      | 257.0140  | 256.9620                        | 111.00        |
| 04/11/2020 | IGOV On 04-February-21  |        |              | Index Future       | 259.58    | 259.5230                      | 259.5750  | 259.5230                        | 989.00        |
| 04/11/2020 | IGOV On 06-May-21       |        |              | Index Future       | 262.39    | 262.3340                      | 262.3850  | 262.3340                        | 21.00         |
| 04/11/2020 | IGOV On 05-August-21    |        |              | Index Future       | 265.25    | 265.1990                      | 265.2510  | 265.1990                        | 0.00          |
| 04/11/2020 | IGOV On 04-November-21  |        |              | Index Future       | 266.83    | 266.8300                      | 266.8300  | 266.8300                        | 0.00          |
| 04/11/2020 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 93.97     | 93.9700                       | 93.9700   | 93.9700                         | 0.00          |
| 04/11/2020 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 92.13     | 92.1300                       | 92.1300   | 92.1300                         | 0.00          |
| 04/11/2020 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 90.19     | 90.2000                       | 90.1900   | 90.2000                         | 0.00          |
| 04/11/2020 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 89.02     | 89.0300                       | 89.0200   | 89.0300                         | 0.00          |
| 04/11/2020 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 90.16     | 90.1800                       | 90.1600   | 90.1800                         | 51.00         |
| 04/11/2020 | IS05 On 15-March-22     |        |              | Interest Rate Swap | 89.46     | 89.4900                       | 89.4600   | 89.4900                         | 0.00          |
| 04/11/2020 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 89.43     | 89.4700                       | 89.4300   | 89.4700                         | 0.00          |
| 04/11/2020 | IS05 On 20-September-22 |        |              | Interest Rate Swap | 92.44     | 92.4800                       | 92.4400   | 92.4800                         | 0.00          |
| 04/11/2020 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 92.83     | 92.8800                       | 92.8300   | 92.8800                         | 0.00          |
| 04/11/2020 | IS05 On 22-March-23     |        |              | Interest Rate Swap | 85.13     | 85.2000                       | 85.1300   | 85.2000                         | 0.00          |
| 04/11/2020 | IS05 On 20-June-23      |        |              | Interest Rate Swap | 90.64     | 90.7300                       | 90.6400   | 90.7300                         | 0.00          |
| 04/11/2020 | IS05 On 19-September-23 |        |              | Interest Rate Swap | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 04/11/2020 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 78.20     | 78.4800                       | 78.2000   | 78.4800                         | 0.00          |
| 04/11/2020 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 74.76     | 75.0700                       | 74.7600   | 75.0700                         | 0.00          |
| 04/11/2020 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 73.22     | 73.5700                       | 73.2200   | 73.5700                         | 0.00          |
| 04/11/2020 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 75.34     | 75.7200                       | 75.3400   | 75.7200                         | 0.00          |
| 04/11/2020 | IS10 On 21-December-26  |        |              | Interest Rate Swap | 79.46     | 79.8700                       | 79.4600   | 79.8700                         | 0.00          |
| 04/11/2020 | IS10 On 15-March-27     |        |              | Interest Rate Swap | 78.03     | 78.4700                       | 78.0300   | 78.4700                         | 0.00          |
| 04/11/2020 | IS10 On 21-June-27      |        |              | Interest Rate Swap | 80.22     | 80.7000                       | 80.2200   | 80.7000                         | 0.00          |
| 04/11/2020 | IS10 On 20-September-27 |        |              | Interest Rate Swap | 86.18     | 86.6800                       | 86.1800   | 86.6800                         | 0.00          |
| 04/11/2020 | IS10 On 20-December-27  |        |              | Interest Rate Swap | 86.72     | 87.2400                       | 86.7200   | 87.2400                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 79.86     | 80.3900                       | 79.8600   | 80.3900                         | 0.00          |
| 04/11/2020 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 87.93     | 88.4600                       | 87.9300   | 88.4600                         | 0.00          |
| 04/11/2020 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 04/11/2020 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 04/11/2020 | JBAF On 18-November-20  |        |              | Jibar Tradeable Future | 3.34      | 96.6650                       | 96.6650   | 96.6650                         | 0.00          |
| 04/11/2020 | JBAF On 15-December-20  |        |              | Jibar Tradeable Future | 3.21      | 96.7850                       | 96.7950   | 96.7850                         | 30,010.00     |
| 04/11/2020 | JBAF On 20-January-21   |        |              | Jibar Tradeable Future | 3.19      | 96.8100                       | 96.8100   | 96.8100                         | 0.00          |
| 04/11/2020 | JBAF On 17-February-21  |        |              | Jibar Tradeable Future | 3.13      | 96.8700                       | 96.8700   | 96.8700                         | 0.00          |
| 04/11/2020 | JBAF On 17-March-21     |        |              | Jibar Tradeable Future | 3.13      | 96.8650                       | 96.8750   | 96.8650                         | 0.00          |
| 04/11/2020 | JBAF On 21-April-21     |        |              | Jibar Tradeable Future | 3.12      | 96.8800                       | 96.8800   | 96.8800                         | 0.00          |
| 04/11/2020 | JBAF On 15-June-21      |        |              | Jibar Tradeable Future | 3.14      | 96.8500                       | 96.8600   | 96.8500                         | 0.00          |
| 04/11/2020 | JBAF On 15-September-21 |        |              | Jibar Tradeable Future | 3.25      | 96.7350                       | 96.7550   | 96.7350                         | 30,000.00     |
| 04/11/2020 | JBAF On 15-December-21  |        |              | Jibar Tradeable Future | 3.41      | 96.5600                       | 96.5900   | 96.5600                         | 0.00          |
| 04/11/2020 | JBAF On 16-March-22     |        |              | Jibar Tradeable Future | 3.51      | 96.4700                       | 96.4900   | 96.4700                         | 0.00          |
| 04/11/2020 | JBAF On 15-June-22      |        |              | Jibar Tradeable Future | 3.88      | 96.1000                       | 96.1250   | 96.1000                         | 0.00          |
| 04/11/2020 | JBAF On 21-September-22 |        |              | Jibar Tradeable Future | 3.94      | 96.0450                       | 96.0650   | 96.0450                         | 0.00          |
| 04/11/2020 | R023 On 05-November-20  |        |              | Bond Future            | 4.27      | 109.0971                      | 109.0792  | 109.0971                        | 19,500.00     |
| 04/11/2020 | R023 On 05-November-20  | 7.46   | Call         | Bond Future            | 6972      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | R023 On 05-November-20  | 7.47   | Call         | Bond Future            | 6993      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | R023 On 05-November-20  | 7.45   | Call         | Bond Future            | 6952      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | R023 On 05-November-20  | 7.45   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R023 On 05-November-20  | 7.46   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R023 On 05-November-20  | 7.47   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R023 On 04-February-21  |        |              | Bond Future            | 4.32      | 110.1582                      | 110.1387  | 110.1582                        | 31,151.00     |
| 04/11/2020 | R023 On 04-February-21  | 6.32   | Call         | Bond Future            | 3963      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | R023 On 04-February-21  | 6.34   | Call         | Bond Future            | 4002      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | R023 On 04-February-21  | 6.33   | Call         | Bond Future            | 3983      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | R023 On 04-February-21  | 6.33   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R023 On 04-February-21  | 6.32   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R023 On 04-February-21  | 6.34   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R023 On 06-May-21       |        |              | Bond Future            | 4.32      | 107.4193                      | 107.3982  | 107.4193                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | R023 On 06-May-21      | 7.56   | Call         | Bond Future | 5584      | 6                             | 6         | 6                               | 0.00          |
| 04/11/2020 | R023 On 06-May-21      | 7.58   | Call         | Bond Future | 5617      | 6                             | 6         | 6                               | 0.00          |
| 04/11/2020 | R023 On 06-May-21      | 7.57   | Call         | Bond Future | 5601      | 6                             | 6         | 6                               | 0.00          |
| 04/11/2020 | R023 On 06-May-21      | 7.57   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R023 On 06-May-21      | 7.58   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R023 On 06-May-21      | 7.56   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R023 On 05-August-21   |        |              | Bond Future | 4.32      | 108.5798                      | 108.5580  | 108.5798                        | 0.00          |
| 04/11/2020 | R023 On 05-August-21   | 5.31   | Call         | Bond Future | 1654      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | R023 On 05-August-21   | 5.30   | Call         | Bond Future | 1642      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | R023 On 05-August-21   | 5.29   | Call         | Bond Future | 1629      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | R023 On 05-August-21   | 5.30   | Put          | Bond Future | 142       | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R023 On 05-August-21   | 5.29   | Put          | Bond Future | 145       | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R023 On 05-August-21   | 5.31   | Put          | Bond Future | 140       | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R023 On 04-November-21 |        |              | Bond Future | 4.37      | 105.7586                      | 105.7370  | 105.7586                        | 0.00          |
| 04/11/2020 | R023 On 04-November-21 | 4.90   | Call         | Bond Future | 684       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R023 On 04-November-21 | 4.91   | Call         | Bond Future | 697       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R023 On 04-November-21 | 4.92   | Call         | Bond Future | 710       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R023 On 04-November-21 | 4.92   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R023 On 04-November-21 | 4.90   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R023 On 04-November-21 | 4.91   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R035 On 05-November-20 |        |              | Bond Future | 11.15     | 85.5314                       | 85.6134   | 85.5314                         | 31,421.00     |
| 04/11/2020 | R035 On 05-November-20 | 10.33  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R035 On 05-November-20 | 10.34  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R035 On 05-November-20 | 10.32  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R035 On 05-November-20 | 10.32  | Put          | Bond Future | 5418      | 6                             | 5         | 6                               | 0.00          |
| 04/11/2020 | R035 On 05-November-20 | 10.33  | Put          | Bond Future | 5350      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R035 On 05-November-20 | 10.34  | Put          | Bond Future | 5282      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R035 On 04-February-21 |        |              | Bond Future | 11.40     | 86.3632                       | 86.4449   | 86.3632                         | 99,962.00     |
| 04/11/2020 | R035 On 04-February-21 | 10.14  | Call         | Bond Future | 602       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R035 On 04-February-21 | 10.06  | Call         | Bond Future | 529       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R035 On 04-February-21 | 10.05  | Call         | Bond Future | 520       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R035 On 04-February-21 | 11.14  | Call         | Bond Future | 2409      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | R035 On 04-February-21 | 10.04  | Call         | Bond Future | 511       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R035 On 04-February-21 | 10.05  | Put          | Bond Future | 9292      | 9                             | 9         | 9                               | 0.00          |
| 04/11/2020 | R035 On 04-February-21 | 10.04  | Put          | Bond Future | 9354      | 9                             | 9         | 9                               | 0.00          |
| 04/11/2020 | R035 On 04-February-21 | 10.14  | Put          | Bond Future | 8750      | 9                             | 9         | 9                               | 650.00        |
| 04/11/2020 | R035 On 04-February-21 | 11.14  | Put          | Bond Future | 4024      | 4                             | 4         | 4                               | 650.00        |
| 04/11/2020 | R035 On 04-February-21 | 10.06  | Put          | Bond Future | 9231      | 9                             | 9         | 9                               | 0.00          |
| 04/11/2020 | R035 On 06-May-21      |        |              | Bond Future | 11.65     | 82.8051                       | 82.8866   | 82.8051                         | 0.00          |
| 04/11/2020 | R035 On 06-May-21      | 12.35  | Call         | Bond Future | 6503      | 6                             | 7         | 6                               | 0.00          |
| 04/11/2020 | R035 On 06-May-21      | 11.55  | Call         | Bond Future | 3857      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | R035 On 06-May-21      | 12.77  | Call         | Bond Future | 8105      | 8                             | 8         | 8                               | 0.00          |
| 04/11/2020 | R035 On 06-May-21      | 12.37  | Call         | Bond Future | 6577      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | R035 On 06-May-21      | 10.24  | Call         | Bond Future | 1128      | 1                             | 1         | 1                               | 793.00        |
| 04/11/2020 | R035 On 06-May-21      | 11.15  | Call         | Bond Future | 2777      | 3                             | 3         | 3                               | 600.00        |
| 04/11/2020 | R035 On 06-May-21      | 12.91  | Call         | Bond Future | 8610      | 9                             | 9         | 9                               | 0.00          |
| 04/11/2020 | R035 On 06-May-21      | 10.40  | Call         | Bond Future | 1337      | 1                             | 1         | 1                               | 600.00        |
| 04/11/2020 | R035 On 06-May-21      | 12.02  | Call         | Bond Future | 5325      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R035 On 06-May-21      | 10.81  | Call         | Bond Future | 2006      | 2                             | 2         | 2                               | 1,650.00      |
| 04/11/2020 | R035 On 06-May-21      | 11.32  | Call         | Bond Future | 3216      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | R035 On 06-May-21      | 12.36  | Call         | Bond Future | 6540      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | R035 On 06-May-21      | 11.32  | Put          | Bond Future | 5162      | 5                             | 5         | 5                               | 793.00        |
| 04/11/2020 | R035 On 06-May-21      | 12.02  | Put          | Bond Future | 3202      | 3                             | 3         | 3                               | 793.00        |
| 04/11/2020 | R035 On 06-May-21      | 10.81  | Put          | Bond Future | 7113      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | R035 On 06-May-21      | 11.15  | Put          | Bond Future | 5758      | 6                             | 6         | 6                               | 0.00          |
| 04/11/2020 | R035 On 06-May-21      | 12.36  | Put          | Bond Future | 2547      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | R035 On 06-May-21      | 11.55  | Put          | Bond Future | 4433      | 5                             | 4         | 5                               | 1,650.00      |
| 04/11/2020 | R035 On 06-May-21      | 12.77  | Put          | Bond Future | 1944      | 2                             | 2         | 2                               | 1,650.00      |
| 04/11/2020 | R035 On 06-May-21      | 12.91  | Put          | Bond Future | 1730      | 2                             | 2         | 2                               | 600.00        |
| 04/11/2020 | R035 On 06-May-21      | 10.40  | Put          | Bond Future | 9114      | 9                             | 9         | 9                               | 0.00          |
| 04/11/2020 | R035 On 06-May-21      | 12.35  | Put          | Bond Future | 2564      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | R035 On 06-May-21      | 10.24  | Put          | Bond Future | 9980      | 10                            | 10        | 10                              | 0.00          |
| 04/11/2020 | R035 On 06-May-21      | 12.37  | Put          | Bond Future | 2530      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | R035 On 05-August-21   |        |              | Bond Future | 11.91     | 83.7000                       | 83.7820   | 83.7000                         | 0.00          |
| 04/11/2020 | R035 On 05-August-21   | 5.29   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | R035 On 05-August-21   | 5.31   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R035 On 05-August-21   | 5.30   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R035 On 05-August-21   | 5.30   | Put          | Bond Future | 54425     | 55                            | 54        | 55                              | 0.00          |
| 04/11/2020 | R035 On 05-August-21   | 5.31   | Put          | Bond Future | 54309     | 54                            | 54        | 54                              | 0.00          |
| 04/11/2020 | R035 On 05-August-21   | 5.29   | Put          | Bond Future | 54542     | 55                            | 55        | 55                              | 0.00          |
| 04/11/2020 | R035 On 04-November-21 |        |              | Bond Future | 12.19     | 80.0630                       | 80.1461   | 80.0630                         | 0.00          |
| 04/11/2020 | R035 On 04-November-21 | 12.52  | Call         | Bond Future | 1790      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | R035 On 04-November-21 | 12.53  | Call         | Bond Future | 1843      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | R035 On 04-November-21 | 12.51  | Call         | Bond Future | 1738      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | R035 On 04-November-21 | 12.51  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R035 On 04-November-21 | 12.52  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R035 On 04-November-21 | 12.53  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R186 On 05-November-20 |        |              | Bond Future | 7.01      | 120.8557                      | 121.1582  | 120.8557                        | 19,174.00     |
| 04/11/2020 | R186 On 05-November-20 | 8.66   | Call         | Bond Future | 8512      | 8                             | 9         | 8                               | 0.00          |
| 04/11/2020 | R186 On 05-November-20 | 7.00   | Call         | Bond Future | 136       | 0                             | 0         | 0                               | 1,200.00      |
| 04/11/2020 | R186 On 05-November-20 | 7.50   | Call         | Bond Future | 2606      | 2                             | 3         | 2                               | 80.00         |
| 04/11/2020 | R186 On 05-November-20 | 8.65   | Call         | Bond Future | 8463      | 8                             | 8         | 8                               | 0.00          |
| 04/11/2020 | R186 On 05-November-20 | 7.84   | Call         | Bond Future | 4378      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | R186 On 05-November-20 | 8.34   | Call         | Bond Future | 6922      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | R186 On 05-November-20 | 9.26   | Call         | Bond Future | 11415     | 11                            | 11        | 11                              | 0.00          |
| 04/11/2020 | R186 On 05-November-20 | 6.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 80.00         |
| 04/11/2020 | R186 On 05-November-20 | 8.64   | Call         | Bond Future | 8413      | 8                             | 8         | 8                               | 0.00          |
| 04/11/2020 | R186 On 05-November-20 | 8.00   | Call         | Bond Future | 5200      | 5                             | 5         | 5                               | 1,200.00      |
| 04/11/2020 | R186 On 05-November-20 | 7.84   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R186 On 05-November-20 | 9.26   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R186 On 05-November-20 | 8.65   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R186 On 05-November-20 | 6.50   | Put          | Bond Future | 2814      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | R186 On 05-November-20 | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R186 On 05-November-20 | 8.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R186 On 05-November-20 | 8.64   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R186 On 05-November-20 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R186 On 05-November-20 | 7.00   | Put          | Bond Future | 200       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | R186 On 05-November-20 | 8.66   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R186 On 04-February-21 |        |              | Bond Future | 7.19      | 116.7531                      | 117.0570  | 116.7531                        | 76,116.00     |
| 04/11/2020 | R186 On 04-February-21 | 8.15   | Call         | Bond Future | 5246      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R186 On 04-February-21 | 8.00   | Call         | Bond Future | 4623      | 4                             | 5         | 4                               | 0.00          |
| 04/11/2020 | R186 On 04-February-21 | 8.17   | Call         | Bond Future | 5330      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R186 On 04-February-21 | 8.16   | Call         | Bond Future | 5288      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R186 On 04-February-21 | 8.17   | Put          | Bond Future | 379       | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R186 On 04-February-21 | 8.00   | Put          | Bond Future | 507       | 1                             | 1         | 1                               | 15,177.00     |
| 04/11/2020 | R186 On 04-February-21 | 8.16   | Put          | Bond Future | 386       | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R186 On 04-February-21 | 8.15   | Put          | Bond Future | 393       | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R186 On 06-May-21      |        |              | Bond Future | 7.36      | 117.9913                      | 118.2969  | 117.9913                        | 0.00          |
| 04/11/2020 | R186 On 06-May-21      | 10.78  | Call         | Bond Future | 15419     | 15                            | 15        | 15                              | 0.00          |
| 04/11/2020 | R186 On 06-May-21      | 10.77  | Call         | Bond Future | 15378     | 15                            | 15        | 15                              | 0.00          |
| 04/11/2020 | R186 On 06-May-21      | 10.76  | Call         | Bond Future | 15337     | 15                            | 15        | 15                              | 0.00          |
| 04/11/2020 | R186 On 06-May-21      | 10.77  | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R186 On 06-May-21      | 10.76  | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R186 On 06-May-21      | 10.78  | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R186 On 05-August-21   |        |              | Bond Future | 7.54      | 113.9850                      | 114.2934  | 113.9850                        | 0.00          |
| 04/11/2020 | R186 On 05-August-21   | 8.61   | Call         | Bond Future | 5838      | 6                             | 6         | 6                               | 0.00          |
| 04/11/2020 | R186 On 05-August-21   | 8.62   | Call         | Bond Future | 5871      | 6                             | 6         | 6                               | 0.00          |
| 04/11/2020 | R186 On 05-August-21   | 8.63   | Call         | Bond Future | 5905      | 6                             | 6         | 6                               | 0.00          |
| 04/11/2020 | R186 On 05-August-21   | 8.63   | Put          | Bond Future | 944       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R186 On 05-August-21   | 8.61   | Put          | Bond Future | 966       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R186 On 05-August-21   | 8.62   | Put          | Bond Future | 955       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R186 On 04-November-21 |        |              | Bond Future | 7.76      | 115.1229                      | 115.4348  | 115.1229                        | 0.00          |
| 04/11/2020 | R186 On 04-November-21 | 8.11   | Call         | Bond Future | 1562      | 1                             | 2         | 1                               | 0.00          |
| 04/11/2020 | R186 On 04-November-21 | 8.10   | Call         | Bond Future | 1519      | 1                             | 2         | 1                               | 0.00          |
| 04/11/2020 | R186 On 04-November-21 | 8.09   | Call         | Bond Future | 1475      | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R186 On 04-November-21 | 8.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R186 On 04-November-21 | 8.09   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R186 On 04-November-21 | 8.11   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R197 On 05-November-20 |        |              | Bond Future | 316.90    | 316.8871                      | 316.8999  | 316.8871                        | 1,942.00      |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | R197 On 04-February-21 |        |              | Bond Future | 312.21    | 312.2029                      | 312.2118  | 312.2029                        | 2,447.00      |
| 04/11/2020 | R197 On 06-May-21      |        |              | Bond Future | 315.59    | 315.5886                      | 315.5936  | 315.5886                        | 0.00          |
| 04/11/2020 | R197 On 05-August-21   |        |              | Bond Future | 311.09    | 311.0817                      | 311.0855  | 311.0817                        | 0.00          |
| 04/11/2020 | R197 On 04-November-21 |        |              | Bond Future | 314.27    | 314.2612                      | 314.2662  | 314.2612                        | 0.00          |
| 04/11/2020 | R202 On 05-November-20 |        |              | Bond Future | 212.52    | 211.7235                      | 212.5194  | 211.7235                        | 3,471.00      |
| 04/11/2020 | R202 On 04-February-21 |        |              | Bond Future | 210.47    | 209.6684                      | 210.4696  | 209.6684                        | 7,827.00      |
| 04/11/2020 | R202 On 06-May-21      |        |              | Bond Future | 212.75    | 211.9421                      | 212.7492  | 211.9421                        | 0.00          |
| 04/11/2020 | R202 On 05-August-21   |        |              | Bond Future | 210.85    | 210.0375                      | 210.8528  | 210.0375                        | 0.00          |
| 04/11/2020 | R202 On 04-November-21 |        |              | Bond Future | 213.01    | 212.1844                      | 213.0089  | 212.1844                        | 0.00          |
| 04/11/2020 | R208 On 05-November-20 |        |              | Bond Future | 3.46      | 102.0127                      | 102.0103  | 102.0127                        | 36.00         |
| 04/11/2020 | R208 On 05-November-20 | 4.79   | Call         | Bond Future | 513       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R208 On 05-November-20 | 4.78   | Call         | Bond Future | 510       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R208 On 05-November-20 | 4.77   | Call         | Bond Future | 506       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R208 On 05-November-20 | 4.78   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R208 On 05-November-20 | 4.77   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R208 On 05-November-20 | 4.79   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R209 On 05-November-20 |        |              | Bond Future | 10.88     | 66.3929                       | 66.4580   | 66.3929                         | 4,663.00      |
| 04/11/2020 | R209 On 05-November-20 | 10.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R209 On 05-November-20 | 10.02  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R209 On 05-November-20 | 10.01  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R209 On 05-November-20 | 10.01  | Put          | Bond Future | 5027      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R209 On 05-November-20 | 10.02  | Put          | Bond Future | 4966      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R209 On 05-November-20 | 10.00  | Put          | Bond Future | 5088      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R209 On 04-February-21 |        |              | Bond Future | 11.09     | 67.0386                       | 67.1035   | 67.0386                         | 27,531.00     |
| 04/11/2020 | R209 On 04-February-21 | 10.11  | Call         | Bond Future | 901       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R209 On 04-February-21 | 10.12  | Call         | Bond Future | 914       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R209 On 04-February-21 | 10.10  | Call         | Bond Future | 888       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R209 On 04-February-21 | 10.10  | Put          | Bond Future | 6495      | 7                             | 6         | 7                               | 0.00          |
| 04/11/2020 | R209 On 04-February-21 | 10.11  | Put          | Bond Future | 6448      | 7                             | 6         | 7                               | 0.00          |
| 04/11/2020 | R209 On 04-February-21 | 10.12  | Put          | Bond Future | 6401      | 6                             | 6         | 6                               | 0.00          |
| 04/11/2020 | R209 On 06-May-21      |        |              | Bond Future | 11.30     | 64.6097                       | 64.6744   | 64.6097                         | 2,975.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | R209 On 06-May-21      | 10.25  | Call         | Bond Future | 1495      | 2                             | 1         | 2                               | 5,825.00      |
| 04/11/2020 | R209 On 06-May-21      | 11.25  | Call         | Bond Future | 3568      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | R209 On 06-May-21      | 12.22  | Call         | Bond Future | 6500      | 6                             | 6         | 6                               | 0.00          |
| 04/11/2020 | R209 On 06-May-21      | 12.24  | Call         | Bond Future | 6567      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | R209 On 06-May-21      | 12.25  | Call         | Bond Future | 6600      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | R209 On 06-May-21      | 12.23  | Call         | Bond Future | 6533      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | R209 On 06-May-21      | 12.22  | Put          | Bond Future | 2011      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | R209 On 06-May-21      | 12.24  | Put          | Bond Future | 1985      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | R209 On 06-May-21      | 12.25  | Put          | Bond Future | 1972      | 2                             | 2         | 2                               | 8,150.00      |
| 04/11/2020 | R209 On 06-May-21      | 12.23  | Put          | Bond Future | 1998      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | R209 On 06-May-21      | 11.25  | Put          | Bond Future | 3847      | 4                             | 4         | 4                               | 8,150.00      |
| 04/11/2020 | R209 On 06-May-21      | 10.25  | Put          | Bond Future | 7293      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | R209 On 05-August-21   |        |              | Bond Future | 11.52     | 65.3080                       | 65.3731   | 65.3080                         | 0.00          |
| 04/11/2020 | R209 On 05-August-21   | 11.80  | Call         | Bond Future | 4814      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R209 On 05-August-21   | 11.79  | Call         | Bond Future | 4786      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R209 On 05-August-21   | 11.81  | Call         | Bond Future | 4843      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R209 On 05-August-21   | 11.79  | Put          | Bond Future | 3463      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | R209 On 05-August-21   | 11.80  | Put          | Bond Future | 3443      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | R209 On 05-August-21   | 11.81  | Put          | Bond Future | 3423      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | R209 On 04-November-21 |        |              | Bond Future | 11.76     | 62.8210                       | 62.8870   | 62.8210                         | 0.00          |
| 04/11/2020 | R209 On 04-November-21 | 12.19  | Call         | Bond Future | 2067      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | R209 On 04-November-21 | 12.17  | Call         | Bond Future | 1974      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | R209 On 04-November-21 | 12.18  | Call         | Bond Future | 2021      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | R209 On 04-November-21 | 12.18  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R209 On 04-November-21 | 12.19  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R209 On 04-November-21 | 12.17  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R210 On 05-November-20 |        |              | Bond Future | 188.15    | 188.1114                      | 188.1467  | 188.1114                        | 1,087.00      |
| 04/11/2020 | R210 On 04-February-21 |        |              | Bond Future | 190.02    | 189.9878                      | 190.0210  | 189.9878                        | 1,254.00      |
| 04/11/2020 | R210 On 06-May-21      |        |              | Bond Future | 189.37    | 189.3383                      | 189.3696  | 189.3383                        | 0.00          |
| 04/11/2020 | R210 On 05-August-21   |        |              | Bond Future | 191.46    | 191.4290                      | 191.4599  | 191.4290                        | 0.00          |
| 04/11/2020 | R210 On 04-November-21 |        |              | Bond Future | 190.68    | 190.6515                      | 190.6833  | 190.6515                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | R212 On 05-November-20 |        |              | Bond Future | 170.05    | 170.2698                      | 170.0511  | 170.2698                        | 1,551.00      |
| 04/11/2020 | R212 On 04-February-21 |        |              | Bond Future | 169.45    | 169.6734                      | 169.4503  | 169.6734                        | 7,050.00      |
| 04/11/2020 | R212 On 06-May-21      |        |              | Bond Future | 171.29    | 171.5137                      | 171.2861  | 171.5137                        | 0.00          |
| 04/11/2020 | R212 On 05-August-21   |        |              | Bond Future | 170.85    | 171.0791                      | 170.8483  | 171.0791                        | 0.00          |
| 04/11/2020 | R212 On 04-November-21 |        |              | Bond Future | 172.60    | 172.8279                      | 172.5954  | 172.8279                        | 0.00          |
| 04/11/2020 | R213 On 05-November-20 |        |              | Bond Future | 9.78      | 83.3039                       | 83.5696   | 83.3039                         | 8,104.00      |
| 04/11/2020 | R213 On 05-November-20 | 9.59   | Call         | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R213 On 05-November-20 | 9.60   | Call         | Bond Future | 11        | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R213 On 05-November-20 | 9.61   | Call         | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R213 On 05-November-20 | 9.61   | Put          | Bond Future | 963       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R213 On 05-November-20 | 9.59   | Put          | Bond Future | 1072      | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R213 On 05-November-20 | 9.60   | Put          | Bond Future | 1017      | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R213 On 04-February-21 |        |              | Bond Future | 10.00     | 84.1141                       | 84.3813   | 84.1141                         | 8,760.00      |
| 04/11/2020 | R213 On 04-February-21 | 9.41   | Call         | Bond Future | 1283      | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R213 On 04-February-21 | 9.40   | Call         | Bond Future | 1265      | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R213 On 04-February-21 | 9.39   | Call         | Bond Future | 1247      | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R213 On 04-February-21 | 9.40   | Put          | Bond Future | 4617      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R213 On 04-February-21 | 9.39   | Put          | Bond Future | 4657      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R213 On 04-February-21 | 9.41   | Put          | Bond Future | 4578      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R213 On 06-May-21      |        |              | Bond Future | 10.21     | 81.4772                       | 81.7462   | 81.4772                         | 0.00          |
| 04/11/2020 | R213 On 06-May-21      | 11.90  | Call         | Bond Future | 9129      | 9                             | 9         | 9                               | 0.00          |
| 04/11/2020 | R213 On 06-May-21      | 11.91  | Call         | Bond Future | 9167      | 9                             | 9         | 9                               | 0.00          |
| 04/11/2020 | R213 On 06-May-21      | 11.89  | Call         | Bond Future | 9092      | 9                             | 9         | 9                               | 0.00          |
| 04/11/2020 | R213 On 06-May-21      | 11.89  | Put          | Bond Future | 818       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R213 On 06-May-21      | 11.90  | Put          | Bond Future | 809       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R213 On 06-May-21      | 11.91  | Put          | Bond Future | 801       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R213 On 05-August-21   |        |              | Bond Future | 10.44     | 82.3576                       | 82.6291   | 82.3576                         | 0.00          |
| 04/11/2020 | R213 On 05-August-21   | 10.78  | Call         | Bond Future | 4685      | 4                             | 5         | 4                               | 0.00          |
| 04/11/2020 | R213 On 05-August-21   | 10.14  | Call         | Bond Future | 2975      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | R213 On 05-August-21   | 10.86  | Call         | Bond Future | 4930      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R213 On 05-August-21   | 9.34   | Call         | Bond Future | 1433      | 1                             | 1         | 1                               | 200.00        |
| 04/11/2020 | R213 On 05-August-21   | 10.85  | Call         | Bond Future | 4899      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | R213 On 05-August-21   | 10.84  | Call         | Bond Future | 4868      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R213 On 05-August-21   | 9.34   | Put          | Bond Future | 7336      | 8                             | 7         | 8                               | 0.00          |
| 04/11/2020 | R213 On 05-August-21   | 10.85  | Put          | Bond Future | 2826      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | R213 On 05-August-21   | 10.84  | Put          | Bond Future | 2845      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | R213 On 05-August-21   | 10.14  | Put          | Bond Future | 4526      | 5                             | 5         | 5                               | 200.00        |
| 04/11/2020 | R213 On 05-August-21   | 10.86  | Put          | Bond Future | 2808      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | R213 On 05-August-21   | 10.78  | Put          | Bond Future | 2960      | 3                             | 3         | 3                               | 200.00        |
| 04/11/2020 | R213 On 04-November-21 |        |              | Bond Future | 10.69     | 79.6523                       | 79.9269   | 79.6523                         | 0.00          |
| 04/11/2020 | R213 On 04-November-21 | 11.10  | Call         | Bond Future | 2017      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | R213 On 04-November-21 | 11.11  | Call         | Bond Future | 2065      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | R213 On 04-November-21 | 11.09  | Call         | Bond Future | 1969      | 2                             | 2         | 2                               | 0.00          |
| 04/11/2020 | R213 On 04-November-21 | 11.11  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R213 On 04-November-21 | 11.09  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R213 On 04-November-21 | 11.10  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R214 On 05-November-20 |        |              | Bond Future | 11.40     | 62.6915                       | 62.7835   | 62.6915                         | 9,070.00      |
| 04/11/2020 | R214 On 05-November-20 | 10.25  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R214 On 05-November-20 | 10.26  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R214 On 05-November-20 | 10.24  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R214 On 05-November-20 | 10.24  | Put          | Bond Future | 6757      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | R214 On 05-November-20 | 10.25  | Put          | Bond Future | 6694      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | R214 On 05-November-20 | 10.26  | Put          | Bond Future | 6631      | 7                             | 7         | 7                               | 0.00          |
| 04/11/2020 | R214 On 04-February-21 |        |              | Bond Future | 11.62     | 63.3012                       | 63.3934   | 63.3012                         | 15,428.00     |
| 04/11/2020 | R214 On 04-February-21 | 10.31  | Call         | Bond Future | 631       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R214 On 04-February-21 | 10.33  | Call         | Bond Future | 649       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R214 On 04-February-21 | 10.32  | Call         | Bond Future | 640       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R214 On 04-February-21 | 10.32  | Put          | Bond Future | 8053      | 8                             | 8         | 8                               | 0.00          |
| 04/11/2020 | R214 On 04-February-21 | 10.33  | Put          | Bond Future | 8000      | 8                             | 8         | 8                               | 0.00          |
| 04/11/2020 | R214 On 04-February-21 | 10.31  | Put          | Bond Future | 8106      | 8                             | 8         | 8                               | 0.00          |
| 04/11/2020 | R214 On 06-May-21      |        |              | Bond Future | 11.84     | 60.6959                       | 60.7881   | 60.6959                         | 0.00          |
| 04/11/2020 | R214 On 06-May-21      | 12.27  | Call         | Bond Future | 5002      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R214 On 06-May-21      | 12.26  | Call         | Bond Future | 4972      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R214 On 06-May-21      | 12.25  | Call         | Bond Future | 4942      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | R214 On 06-May-21      | 12.26  | Put          | Bond Future | 2902      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | R214 On 06-May-21      | 12.25  | Put          | Bond Future | 2920      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | R214 On 06-May-21      | 12.27  | Put          | Bond Future | 2885      | 3                             | 3         | 3                               | 0.00          |
| 04/11/2020 | R214 On 05-August-21   |        |              | Bond Future | 12.06     | 61.3518                       | 61.4448   | 61.3518                         | 0.00          |
| 04/11/2020 | R214 On 05-August-21   | 12.01  | Call         | Bond Future | 4075      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | R214 On 05-August-21   | 12.02  | Call         | Bond Future | 4100      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | R214 On 05-August-21   | 12.03  | Call         | Bond Future | 4124      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | R214 On 05-August-21   | 12.02  | Put          | Bond Future | 4304      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | R214 On 05-August-21   | 12.03  | Put          | Bond Future | 4280      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | R214 On 05-August-21   | 12.01  | Put          | Bond Future | 4329      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | R214 On 04-November-21 |        |              | Bond Future | 12.30     | 58.6886                       | 58.7827   | 58.6886                         | 0.00          |
| 04/11/2020 | R214 On 04-November-21 | 12.48  | Call         | Bond Future | 837       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R214 On 04-November-21 | 12.47  | Call         | Bond Future | 791       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R214 On 04-November-21 | 12.46  | Call         | Bond Future | 745       | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R214 On 04-November-21 | 12.46  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R214 On 04-November-21 | 12.48  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R214 On 04-November-21 | 12.47  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R248 On 05-November-20 |        |              | Bond Future | 11.67     | 77.6979                       | 77.7794   | 77.6979                         | 66,041.00     |
| 04/11/2020 | R248 On 05-November-20 | 10.04  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R248 On 05-November-20 | 10.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 950.00        |
| 04/11/2020 | R248 On 05-November-20 | 11.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 950.00        |
| 04/11/2020 | R248 On 05-November-20 | 10.03  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R248 On 05-November-20 | 10.02  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R248 On 05-November-20 | 10.03  | Put          | Bond Future | 12031     | 12                            | 12        | 12                              | 0.00          |
| 04/11/2020 | R248 On 05-November-20 | 10.02  | Put          | Bond Future | 12115     | 12                            | 12        | 12                              | 0.00          |
| 04/11/2020 | R248 On 05-November-20 | 10.00  | Put          | Bond Future | 12282     | 12                            | 12        | 12                              | 0.00          |
| 04/11/2020 | R248 On 05-November-20 | 10.04  | Put          | Bond Future | 11948     | 12                            | 12        | 12                              | 0.00          |
| 04/11/2020 | R248 On 05-November-20 | 11.00  | Put          | Bond Future | 4553      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R248 On 04-February-21 |        |              | Bond Future | 11.91     | 78.4536                       | 78.5349   | 78.4536                         | 110,856.00    |
| 04/11/2020 | R248 On 04-February-21 | 11.50  | Call         | Bond Future | 2191      | 2                             | 2         | 2                               | 2,590.00      |
| 04/11/2020 | R248 On 04-February-21 | 10.75  | Call         | Bond Future | 760       | 1                             | 1         | 1                               | 2,590.00      |
| 04/11/2020 | R248 On 04-February-21 | 10.46  | Call         | Bond Future | 472       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2020 | R248 On 04-February-21 | 10.47  | Call         | Bond Future | 480       | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R248 On 04-February-21 | 10.48  | Call         | Bond Future | 488       | 1                             | 0         | 1                               | 0.00          |
| 04/11/2020 | R248 On 04-February-21 | 10.48  | Put          | Bond Future | 10392     | 10                            | 10        | 10                              | 0.00          |
| 04/11/2020 | R248 On 04-February-21 | 10.46  | Put          | Bond Future | 10531     | 11                            | 11        | 11                              | 0.00          |
| 04/11/2020 | R248 On 04-February-21 | 10.47  | Put          | Bond Future | 10461     | 11                            | 10        | 11                              | 0.00          |
| 04/11/2020 | R248 On 04-February-21 | 10.75  | Put          | Bond Future | 8620      | 9                             | 9         | 9                               | 0.00          |
| 04/11/2020 | R248 On 04-February-21 | 11.50  | Put          | Bond Future | 4808      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R248 On 06-May-21      |        |              | Bond Future | 12.14     | 74.8747                       | 74.9559   | 74.8747                         | 0.00          |
| 04/11/2020 | R248 On 06-May-21      | 12.34  | Call         | Bond Future | 5035      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R248 On 06-May-21      | 12.36  | Call         | Bond Future | 5100      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R248 On 06-May-21      | 12.35  | Call         | Bond Future | 5067      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R248 On 06-May-21      | 12.35  | Put          | Bond Future | 3816      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | R248 On 06-May-21      | 12.36  | Put          | Bond Future | 3791      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | R248 On 06-May-21      | 12.34  | Put          | Bond Future | 3842      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | R248 On 05-August-21   |        |              | Bond Future | 12.38     | 75.6838                       | 75.7656   | 75.6838                         | 0.00          |
| 04/11/2020 | R248 On 05-August-21   | 12.51  | Call         | Bond Future | 5061      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R248 On 05-August-21   | 12.52  | Call         | Bond Future | 5092      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R248 On 05-August-21   | 12.50  | Call         | Bond Future | 5031      | 5                             | 5         | 5                               | 0.00          |
| 04/11/2020 | R248 On 05-August-21   | 12.52  | Put          | Bond Future | 4299      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | R248 On 05-August-21   | 12.50  | Put          | Bond Future | 4351      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | R248 On 05-August-21   | 12.51  | Put          | Bond Future | 4324      | 4                             | 4         | 4                               | 0.00          |
| 04/11/2020 | R248 On 04-November-21 |        |              | Bond Future | 12.64     | 72.0298                       | 72.1126   | 72.0298                         | 0.00          |
| 04/11/2020 | R248 On 04-November-21 | 12.83  | Call         | Bond Future | 1046      | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R248 On 04-November-21 | 12.85  | Call         | Bond Future | 1154      | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R248 On 04-November-21 | 12.84  | Call         | Bond Future | 1100      | 1                             | 1         | 1                               | 0.00          |
| 04/11/2020 | R248 On 04-November-21 | 12.84  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R248 On 04-November-21 | 12.85  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/11/2020 | R248 On 04-November-21 | 12.83  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |