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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/12/2022 TO: 09/12/2022

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | 2025 On 02-February-23 |        |              | Bond Future        | 165.92    | 165.5405                      | 165.9216  | 165.5405                        | 6,568.00      |
| 09/12/2022 | 2025 On 04-May-23      |        |              | Bond Future        | 169.22    | 168.8300                      | 169.2176  | 168.8300                        | 0.00          |
| 09/12/2022 | 2025 On 03-August-23   |        |              | Bond Future        | 170.99    | 170.5928                      | 170.9868  | 170.5928                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | 2025 On 02-November-23 |        |              | Bond Future | 174.62    | 174.2208                      | 174.6229  | 174.2208                        | 0.00          |
| 09/12/2022 | 2025 On 01-February-24 |        |              | Bond Future | 176.38    | 175.9751                      | 176.3837  | 175.9751                        | 0.00          |
| 09/12/2022 | 2029 On 02-February-23 |        |              | Bond Future | 118.46    | 117.5121                      | 118.4606  | 117.5121                        | 1,496.00      |
| 09/12/2022 | 2029 On 04-May-23      |        |              | Bond Future | 119.52    | 118.5521                      | 119.5186  | 118.5521                        | 0.00          |
| 09/12/2022 | 2029 On 03-August-23   |        |              | Bond Future | 122.00    | 121.0163                      | 122.0024  | 121.0163                        | 0.00          |
| 09/12/2022 | 2029 On 02-November-23 |        |              | Bond Future | 123.27    | 122.2594                      | 123.2654  | 122.2594                        | 0.00          |
| 09/12/2022 | 2029 On 01-February-24 |        |              | Bond Future | 125.77    | 124.7443                      | 125.7709  | 124.7443                        | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 |        |              | Bond Future | 10.51     | 88.0802                       | 87.9487   | 88.0802                         | 95,072.00     |
| 09/12/2022 | 2030 On 02-February-23 | 8.81   | Call         | Bond Future | 4         | 0                             | 0         | 0                               | 102.00        |
| 09/12/2022 | 2030 On 02-February-23 | 9.08   | Call         | Bond Future | 15        | 0                             | 0         | 0                               | 388.00        |
| 09/12/2022 | 2030 On 02-February-23 | 11.55  | Call         | Bond Future | 4751      | 5                             | 5         | 5                               | 5,000.00      |
| 09/12/2022 | 2030 On 02-February-23 | 11.12  | Call         | Bond Future | 3190      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 11.16  | Call         | Bond Future | 3329      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 10.01  | Call         | Bond Future | 414       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 9.83   | Call         | Bond Future | 231       | 0                             | 0         | 0                               | 388.00        |
| 09/12/2022 | 2030 On 02-February-23 | 9.94   | Call         | Bond Future | 334       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 9.79   | Call         | Bond Future | 200       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 9.04   | Call         | Bond Future | 12        | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 11.35  | Call         | Bond Future | 4009      | 4                             | 4         | 4                               | 5,000.00      |
| 09/12/2022 | 2030 On 02-February-23 | 9.99   | Call         | Bond Future | 390       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 10.00  | Call         | Bond Future | 402       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 9.80   | Call         | Bond Future | 207       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 9.20   | Call         | Bond Future | 24        | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 9.66   | Call         | Bond Future | 129       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 9.66   | Put          | Bond Future | 4042      | 4                             | 4         | 4                               | 102.00        |
| 09/12/2022 | 2030 On 02-February-23 | 9.20   | Put          | Bond Future | 6145      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 9.94   | Put          | Bond Future | 2935      | 3                             | 3         | 3                               | 102.00        |
| 09/12/2022 | 2030 On 02-February-23 | 10.01  | Put          | Bond Future | 2691      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 11.35  | Put          | Bond Future | 353       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 9.04   | Put          | Bond Future | 6917      | 7                             | 7         | 7                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 9.08   | Put          | Bond Future | 6722      | 7                             | 7         | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | 2030 On 02-February-23 | 11.16  | Put          | Bond Future | 483       | 0                             | 0         | 0                               | 388.00        |
| 09/12/2022 | 2030 On 02-February-23 | 8.81   | Put          | Bond Future | 8050      | 8                             | 8         | 8                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 9.79   | Put          | Bond Future | 3501      | 3                             | 4         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 9.83   | Put          | Bond Future | 3345      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 9.80   | Put          | Bond Future | 3461      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 9.99   | Put          | Bond Future | 2759      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 10.00  | Put          | Bond Future | 2725      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 11.12  | Put          | Bond Future | 516       | 0                             | 1         | 0                               | 0.00          |
| 09/12/2022 | 2030 On 02-February-23 | 11.55  | Put          | Bond Future | 252       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      |        |              | Bond Future | 10.64     | 89.8099                       | 89.6753   | 89.8099                         | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      | 12.57  | Call         | Bond Future | 8344      | 8                             | 8         | 8                               | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      | 11.62  | Call         | Bond Future | 5192      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      | 12.04  | Call         | Bond Future | 6550      | 7                             | 7         | 7                               | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      | 12.50  | Call         | Bond Future | 8104      | 8                             | 8         | 8                               | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      | 10.54  | Call         | Bond Future | 2270      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      | 9.58   | Call         | Bond Future | 816       | 1                             | 1         | 1                               | 150.00        |
| 09/12/2022 | 2030 On 04-May-23      | 10.65  | Call         | Bond Future | 2514      | 3                             | 3         | 3                               | 350.00        |
| 09/12/2022 | 2030 On 04-May-23      | 11.34  | Call         | Bond Future | 4339      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      | 10.42  | Call         | Bond Future | 2022      | 2                             | 2         | 2                               | 479.00        |
| 09/12/2022 | 2030 On 04-May-23      | 10.52  | Call         | Bond Future | 2227      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      | 10.53  | Call         | Bond Future | 2248      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      | 9.67   | Call         | Bond Future | 898       | 1                             | 1         | 1                               | 479.00        |
| 09/12/2022 | 2030 On 04-May-23      | 9.78   | Call         | Bond Future | 1013      | 1                             | 1         | 1                               | 388.00        |
| 09/12/2022 | 2030 On 04-May-23      | 10.00  | Call         | Bond Future | 1305      | 1                             | 1         | 1                               | 1,080.00      |
| 09/12/2022 | 2030 On 04-May-23      | 9.03   | Call         | Bond Future | 437       | 0                             | 0         | 0                               | 388.00        |
| 09/12/2022 | 2030 On 04-May-23      | 9.03   | Put          | Bond Future | 7795      | 8                             | 8         | 8                               | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      | 9.58   | Put          | Bond Future | 5577      | 5                             | 6         | 5                               | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      | 10.00  | Put          | Bond Future | 4143      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      | 9.78   | Put          | Bond Future | 4852      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      | 9.67   | Put          | Bond Future | 5243      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      | 10.53  | Put          | Bond Future | 2731      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      | 10.52  | Put          | Bond Future | 2753      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      | 10.42  | Put          | Bond Future | 2987      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | 2030 On 04-May-23      | 11.34  | Put          | Bond Future | 1369      | 1                             | 1         | 1                               | 150.00        |
| 09/12/2022 | 2030 On 04-May-23      | 10.65  | Put          | Bond Future | 2474      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      | 10.54  | Put          | Bond Future | 2709      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 04-May-23      | 12.50  | Put          | Bond Future | 485       | 0                             | 0         | 0                               | 479.00        |
| 09/12/2022 | 2030 On 04-May-23      | 12.04  | Put          | Bond Future | 735       | 1                             | 1         | 1                               | 1,080.00      |
| 09/12/2022 | 2030 On 04-May-23      | 11.62  | Put          | Bond Future | 1070      | 1                             | 1         | 1                               | 388.00        |
| 09/12/2022 | 2030 On 04-May-23      | 12.57  | Put          | Bond Future | 455       | 0                             | 0         | 0                               | 350.00        |
| 09/12/2022 | 2030 On 03-August-23   |        |              | Bond Future | 10.76     | 87.6490                       | 87.5113   | 87.6490                         | 0.00          |
| 09/12/2022 | 2030 On 03-August-23   | 12.59  | Call         | Bond Future | 8167      | 8                             | 8         | 8                               | 0.00          |
| 09/12/2022 | 2030 On 03-August-23   | 11.36  | Call         | Bond Future | 4500      | 5                             | 4         | 5                               | 0.00          |
| 09/12/2022 | 2030 On 03-August-23   | 12.89  | Call         | Bond Future | 9125      | 9                             | 9         | 9                               | 0.00          |
| 09/12/2022 | 2030 On 03-August-23   | 11.34  | Call         | Bond Future | 4446      | 5                             | 4         | 5                               | 0.00          |
| 09/12/2022 | 2030 On 03-August-23   | 10.40  | Call         | Bond Future | 2289      | 2                             | 2         | 2                               | 1,012.00      |
| 09/12/2022 | 2030 On 03-August-23   | 10.65  | Call         | Bond Future | 2780      | 3                             | 3         | 3                               | 350.00        |
| 09/12/2022 | 2030 On 03-August-23   | 11.35  | Call         | Bond Future | 4473      | 5                             | 4         | 5                               | 0.00          |
| 09/12/2022 | 2030 On 03-August-23   | 11.36  | Put          | Bond Future | 2038      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | 2030 On 03-August-23   | 10.65  | Put          | Bond Future | 3261      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 03-August-23   | 11.34  | Put          | Bond Future | 2065      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | 2030 On 03-August-23   | 12.89  | Put          | Bond Future | 735       | 1                             | 1         | 1                               | 350.00        |
| 09/12/2022 | 2030 On 03-August-23   | 10.40  | Put          | Bond Future | 3836      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2030 On 03-August-23   | 12.59  | Put          | Bond Future | 897       | 1                             | 1         | 1                               | 1,012.00      |
| 09/12/2022 | 2030 On 03-August-23   | 11.35  | Put          | Bond Future | 2052      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | 2030 On 02-November-23 |        |              | Bond Future | 10.88     | 89.4951                       | 89.3543   | 89.4951                         | 0.00          |
| 09/12/2022 | 2030 On 02-November-23 | 10.82  | Call         | Bond Future | 3031      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 02-November-23 | 10.80  | Call         | Bond Future | 2988      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 02-November-23 | 10.81  | Call         | Bond Future | 3009      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 02-November-23 | 10.81  | Put          | Bond Future | 3276      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 02-November-23 | 10.80  | Put          | Bond Future | 3295      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 02-November-23 | 10.82  | Put          | Bond Future | 3256      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 01-February-24 |        |              | Bond Future | 11.02     | 87.2878                       | 87.1444   | 87.2878                         | 0.00          |
| 09/12/2022 | 2030 On 01-February-24 | 11.36  | Call         | Bond Future | 4100      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2030 On 01-February-24 | 11.35  | Call         | Bond Future | 4076      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2030 On 01-February-24 | 11.37  | Call         | Bond Future | 4123      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | 2030 On 01-February-24 | 11.37  | Put          | Bond Future | 2761      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 01-February-24 | 11.35  | Put          | Bond Future | 2791      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2030 On 01-February-24 | 11.36  | Put          | Bond Future | 2776      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 |        |              | Bond Future | 11.10     | 87.1180                       | 86.8154   | 87.1180                         | 111,968.00    |
| 09/12/2022 | 2032 On 02-February-23 | 9.31   | Call         | Bond Future | 3         | 0                             | 0         | 0                               | 454.00        |
| 09/12/2022 | 2032 On 02-February-23 | 12.75  | Call         | Bond Future | 7913      | 8                             | 8         | 8                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 | 11.84  | Call         | Bond Future | 4161      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 | 10.38  | Call         | Bond Future | 279       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 | 10.39  | Call         | Bond Future | 289       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 | 10.16  | Call         | Bond Future | 129       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 | 10.30  | Call         | Bond Future | 210       | 0                             | 0         | 0                               | 8,000.00      |
| 09/12/2022 | 2032 On 02-February-23 | 9.47   | Call         | Bond Future | 7         | 0                             | 0         | 0                               | 500.00        |
| 09/12/2022 | 2032 On 02-February-23 | 9.92   | Call         | Bond Future | 54        | 0                             | 0         | 0                               | 750.00        |
| 09/12/2022 | 2032 On 02-February-23 | 11.50  | Call         | Bond Future | 2892      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 | 11.69  | Call         | Bond Future | 3585      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 | 10.50  | Call         | Bond Future | 410       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 | 10.67  | Call         | Bond Future | 656       | 1                             | 1         | 1                               | 750.00        |
| 09/12/2022 | 2032 On 02-February-23 | 11.45  | Call         | Bond Future | 2718      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 | 10.40  | Call         | Bond Future | 299       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 | 10.22  | Call         | Bond Future | 158       | 0                             | 0         | 0                               | 500.00        |
| 09/12/2022 | 2032 On 02-February-23 | 10.22  | Put          | Bond Future | 4741      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 | 10.40  | Put          | Bond Future | 3917      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 | 11.45  | Put          | Bond Future | 976       | 1                             | 1         | 1                               | 8,000.00      |
| 09/12/2022 | 2032 On 02-February-23 | 10.67  | Put          | Bond Future | 2853      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 | 10.50  | Put          | Bond Future | 3498      | 3                             | 3         | 3                               | 454.00        |
| 09/12/2022 | 2032 On 02-February-23 | 11.69  | Put          | Bond Future | 679       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 | 11.50  | Put          | Bond Future | 906       | 1                             | 1         | 1                               | 8,000.00      |
| 09/12/2022 | 2032 On 02-February-23 | 9.92   | Put          | Bond Future | 6276      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 | 9.47   | Put          | Bond Future | 8764      | 8                             | 9         | 8                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 | 10.30  | Put          | Bond Future | 4363      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 | 10.16  | Put          | Bond Future | 5037      | 5                             | 5         | 5                               | 454.00        |
| 09/12/2022 | 2032 On 02-February-23 | 10.39  | Put          | Bond Future | 3960      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | 2032 On 02-February-23 | 10.38  | Put          | Bond Future | 4004      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2032 On 02-February-23 | 11.84  | Put          | Bond Future | 539       | 0                             | 1         | 0                               | 500.00        |
| 09/12/2022 | 2032 On 02-February-23 | 12.75  | Put          | Bond Future | 124       | 0                             | 0         | 0                               | 750.00        |
| 09/12/2022 | 2032 On 02-February-23 | 9.31   | Put          | Bond Future | 9684      | 9                             | 10        | 9                               | 0.00          |
| 09/12/2022 | 2032 On 04-May-23      |        |              | Bond Future | 11.23     | 84.6677                       | 84.3586   | 84.6677                         | 66,549.00     |
| 09/12/2022 | 2032 On 04-May-23      | 10.88  | Call         | Bond Future | 2169      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | 2032 On 04-May-23      | 10.62  | Call         | Bond Future | 1655      | 2                             | 2         | 2                               | 400.00        |
| 09/12/2022 | 2032 On 04-May-23      | 10.87  | Call         | Bond Future | 2147      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | 2032 On 04-May-23      | 10.89  | Call         | Bond Future | 2190      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | 2032 On 04-May-23      | 13.43  | Call         | Bond Future | 10413     | 11                            | 10        | 11                              | 0.00          |
| 09/12/2022 | 2032 On 04-May-23      | 11.37  | Call         | Bond Future | 3383      | 4                             | 3         | 4                               | 400.00        |
| 09/12/2022 | 2032 On 04-May-23      | 13.43  | Put          | Bond Future | 481       | 0                             | 0         | 0                               | 400.00        |
| 09/12/2022 | 2032 On 04-May-23      | 10.89  | Put          | Bond Future | 3891      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2032 On 04-May-23      | 10.87  | Put          | Bond Future | 3949      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2032 On 04-May-23      | 10.62  | Put          | Bond Future | 4733      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2032 On 04-May-23      | 10.88  | Put          | Bond Future | 3920      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2032 On 04-May-23      | 11.37  | Put          | Bond Future | 2706      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2032 On 03-August-23   |        |              | Bond Future | 11.35     | 86.4091                       | 86.0933   | 86.4091                         | 2,600.00      |
| 09/12/2022 | 2032 On 03-August-23   | 11.75  | Call         | Bond Future | 4741      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2032 On 03-August-23   | 11.76  | Call         | Bond Future | 4770      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2032 On 03-August-23   | 11.77  | Call         | Bond Future | 4799      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2032 On 03-August-23   | 11.90  | Call         | Bond Future | 5181      | 5                             | 5         | 5                               | 5,000.00      |
| 09/12/2022 | 2032 On 03-August-23   | 11.90  | Put          | Bond Future | 2613      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2032 On 03-August-23   | 11.77  | Put          | Bond Future | 2832      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2032 On 03-August-23   | 11.76  | Put          | Bond Future | 2849      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2032 On 03-August-23   | 11.75  | Put          | Bond Future | 2867      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2032 On 02-November-23 |        |              | Bond Future | 11.48     | 84.0673                       | 83.7448   | 84.0673                         | 0.00          |
| 09/12/2022 | 2032 On 02-November-23 | 11.23  | Call         | Bond Future | 3186      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2032 On 02-November-23 | 11.22  | Call         | Bond Future | 3163      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2032 On 02-November-23 | 11.24  | Call         | Bond Future | 3208      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2032 On 02-November-23 | 11.24  | Put          | Bond Future | 4321      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2032 On 02-November-23 | 11.22  | Put          | Bond Future | 4371      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2032 On 02-November-23 | 11.23  | Put          | Bond Future | 4346      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | 2032 On 01-February-24 |        |              | Bond Future | 11.62     | 85.7552                       | 85.4264   | 85.7552                         | 0.00          |
| 09/12/2022 | 2032 On 01-February-24 | 11.85  | Call         | Bond Future | 4588      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2032 On 01-February-24 | 11.84  | Call         | Bond Future | 4561      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2032 On 01-February-24 | 11.83  | Call         | Bond Future | 4535      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2032 On 01-February-24 | 11.83  | Put          | Bond Future | 3593      | 3                             | 4         | 3                               | 0.00          |
| 09/12/2022 | 2032 On 01-February-24 | 11.84  | Put          | Bond Future | 3574      | 3                             | 4         | 3                               | 0.00          |
| 09/12/2022 | 2032 On 01-February-24 | 11.85  | Put          | Bond Future | 3556      | 3                             | 4         | 3                               | 0.00          |
| 09/12/2022 | 2033 On 02-February-23 |        |              | Bond Future | 113.70    | 111.9433                      | 113.6966  | 111.9433                        | 7,312.00      |
| 09/12/2022 | 2033 On 04-May-23      |        |              | Bond Future | 114.57    | 112.7818                      | 114.5691  | 112.7818                        | 0.00          |
| 09/12/2022 | 2033 On 03-August-23   |        |              | Bond Future | 116.95    | 115.1259                      | 116.9500  | 115.1259                        | 0.00          |
| 09/12/2022 | 2033 On 02-November-23 |        |              | Bond Future | 118.01    | 116.1528                      | 118.0143  | 116.1528                        | 0.00          |
| 09/12/2022 | 2033 On 01-February-24 |        |              | Bond Future | 120.41    | 118.5136                      | 120.4133  | 118.5136                        | 0.00          |
| 09/12/2022 | 2037 On 02-February-23 |        |              | Bond Future | 11.74     | 78.6723                       | 78.1865   | 78.6723                         | 133,538.00    |
| 09/12/2022 | 2037 On 02-February-23 | 11.05  | Call         | Bond Future | 586       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | 2037 On 02-February-23 | 11.10  | Call         | Bond Future | 655       | 1                             | 1         | 1                               | 577.00        |
| 09/12/2022 | 2037 On 02-February-23 | 11.03  | Call         | Bond Future | 560       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | 2037 On 02-February-23 | 11.04  | Call         | Bond Future | 573       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | 2037 On 02-February-23 | 11.97  | Call         | Bond Future | 2811      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2037 On 02-February-23 | 11.04  | Put          | Bond Future | 4661      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | 2037 On 02-February-23 | 11.03  | Put          | Bond Future | 4709      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | 2037 On 02-February-23 | 11.10  | Put          | Bond Future | 4379      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2037 On 02-February-23 | 11.97  | Put          | Bond Future | 1502      | 1                             | 2         | 1                               | 577.00        |
| 09/12/2022 | 2037 On 02-February-23 | 11.05  | Put          | Bond Future | 4613      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | 2037 On 04-May-23      |        |              | Bond Future | 11.87     | 80.2175                       | 79.7216   | 80.2175                         | 0.00          |
| 09/12/2022 | 2037 On 04-May-23      | 13.73  | Call         | Bond Future | 10272     | 11                            | 10        | 11                              | 0.00          |
| 09/12/2022 | 2037 On 04-May-23      | 11.32  | Call         | Bond Future | 2136      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | 2037 On 04-May-23      | 11.78  | Call         | Bond Future | 3315      | 4                             | 3         | 4                               | 400.00        |
| 09/12/2022 | 2037 On 04-May-23      | 11.03  | Call         | Bond Future | 1548      | 2                             | 2         | 2                               | 400.00        |
| 09/12/2022 | 2037 On 04-May-23      | 11.94  | Call         | Bond Future | 3787      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2037 On 04-May-23      | 11.30  | Call         | Bond Future | 2091      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | 2037 On 04-May-23      | 10.95  | Call         | Bond Future | 1407      | 2                             | 1         | 2                               | 703.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | 2037 On 04-May-23      | 11.31  | Call         | Bond Future | 2113      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | 2037 On 04-May-23      | 11.31  | Put          | Bond Future | 5304      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2037 On 04-May-23      | 10.95  | Put          | Bond Future | 6761      | 6                             | 7         | 6                               | 0.00          |
| 09/12/2022 | 2037 On 04-May-23      | 11.30  | Put          | Bond Future | 5341      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2037 On 04-May-23      | 11.03  | Put          | Bond Future | 6414      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | 2037 On 04-May-23      | 13.73  | Put          | Bond Future | 877       | 1                             | 1         | 1                               | 400.00        |
| 09/12/2022 | 2037 On 04-May-23      | 11.78  | Put          | Bond Future | 3805      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2037 On 04-May-23      | 11.94  | Put          | Bond Future | 3387      | 3                             | 3         | 3                               | 703.00        |
| 09/12/2022 | 2037 On 04-May-23      | 11.32  | Put          | Bond Future | 5268      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2037 On 03-August-23   |        |              | Bond Future | 12.00     | 77.6091                       | 77.1027   | 77.6091                         | 0.00          |
| 09/12/2022 | 2037 On 03-August-23   | 12.14  | Call         | Bond Future | 4794      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2037 On 03-August-23   | 12.12  | Call         | Bond Future | 4733      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2037 On 03-August-23   | 12.13  | Call         | Bond Future | 4763      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2037 On 03-August-23   | 12.13  | Put          | Bond Future | 4034      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2037 On 03-August-23   | 12.12  | Put          | Bond Future | 4058      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2037 On 03-August-23   | 12.14  | Put          | Bond Future | 4010      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2037 On 02-November-23 |        |              | Bond Future | 12.11     | 79.2441                       | 78.7269   | 79.2441                         | 0.00          |
| 09/12/2022 | 2037 On 02-November-23 | 11.55  | Call         | Bond Future | 3174      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2037 On 02-November-23 | 11.56  | Call         | Bond Future | 3197      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2037 On 02-November-23 | 11.57  | Call         | Bond Future | 3221      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2037 On 02-November-23 | 11.55  | Put          | Bond Future | 6274      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | 2037 On 02-November-23 | 11.56  | Put          | Bond Future | 6241      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | 2037 On 02-November-23 | 11.57  | Put          | Bond Future | 6208      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | 2037 On 01-February-24 |        |              | Bond Future | 12.25     | 76.5801                       | 76.0526   | 76.5801                         | 0.00          |
| 09/12/2022 | 2037 On 01-February-24 | 12.31  | Call         | Bond Future | 5055      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2037 On 01-February-24 | 12.32  | Call         | Bond Future | 5084      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2037 On 01-February-24 | 12.33  | Call         | Bond Future | 5112      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2037 On 01-February-24 | 12.33  | Put          | Bond Future | 4703      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | 2037 On 01-February-24 | 12.32  | Put          | Bond Future | 4727      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | 2037 On 01-February-24 | 12.31  | Put          | Bond Future | 4751      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2038 On 02-February-23 |        |              | Bond Future | 124.54    | 122.8936                      | 124.5448  | 122.8936                        | 4,193.00      |
| 09/12/2022 | 2038 On 04-May-23      |        |              | Bond Future | 127.02    | 125.3360                      | 127.0189  | 125.3360                        | 1,583.00      |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | 2038 On 03-August-23   |        |              | Bond Future | 127.69    | 125.9766                      | 127.6930  | 125.9766                        | 0.00          |
| 09/12/2022 | 2038 On 02-November-23 |        |              | Bond Future | 130.41    | 128.6561                      | 130.4087  | 128.6561                        | 0.00          |
| 09/12/2022 | 2038 On 01-February-24 |        |              | Bond Future | 131.05    | 129.2604                      | 131.0466  | 129.2604                        | 0.00          |
| 09/12/2022 | 2040 On 02-February-23 |        |              | Bond Future | 11.81     | 80.3956                       | 79.7478   | 80.3956                         | 131,578.00    |
| 09/12/2022 | 2040 On 02-February-23 | 10.18  | Call         | Bond Future | 45        | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | 2040 On 02-February-23 | 10.21  | Call         | Bond Future | 50        | 0                             | 0         | 0                               | 388.00        |
| 09/12/2022 | 2040 On 02-February-23 | 12.07  | Call         | Bond Future | 3130      | 4                             | 3         | 4                               | 0.00          |
| 09/12/2022 | 2040 On 02-February-23 | 11.10  | Call         | Bond Future | 607       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | 2040 On 02-February-23 | 11.11  | Call         | Bond Future | 621       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | 2040 On 02-February-23 | 10.93  | Call         | Bond Future | 402       | 1                             | 0         | 1                               | 0.00          |
| 09/12/2022 | 2040 On 02-February-23 | 12.24  | Call         | Bond Future | 3786      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2040 On 02-February-23 | 12.27  | Call         | Bond Future | 3907      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2040 On 02-February-23 | 11.12  | Call         | Bond Future | 635       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | 2040 On 02-February-23 | 11.19  | Call         | Bond Future | 741       | 1                             | 1         | 1                               | 563.00        |
| 09/12/2022 | 2040 On 02-February-23 | 10.96  | Call         | Bond Future | 434       | 1                             | 0         | 1                               | 388.00        |
| 09/12/2022 | 2040 On 02-February-23 | 10.96  | Put          | Bond Future | 5894      | 5                             | 6         | 5                               | 0.00          |
| 09/12/2022 | 2040 On 02-February-23 | 11.19  | Put          | Bond Future | 4672      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | 2040 On 02-February-23 | 12.07  | Put          | Bond Future | 1593      | 1                             | 2         | 1                               | 563.00        |
| 09/12/2022 | 2040 On 02-February-23 | 11.12  | Put          | Bond Future | 5027      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2040 On 02-February-23 | 12.27  | Put          | Bond Future | 1206      | 1                             | 1         | 1                               | 388.00        |
| 09/12/2022 | 2040 On 02-February-23 | 12.24  | Put          | Bond Future | 1258      | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | 2040 On 02-February-23 | 11.11  | Put          | Bond Future | 5079      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2040 On 02-February-23 | 11.10  | Put          | Bond Future | 5131      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2040 On 02-February-23 | 10.21  | Put          | Bond Future | 10806     | 10                            | 11        | 10                              | 0.00          |
| 09/12/2022 | 2040 On 02-February-23 | 10.93  | Put          | Bond Future | 6064      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | 2040 On 02-February-23 | 10.18  | Put          | Bond Future | 11023     | 10                            | 11        | 10                              | 0.00          |
| 09/12/2022 | 2040 On 04-May-23      |        |              | Bond Future | 11.94     | 81.9747                       | 81.3136   | 81.9747                         | 300.00        |
| 09/12/2022 | 2040 On 04-May-23      | 13.45  | Call         | Bond Future | 9469      | 10                            | 9         | 10                              | 0.00          |
| 09/12/2022 | 2040 On 04-May-23      | 11.48  | Call         | Bond Future | 2481      | 3                             | 2         | 3                               | 486.00        |
| 09/12/2022 | 2040 On 04-May-23      | 12.05  | Call         | Bond Future | 4152      | 5                             | 4         | 5                               | 0.00          |
| 09/12/2022 | 2040 On 04-May-23      | 11.41  | Call         | Bond Future | 2310      | 3                             | 2         | 3                               | 0.00          |
| 09/12/2022 | 2040 On 04-May-23      | 11.42  | Call         | Bond Future | 2334      | 3                             | 2         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | 2040 On 04-May-23      | 10.73  | Call         | Bond Future | 1054      | 1                             | 1         | 1                               | 486.00        |
| 09/12/2022 | 2040 On 04-May-23      | 10.92  | Call         | Bond Future | 1322      | 2                             | 1         | 2                               | 388.00        |
| 09/12/2022 | 2040 On 04-May-23      | 11.03  | Call         | Bond Future | 1504      | 2                             | 2         | 2                               | 684.00        |
| 09/12/2022 | 2040 On 04-May-23      | 10.17  | Call         | Bond Future | 494       | 1                             | 0         | 1                               | 388.00        |
| 09/12/2022 | 2040 On 04-May-23      | 11.43  | Call         | Bond Future | 2358      | 3                             | 2         | 3                               | 0.00          |
| 09/12/2022 | 2040 On 04-May-23      | 12.78  | Call         | Bond Future | 6794      | 7                             | 7         | 7                               | 0.00          |
| 09/12/2022 | 2040 On 04-May-23      | 12.78  | Put          | Bond Future | 2028      | 2                             | 2         | 2                               | 388.00        |
| 09/12/2022 | 2040 On 04-May-23      | 11.43  | Put          | Bond Future | 5502      | 5                             | 6         | 5                               | 0.00          |
| 09/12/2022 | 2040 On 04-May-23      | 10.73  | Put          | Bond Future | 8830      | 8                             | 9         | 8                               | 0.00          |
| 09/12/2022 | 2040 On 04-May-23      | 13.45  | Put          | Bond Future | 1219      | 1                             | 1         | 1                               | 486.00        |
| 09/12/2022 | 2040 On 04-May-23      | 12.05  | Put          | Bond Future | 3505      | 3                             | 4         | 3                               | 684.00        |
| 09/12/2022 | 2040 On 04-May-23      | 10.17  | Put          | Bond Future | 12273     | 12                            | 12        | 12                              | 0.00          |
| 09/12/2022 | 2040 On 04-May-23      | 11.03  | Put          | Bond Future | 7246      | 7                             | 7         | 7                               | 0.00          |
| 09/12/2022 | 2040 On 04-May-23      | 10.92  | Put          | Bond Future | 7802      | 7                             | 8         | 7                               | 0.00          |
| 09/12/2022 | 2040 On 04-May-23      | 11.42  | Put          | Bond Future | 5541      | 5                             | 6         | 5                               | 0.00          |
| 09/12/2022 | 2040 On 04-May-23      | 11.41  | Put          | Bond Future | 5581      | 5                             | 6         | 5                               | 0.00          |
| 09/12/2022 | 2040 On 04-May-23      | 11.48  | Put          | Bond Future | 5308      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2040 On 03-August-23   |        |              | Bond Future | 12.06     | 79.1520                       | 78.4770   | 79.1520                         | 0.00          |
| 09/12/2022 | 2040 On 03-August-23   | 12.21  | Call         | Bond Future | 5207      | 6                             | 5         | 6                               | 0.00          |
| 09/12/2022 | 2040 On 03-August-23   | 12.22  | Call         | Bond Future | 5239      | 6                             | 5         | 6                               | 0.00          |
| 09/12/2022 | 2040 On 03-August-23   | 12.23  | Call         | Bond Future | 5271      | 6                             | 5         | 6                               | 0.00          |
| 09/12/2022 | 2040 On 03-August-23   | 12.23  | Put          | Bond Future | 4309      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2040 On 03-August-23   | 12.22  | Put          | Bond Future | 4334      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2040 On 03-August-23   | 12.21  | Put          | Bond Future | 4359      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2040 On 02-November-23 |        |              | Bond Future | 12.18     | 80.8196                       | 80.1302   | 80.8196                         | 0.00          |
| 09/12/2022 | 2040 On 02-November-23 | 11.60  | Call         | Bond Future | 3441      | 4                             | 3         | 4                               | 0.00          |
| 09/12/2022 | 2040 On 02-November-23 | 11.59  | Call         | Bond Future | 3416      | 4                             | 3         | 4                               | 0.00          |
| 09/12/2022 | 2040 On 02-November-23 | 11.58  | Call         | Bond Future | 3392      | 4                             | 3         | 4                               | 0.00          |
| 09/12/2022 | 2040 On 02-November-23 | 11.58  | Put          | Bond Future | 6955      | 7                             | 7         | 7                               | 0.00          |
| 09/12/2022 | 2040 On 02-November-23 | 11.60  | Put          | Bond Future | 6881      | 6                             | 7         | 6                               | 0.00          |
| 09/12/2022 | 2040 On 02-November-23 | 11.59  | Put          | Bond Future | 6918      | 7                             | 7         | 7                               | 0.00          |
| 09/12/2022 | 2040 On 01-February-24 |        |              | Bond Future | 12.31     | 77.9368                       | 77.2337   | 77.9368                         | 0.00          |
| 09/12/2022 | 2040 On 01-February-24 | 12.35  | Call         | Bond Future | 5529      | 6                             | 6         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | 2040 On 01-February-24 | 12.33  | Call         | Bond Future | 5468      | 6                             | 5         | 6                               | 0.00          |
| 09/12/2022 | 2040 On 01-February-24 | 12.34  | Call         | Bond Future | 5498      | 6                             | 5         | 6                               | 0.00          |
| 09/12/2022 | 2040 On 01-February-24 | 12.34  | Put          | Bond Future | 5334      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2040 On 01-February-24 | 12.33  | Put          | Bond Future | 5361      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2040 On 01-February-24 | 12.35  | Put          | Bond Future | 5308      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2044 On 02-February-23 |        |              | Bond Future | 11.76     | 77.5125                       | 76.8815   | 77.5125                         | 83,188.00     |
| 09/12/2022 | 2044 On 02-February-23 | 10.75  | Call         | Bond Future | 279       | 0                             | 0         | 0                               | 2,500.00      |
| 09/12/2022 | 2044 On 02-February-23 | 11.75  | Call         | Bond Future | 2231      | 3                             | 2         | 3                               | 0.00          |
| 09/12/2022 | 2044 On 02-February-23 | 11.16  | Call         | Bond Future | 777       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | 2044 On 02-February-23 | 11.20  | Call         | Bond Future | 846       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | 2044 On 02-February-23 | 11.00  | Call         | Bond Future | 539       | 1                             | 1         | 1                               | 2,500.00      |
| 09/12/2022 | 2044 On 02-February-23 | 10.30  | Call         | Bond Future | 76        | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | 2044 On 02-February-23 | 11.90  | Call         | Bond Future | 2740      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2044 On 02-February-23 | 12.00  | Call         | Bond Future | 3104      | 4                             | 3         | 4                               | 0.00          |
| 09/12/2022 | 2044 On 02-February-23 | 11.70  | Call         | Bond Future | 2073      | 2                             | 2         | 2                               | 1,700.00      |
| 09/12/2022 | 2044 On 02-February-23 | 11.10  | Call         | Bond Future | 681       | 1                             | 1         | 1                               | 1,700.00      |
| 09/12/2022 | 2044 On 02-February-23 | 11.14  | Call         | Bond Future | 744       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | 2044 On 02-February-23 | 11.15  | Call         | Bond Future | 760       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | 2044 On 02-February-23 | 11.15  | Put          | Bond Future | 4729      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | 2044 On 02-February-23 | 11.14  | Put          | Bond Future | 4780      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | 2044 On 02-February-23 | 11.70  | Put          | Bond Future | 2463      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | 2044 On 02-February-23 | 11.20  | Put          | Bond Future | 4478      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2044 On 02-February-23 | 12.00  | Put          | Bond Future | 1653      | 1                             | 2         | 1                               | 4,000.00      |
| 09/12/2022 | 2044 On 02-February-23 | 11.90  | Put          | Bond Future | 1894      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | 2044 On 02-February-23 | 10.30  | Put          | Bond Future | 10141     | 10                            | 10        | 10                              | 0.00          |
| 09/12/2022 | 2044 On 02-February-23 | 11.00  | Put          | Bond Future | 5531      | 5                             | 6         | 5                               | 0.00          |
| 09/12/2022 | 2044 On 02-February-23 | 11.75  | Put          | Bond Future | 2309      | 2                             | 2         | 2                               | 2,500.00      |
| 09/12/2022 | 2044 On 02-February-23 | 11.10  | Put          | Bond Future | 4988      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2044 On 02-February-23 | 11.16  | Put          | Bond Future | 4678      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | 2044 On 02-February-23 | 10.75  | Put          | Bond Future | 7026      | 6                             | 7         | 6                               | 0.00          |
| 09/12/2022 | 2044 On 04-May-23      |        |              | Bond Future | 11.88     | 79.0350                       | 78.3911   | 79.0350                         | 0.00          |
| 09/12/2022 | 2044 On 04-May-23      | 11.75  | Call         | Bond Future | 3521      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | 2044 On 04-May-23      | 12.00  | Call         | Bond Future | 4328      | 5                             | 4         | 5                               | 0.00          |
| 09/12/2022 | 2044 On 04-May-23      | 12.25  | Call         | Bond Future | 5200      | 6                             | 5         | 6                               | 0.00          |
| 09/12/2022 | 2044 On 04-May-23      | 11.43  | Call         | Bond Future | 2604      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2044 On 04-May-23      | 11.42  | Call         | Bond Future | 2577      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2044 On 04-May-23      | 11.41  | Call         | Bond Future | 2551      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | 2044 On 04-May-23      | 11.41  | Put          | Bond Future | 5523      | 5                             | 6         | 5                               | 0.00          |
| 09/12/2022 | 2044 On 04-May-23      | 11.42  | Put          | Bond Future | 5484      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2044 On 04-May-23      | 11.75  | Put          | Bond Future | 4330      | 4                             | 4         | 4                               | 4,115.00      |
| 09/12/2022 | 2044 On 04-May-23      | 11.43  | Put          | Bond Future | 5445      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | 2044 On 04-May-23      | 12.25  | Put          | Bond Future | 3004      | 3                             | 3         | 3                               | 1,500.00      |
| 09/12/2022 | 2044 On 04-May-23      | 12.00  | Put          | Bond Future | 3610      | 3                             | 4         | 3                               | 4,115.00      |
| 09/12/2022 | 2044 On 03-August-23   |        |              | Bond Future | 12.00     | 76.2771                       | 75.6197   | 76.2771                         | 0.00          |
| 09/12/2022 | 2044 On 03-August-23   | 12.17  | Call         | Bond Future | 5380      | 6                             | 5         | 6                               | 0.00          |
| 09/12/2022 | 2044 On 03-August-23   | 12.15  | Call         | Bond Future | 5314      | 6                             | 5         | 6                               | 0.00          |
| 09/12/2022 | 2044 On 03-August-23   | 12.16  | Call         | Bond Future | 5347      | 6                             | 5         | 6                               | 0.00          |
| 09/12/2022 | 2044 On 03-August-23   | 12.16  | Put          | Bond Future | 4370      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2044 On 03-August-23   | 12.15  | Put          | Bond Future | 4396      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2044 On 03-August-23   | 12.17  | Put          | Bond Future | 4344      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2044 On 02-November-23 |        |              | Bond Future | 12.10     | 77.8841                       | 77.2127   | 77.8841                         | 0.00          |
| 09/12/2022 | 2044 On 02-November-23 | 11.55  | Call         | Bond Future | 3755      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2044 On 02-November-23 | 11.56  | Call         | Bond Future | 3782      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2044 On 02-November-23 | 11.57  | Call         | Bond Future | 3808      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | 2044 On 02-November-23 | 11.57  | Put          | Bond Future | 7049      | 7                             | 7         | 7                               | 0.00          |
| 09/12/2022 | 2044 On 02-November-23 | 11.56  | Put          | Bond Future | 7087      | 7                             | 7         | 7                               | 0.00          |
| 09/12/2022 | 2044 On 02-November-23 | 11.55  | Put          | Bond Future | 7124      | 7                             | 7         | 7                               | 0.00          |
| 09/12/2022 | 2044 On 01-February-24 |        |              | Bond Future | 12.22     | 75.0675                       | 74.3827   | 75.0675                         | 0.00          |
| 09/12/2022 | 2044 On 01-February-24 | 12.27  | Call         | Bond Future | 5843      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | 2044 On 01-February-24 | 12.28  | Call         | Bond Future | 5874      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | 2044 On 01-February-24 | 12.29  | Call         | Bond Future | 5906      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | 2044 On 01-February-24 | 12.29  | Put          | Bond Future | 5516      | 5                             | 6         | 5                               | 0.00          |
| 09/12/2022 | 2044 On 01-February-24 | 12.28  | Put          | Bond Future | 5542      | 5                             | 6         | 5                               | 0.00          |
| 09/12/2022 | 2044 On 01-February-24 | 12.27  | Put          | Bond Future | 5569      | 5                             | 6         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | 2046 On 02-February-23 |        |              | Bond Future        | 110.89    | 109.1513                      | 110.8901  | 109.1513                        | 13,685.00     |
| 09/12/2022 | 2046 On 04-May-23      |        |              | Bond Future        | 111.06    | 109.2854                      | 111.0579  | 109.2854                        | 4,935.00      |
| 09/12/2022 | 2046 On 03-August-23   |        |              | Bond Future        | 113.37    | 111.5574                      | 113.3662  | 111.5574                        | 0.00          |
| 09/12/2022 | 2046 On 02-November-23 |        |              | Bond Future        | 113.69    | 111.8394                      | 113.6851  | 111.8394                        | 0.00          |
| 09/12/2022 | 2046 On 01-February-24 |        |              | Bond Future        | 116.00    | 114.1117                      | 115.9952  | 114.1117                        | 0.00          |
| 09/12/2022 | 2050 On 02-February-23 |        |              | Bond Future        | 108.47    | 108.4794                      | 108.4750  | 108.4794                        | 10,717.00     |
| 09/12/2022 | 2050 On 04-May-23      |        |              | Bond Future        | 110.63    | 110.6349                      | 110.6297  | 110.6349                        | 3,359.00      |
| 09/12/2022 | 2050 On 03-August-23   |        |              | Bond Future        | 110.74    | 110.7497                      | 110.7430  | 110.7497                        | 0.00          |
| 09/12/2022 | 2050 On 02-November-23 |        |              | Bond Future        | 113.10    | 113.1052                      | 113.0982  | 113.1052                        | 0.00          |
| 09/12/2022 | 2050 On 01-February-24 |        |              | Bond Future        | 113.15    | 113.1636                      | 113.1543  | 113.1636                        | 0.00          |
| 09/12/2022 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | AL37 On 02-February-23 |        |              | Index Future       | 850.72    | 852.1440                      | 850.7220  | 852.1440                        | 0.00          |
| 09/12/2022 | AL37 On 04-May-23      |        |              | Index Future       | 867.41    | 868.8670                      | 867.4120  | 868.8670                        | 0.00          |
| 09/12/2022 | AL37 On 03-August-23   |        |              | Index Future       | 885.23    | 886.7200                      | 885.2320  | 886.7200                        | 0.00          |
| 09/12/2022 | AL37 On 02-November-23 |        |              | Index Future       | 903.86    | 905.3750                      | 903.8550  | 905.3750                        | 0.00          |
| 09/12/2022 | AL37 On 01-February-24 |        |              | Index Future       | 922.04    | 923.5910                      | 922.0410  | 923.5910                        | 0.00          |
| 09/12/2022 | AL7T On 02-February-23 |        |              | Index Future       | 975.15    | 977.5090                      | 975.1480  | 977.5090                        | 0.00          |
| 09/12/2022 | AL7T On 04-May-23      |        |              | Index Future       | 994.28    | 996.6930                      | 994.2790  | 996.6930                        | 0.00          |
| 09/12/2022 | AL7T On 03-August-23   |        |              | Index Future       | 1014.71   | 1017.1730                     | 1014.7050 | 1017.1730                       | 0.00          |
| 09/12/2022 | AL7T On 02-November-23 |        |              | Index Future       | 1036.05   | 1038.5720                     | 1036.0520 | 1038.5720                       | 0.00          |
| 09/12/2022 | AL7T On 01-February-24 |        |              | Index Future       | 1056.90   | 1059.4680                     | 1056.8980 | 1059.4680                       | 0.00          |
| 09/12/2022 | ALBI On 02-February-23 |        |              | Index Future       | 852.22    | 856.1040                      | 852.2230  | 856.1040                        | 111.00        |
| 09/12/2022 | ALBI On 04-May-23      |        |              | Index Future       | 868.94    | 872.9050                      | 868.9430  | 872.9050                        | 0.00          |
| 09/12/2022 | ALBI On 03-August-23   |        |              | Index Future       | 886.80    | 890.8410                      | 886.7950  | 890.8410                        | 0.00          |
| 09/12/2022 | ALBI On 02-November-23 |        |              | Index Future       | 905.45    | 909.5830                      | 905.4500  | 909.5830                        | 0.00          |
| 09/12/2022 | ALBI On 01-February-24 |        |              | Index Future       | 923.67    | 927.8830                      | 923.6690  | 927.8830                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 09/12/2022 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C214 On 28-February-41 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/12/2022 | ES33 On 02-February-23  |        |              | Bond Future        | 12.53     | 74.3261                       | 73.9357   | 74.3261                         | 350.00        |
| 09/12/2022 | ES33 On 04-May-23       |        |              | Bond Future        | 12.70     | 72.0086                       | 71.6100   | 72.0086                         | 0.00          |
| 09/12/2022 | ES33 On 03-August-23    |        |              | Bond Future        | 12.86     | 73.5062                       | 73.0991   | 73.5062                         | 0.00          |
| 09/12/2022 | ES33 On 02-November-23  |        |              | Bond Future        | 13.03     | 71.2743                       | 70.8583   | 71.2743                         | 0.00          |
| 09/12/2022 | ES33 On 01-February-24  |        |              | Bond Future        | 13.23     | 72.7204                       | 72.2962   | 72.7204                         | 0.00          |
| 09/12/2022 | ES42 On 02-February-23  |        |              | Bond Future        | 12.74     | 72.8093                       | 72.2436   | 72.8093                         | 4,195.00      |
| 09/12/2022 | ES42 On 04-May-23       |        |              | Bond Future        | 12.90     | 69.9932                       | 69.4157   | 69.9932                         | 0.00          |
| 09/12/2022 | ES42 On 03-August-23    |        |              | Bond Future        | 13.04     | 71.4498                       | 70.8601   | 71.4498                         | 0.00          |
| 09/12/2022 | ES42 On 02-November-23  |        |              | Bond Future        | 13.19     | 68.7073                       | 68.1049   | 68.7073                         | 0.00          |
| 09/12/2022 | ES42 On 01-February-24  |        |              | Bond Future        | 13.35     | 70.1001                       | 69.4857   | 70.1001                         | 0.00          |
| 09/12/2022 | GOVI On 02-February-23  |        |              | GOVI               | 840.19    | 843.9560                      | 840.1850  | 843.9560                        | 848.00        |
| 09/12/2022 | GOVI On 02-February-23  | 850.84 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | GOVI On 02-February-23  | 850.82 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | GOVI On 02-February-23  | 850.83 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | GOVI On 02-February-23  | 850.83 | Put          | GOVI               | 106450    | 7                             | 11        | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product    | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | GOVI On 02-February-23 | 850.82 | Put          | GOVI       | 106350    | 7                             | 11        | 7                               | 0.00          |
| 09/12/2022 | GOVI On 02-February-23 | 850.84 | Put          | GOVI       | 106550    | 7                             | 11        | 7                               | 0.00          |
| 09/12/2022 | GOVI On 04-May-23      |        |              | GOVI       | 856.67    | 860.5190                      | 856.6690  | 860.5190                        | 0.00          |
| 09/12/2022 | GOVI On 04-May-23      | 852.88 | Call         | GOVI       | 37890     | 8                             | 4         | 8                               | 0.00          |
| 09/12/2022 | GOVI On 04-May-23      | 852.86 | Call         | GOVI       | 38090     | 8                             | 4         | 8                               | 0.00          |
| 09/12/2022 | GOVI On 04-May-23      | 852.87 | Call         | GOVI       | 37990     | 8                             | 4         | 8                               | 0.00          |
| 09/12/2022 | GOVI On 04-May-23      | 852.87 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | GOVI On 04-May-23      | 852.86 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | GOVI On 04-May-23      | 852.88 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | GOVI On 03-August-23   |        |              | GOVI       | 874.27    | 878.2000                      | 874.2680  | 878.2000                        | 0.00          |
| 09/12/2022 | GOVI On 03-August-23   | 837.23 | Call         | GOVI       | 370380    | 41                            | 37        | 41                              | 0.00          |
| 09/12/2022 | GOVI On 03-August-23   | 837.22 | Call         | GOVI       | 370480    | 41                            | 37        | 41                              | 0.00          |
| 09/12/2022 | GOVI On 03-August-23   | 837.21 | Call         | GOVI       | 370580    | 41                            | 37        | 41                              | 0.00          |
| 09/12/2022 | GOVI On 03-August-23   | 837.22 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | GOVI On 03-August-23   | 837.21 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | GOVI On 03-August-23   | 837.23 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | GOVI On 02-November-23 |        |              | GOVI       | 892.66    | 896.6760                      | 892.6600  | 896.6760                        | 0.00          |
| 09/12/2022 | GOVI On 02-November-23 | 885.80 | Call         | GOVI       | 68600     | 11                            | 7         | 11                              | 0.00          |
| 09/12/2022 | GOVI On 02-November-23 | 885.81 | Call         | GOVI       | 68500     | 11                            | 7         | 11                              | 0.00          |
| 09/12/2022 | GOVI On 02-November-23 | 885.82 | Call         | GOVI       | 68400     | 11                            | 7         | 11                              | 0.00          |
| 09/12/2022 | GOVI On 02-November-23 | 885.81 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | GOVI On 02-November-23 | 885.82 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | GOVI On 02-November-23 | 885.80 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | GOVI On 01-February-24 |        |              | GOVI       | 910.62    | 914.7170                      | 910.6210  | 914.7170                        | 0.00          |
| 09/12/2022 | GOVI On 01-February-24 | 879.98 | Call         | GOVI       | 306410    | 35                            | 31        | 35                              | 0.00          |
| 09/12/2022 | GOVI On 01-February-24 | 879.99 | Call         | GOVI       | 306310    | 35                            | 31        | 35                              | 0.00          |
| 09/12/2022 | GOVI On 01-February-24 | 880.00 | Call         | GOVI       | 306210    | 35                            | 31        | 35                              | 0.00          |
| 09/12/2022 | GOVI On 01-February-24 | 880.00 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | GOVI On 01-February-24 | 879.99 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | GOVI On 01-February-24 | 879.98 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | GVIX On 01-January-29  |        |              | LIVE INDEX | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | IGOV On 02-February-23  |        |              | Index Future           | 315.42    | 312.7860                      | 315.4220  | 312.7860                        | 671.00        |
| 09/12/2022 | IGOV On 04-May-23       |        |              | Index Future           | 321.69    | 319.0010                      | 321.6870  | 319.0010                        | 16.00         |
| 09/12/2022 | IGOV On 03-August-23    |        |              | Index Future           | 328.37    | 325.6300                      | 328.3710  | 325.6300                        | 0.00          |
| 09/12/2022 | IGOV On 02-November-23  |        |              | Index Future           | 335.35    | 332.5540                      | 335.3520  | 332.5540                        | 0.00          |
| 09/12/2022 | IGOV On 01-February-24  |        |              | Index Future           | 342.17    | 339.3160                      | 342.1720  | 339.3160                        | 0.00          |
| 09/12/2022 | IS05 On 20-December-22  |        |              | Interest Rate Swap     | 94.06     | 94.0600                       | 94.0600   | 94.0600                         | 0.00          |
| 09/12/2022 | IS05 On 22-March-23     |        |              | Interest Rate Swap     | 86.54     | 86.5400                       | 86.5400   | 86.5400                         | 0.00          |
| 09/12/2022 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 92.17     | 92.1700                       | 92.1700   | 92.1700                         | 0.00          |
| 09/12/2022 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 09/12/2022 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 09/12/2022 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 09/12/2022 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 09/12/2022 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 09/12/2022 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 09/12/2022 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 09/12/2022 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 09/12/2022 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 09/12/2022 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 09/12/2022 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 09/12/2022 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 09/12/2022 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 09/12/2022 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 09/12/2022 | JBAF On 21-December-22  |        |              | Jibar Tradeable Future | 7.24      | 92.7650                       | 92.7650   | 92.7650                         | 68.00         |
| 09/12/2022 | JBAF On 18-January-23   |        |              | Jibar Tradeable Future | 7.29      | 92.7250                       | 92.7150   | 92.7250                         | 0.00          |
| 09/12/2022 | JBAF On 15-February-23  |        |              | Jibar Tradeable Future | 7.72      | 92.3200                       | 92.2800   | 92.3200                         | 0.00          |
| 09/12/2022 | JBAF On 15-March-23     |        |              | Jibar Tradeable Future | 7.75      | 92.2950                       | 92.2550   | 92.2950                         | 0.00          |
| 09/12/2022 | JBAF On 19-April-23     |        |              | Jibar Tradeable Future | 7.88      | 92.1500                       | 92.1200   | 92.1500                         | 0.00          |
| 09/12/2022 | JBAF On 17-May-23       |        |              | Jibar Tradeable Future | 7.90      | 92.1300                       | 92.1000   | 92.1300                         | 0.00          |
| 09/12/2022 | JBAF On 21-June-23      |        |              | Jibar Tradeable Future | 7.94      | 92.0800                       | 92.0600   | 92.0800                         | 0.00          |
| 09/12/2022 | JBAF On 20-September-23 |        |              | Jibar Tradeable Future | 7.95      | 92.0850                       | 92.0550   | 92.0850                         | 75.00         |

| 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 7.93      | 92.1150                       | 92.0750   | 92.1150                         | 272.00        |
| 09/12/2022 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 7.90      | 92.1400                       | 92.1000   | 92.1400                         | 0.00          |
| 09/12/2022 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 7.89      | 92.1600                       | 92.1100   | 92.1600                         | 0.00          |
| 09/12/2022 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 7.89      | 92.1550                       | 92.1150   | 92.1550                         | 0.00          |
| 09/12/2022 | R035 On 02-February-23  |        |              | Bond Future            | 11.56     | 87.0905                       | 86.6668   | 87.0905                         | 145,634.00    |
| 09/12/2022 | R035 On 02-February-23  | 11.98  | Call         | Bond Future            | 3448      | 4                             | 3         | 4                               | 0.00          |
| 09/12/2022 | R035 On 02-February-23  | 13.22  | Call         | Bond Future            | 8765      | 9                             | 9         | 9                               | 0.00          |
| 09/12/2022 | R035 On 02-February-23  | 11.05  | Call         | Bond Future            | 838       | 1                             | 1         | 1                               | 976.00        |
| 09/12/2022 | R035 On 02-February-23  | 11.06  | Call         | Bond Future            | 856       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R035 On 02-February-23  | 10.86  | Call         | Bond Future            | 555       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R035 On 02-February-23  | 10.87  | Call         | Bond Future            | 568       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R035 On 02-February-23  | 10.30  | Call         | Bond Future            | 126       | 0                             | 0         | 0                               | 976.00        |
| 09/12/2022 | R035 On 02-February-23  | 10.64  | Call         | Bond Future            | 322       | 0                             | 0         | 0                               | 388.00        |
| 09/12/2022 | R035 On 02-February-23  | 9.81   | Call         | Bond Future            | 26        | 0                             | 0         | 0                               | 582.00        |
| 09/12/2022 | R035 On 02-February-23  | 9.85   | Call         | Bond Future            | 30        | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | R035 On 02-February-23  | 9.89   | Call         | Bond Future            | 35        | 0                             | 0         | 0                               | 388.00        |
| 09/12/2022 | R035 On 02-February-23  | 11.94  | Call         | Bond Future            | 3300      | 4                             | 3         | 4                               | 0.00          |
| 09/12/2022 | R035 On 02-February-23  | 10.88  | Call         | Bond Future            | 581       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R035 On 02-February-23  | 10.60  | Call         | Bond Future            | 289       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | R035 On 02-February-23  | 10.66  | Call         | Bond Future            | 339       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | R035 On 02-February-23  | 10.66  | Put          | Bond Future            | 5625      | 5                             | 6         | 5                               | 582.00        |
| 09/12/2022 | R035 On 02-February-23  | 10.30  | Put          | Bond Future            | 7656      | 7                             | 8         | 7                               | 0.00          |
| 09/12/2022 | R035 On 02-February-23  | 10.60  | Put          | Bond Future            | 5943      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | R035 On 02-February-23  | 10.64  | Put          | Bond Future            | 5730      | 5                             | 6         | 5                               | 0.00          |
| 09/12/2022 | R035 On 02-February-23  | 10.88  | Put          | Bond Future            | 4533      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | R035 On 02-February-23  | 13.22  | Put          | Bond Future            | 160       | 0                             | 0         | 0                               | 976.00        |
| 09/12/2022 | R035 On 02-February-23  | 9.89   | Put          | Bond Future            | 10221     | 10                            | 10        | 10                              | 0.00          |
| 09/12/2022 | R035 On 02-February-23  | 9.81   | Put          | Bond Future            | 10743     | 10                            | 11        | 10                              | 0.00          |
| 09/12/2022 | R035 On 02-February-23  | 10.87  | Put          | Bond Future            | 4580      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | R035 On 02-February-23  | 10.86  | Put          | Bond Future            | 4627      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | R035 On 02-February-23  | 11.06  | Put          | Bond Future            | 3738      | 3                             | 4         | 3                               | 582.00        |
| 09/12/2022 | R035 On 02-February-23  | 11.05  | Put          | Bond Future            | 3779      | 3                             | 4         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | R035 On 02-February-23 | 11.98  | Put          | Bond Future | 1145      | 1                             | 1         | 1                               | 388.00        |
| 09/12/2022 | R035 On 02-February-23 | 9.85   | Put          | Bond Future | 10481     | 10                            | 10        | 10                              | 0.00          |
| 09/12/2022 | R035 On 02-February-23 | 11.94  | Put          | Bond Future | 1212      | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R035 On 04-May-23      |        |              | Bond Future | 11.69     | 84.2963                       | 83.8637   | 84.2963                         | 104,314.00    |
| 09/12/2022 | R035 On 04-May-23      | 11.22  | Call         | Bond Future | 2211      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R035 On 04-May-23      | 9.85   | Call         | Bond Future | 399       | 0                             | 0         | 0                               | 388.00        |
| 09/12/2022 | R035 On 04-May-23      | 10.42  | Call         | Bond Future | 874       | 1                             | 1         | 1                               | 491.00        |
| 09/12/2022 | R035 On 04-May-23      | 12.46  | Call         | Bond Future | 5992      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | R035 On 04-May-23      | 13.18  | Call         | Bond Future | 8722      | 9                             | 9         | 9                               | 0.00          |
| 09/12/2022 | R035 On 04-May-23      | 11.17  | Call         | Bond Future | 2100      | 2                             | 2         | 2                               | 491.00        |
| 09/12/2022 | R035 On 04-May-23      | 11.20  | Call         | Bond Future | 2166      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R035 On 04-May-23      | 11.21  | Call         | Bond Future | 2189      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R035 On 04-May-23      | 10.60  | Call         | Bond Future | 1089      | 1                             | 1         | 1                               | 388.00        |
| 09/12/2022 | R035 On 04-May-23      | 10.60  | Put          | Bond Future | 7418      | 7                             | 7         | 7                               | 0.00          |
| 09/12/2022 | R035 On 04-May-23      | 13.18  | Put          | Bond Future | 1085      | 1                             | 1         | 1                               | 491.00        |
| 09/12/2022 | R035 On 04-May-23      | 12.46  | Put          | Bond Future | 1916      | 2                             | 2         | 2                               | 388.00        |
| 09/12/2022 | R035 On 04-May-23      | 11.22  | Put          | Bond Future | 4865      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R035 On 04-May-23      | 10.42  | Put          | Bond Future | 8312      | 8                             | 8         | 8                               | 0.00          |
| 09/12/2022 | R035 On 04-May-23      | 9.85   | Put          | Bond Future | 11480     | 11                            | 11        | 11                              | 0.00          |
| 09/12/2022 | R035 On 04-May-23      | 11.17  | Put          | Bond Future | 5042      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R035 On 04-May-23      | 11.20  | Put          | Bond Future | 4935      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R035 On 04-May-23      | 11.21  | Put          | Bond Future | 4900      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R035 On 03-August-23   |        |              | Bond Future | 11.81     | 86.0297                       | 85.5879   | 86.0297                         | 0.00          |
| 09/12/2022 | R035 On 03-August-23   | 11.98  | Call         | Bond Future | 4789      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R035 On 03-August-23   | 11.99  | Call         | Bond Future | 4820      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R035 On 03-August-23   | 12.00  | Call         | Bond Future | 4850      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R035 On 03-August-23   | 12.00  | Put          | Bond Future | 3857      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R035 On 03-August-23   | 11.99  | Put          | Bond Future | 3880      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R035 On 03-August-23   | 11.98  | Put          | Bond Future | 3903      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R035 On 02-November-23 |        |              | Bond Future | 11.94     | 83.3344                       | 82.8832   | 83.3344                         | 0.00          |
| 09/12/2022 | R035 On 02-November-23 | 11.43  | Call         | Bond Future | 3157      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R035 On 02-November-23 | 11.41  | Call         | Bond Future | 3111      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R035 On 02-November-23 | 11.42  | Call         | Bond Future | 3134      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | R035 On 02-November-23 | 11.42  | Put          | Bond Future | 5949      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | R035 On 02-November-23 | 11.41  | Put          | Bond Future | 5981      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | R035 On 02-November-23 | 11.43  | Put          | Bond Future | 5916      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | R035 On 01-February-24 |        |              | Bond Future | 12.09     | 85.0079                       | 84.5478   | 85.0079                         | 0.00          |
| 09/12/2022 | R035 On 01-February-24 | 12.18  | Call         | Bond Future | 5042      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R035 On 01-February-24 | 12.20  | Call         | Bond Future | 5099      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R035 On 01-February-24 | 12.19  | Call         | Bond Future | 5071      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R035 On 01-February-24 | 12.19  | Put          | Bond Future | 4559      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | R035 On 01-February-24 | 12.18  | Put          | Bond Future | 4582      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | R035 On 01-February-24 | 12.20  | Put          | Bond Future | 4536      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | R186 On 02-February-23 |        |              | Bond Future | 8.97      | 106.4474                      | 106.2607  | 106.4474                        | 72,136.00     |
| 09/12/2022 | R186 On 02-February-23 | 8.34   | Call         | Bond Future | 174       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | R186 On 02-February-23 | 8.32   | Call         | Bond Future | 162       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | R186 On 02-February-23 | 8.33   | Call         | Bond Future | 168       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | R186 On 02-February-23 | 8.33   | Put          | Bond Future | 2323      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R186 On 02-February-23 | 8.32   | Put          | Bond Future | 2351      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R186 On 02-February-23 | 8.34   | Put          | Bond Future | 2295      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R186 On 04-May-23      |        |              | Bond Future | 9.06      | 108.5364                      | 108.3453  | 108.5364                        | 12,188.00     |
| 09/12/2022 | R186 On 04-May-23      | 8.82   | Call         | Bond Future | 1172      | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R186 On 04-May-23      | 8.83   | Call         | Bond Future | 1186      | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R186 On 04-May-23      | 8.84   | Call         | Bond Future | 1200      | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R186 On 04-May-23      | 8.83   | Put          | Bond Future | 1907      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R186 On 04-May-23      | 8.84   | Put          | Bond Future | 1890      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R186 On 04-May-23      | 8.82   | Put          | Bond Future | 1925      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R186 On 03-August-23   |        |              | Bond Future | 9.13      | 105.4612                      | 105.2658  | 105.4612                        | 0.00          |
| 09/12/2022 | R186 On 03-August-23   | 9.73   | Call         | Bond Future | 2923      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R186 On 03-August-23   | 9.75   | Call         | Bond Future | 2963      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R186 On 03-August-23   | 9.74   | Call         | Bond Future | 2943      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R186 On 03-August-23   | 9.74   | Put          | Bond Future | 1169      | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R186 On 03-August-23   | 9.73   | Put          | Bond Future | 1178      | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R186 On 03-August-23   | 9.75   | Put          | Bond Future | 1160      | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R186 On 02-November-23 |        |              | Bond Future | 9.18      | 107.6818                      | 107.4821  | 107.6818                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | R186 On 02-November-23 | 10.42  | Call         | Bond Future | 4254      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R186 On 02-November-23 | 9.39   | Call         | Bond Future | 2315      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R186 On 02-November-23 | 9.38   | Call         | Bond Future | 2299      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R186 On 02-November-23 | 9.40   | Call         | Bond Future | 2332      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R186 On 02-November-23 | 9.15   | Call         | Bond Future | 1932      | 2                             | 2         | 2                               | 1,715.00      |
| 09/12/2022 | R186 On 02-November-23 | 9.40   | Put          | Bond Future | 1732      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R186 On 02-November-23 | 9.38   | Put          | Bond Future | 1753      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R186 On 02-November-23 | 9.39   | Put          | Bond Future | 1742      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R186 On 02-November-23 | 10.42  | Put          | Bond Future | 944       | 1                             | 1         | 1                               | 1,715.00      |
| 09/12/2022 | R186 On 02-November-23 | 9.15   | Put          | Bond Future | 2010      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R186 On 01-February-24 |        |              | Bond Future | 9.28      | 104.5397                      | 104.3362  | 104.5397                        | 0.00          |
| 09/12/2022 | R186 On 01-February-24 | 9.52   | Call         | Bond Future | 2385      | 3                             | 2         | 3                               | 0.00          |
| 09/12/2022 | R186 On 01-February-24 | 9.51   | Call         | Bond Future | 2369      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R186 On 01-February-24 | 9.50   | Call         | Bond Future | 2354      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R186 On 01-February-24 | 9.52   | Put          | Bond Future | 1787      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R186 On 01-February-24 | 9.50   | Put          | Bond Future | 1806      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R186 On 01-February-24 | 9.51   | Put          | Bond Future | 1796      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R197 On 02-February-23 |        |              | Bond Future | 329.06    | 329.1178                      | 329.0640  | 329.1178                        | 977.00        |
| 09/12/2022 | R197 On 04-May-23      |        |              | Bond Future | 335.60    | 335.6568                      | 335.5999  | 335.6568                        | 0.00          |
| 09/12/2022 | R197 On 03-August-23   |        |              | Bond Future | 333.49    | 333.5529                      | 333.4900  | 333.5529                        | 0.00          |
| 09/12/2022 | R197 On 02-November-23 |        |              | Bond Future | 340.58    | 340.6477                      | 340.5829  | 340.6477                        | 0.00          |
| 09/12/2022 | R202 On 02-February-23 |        |              | Bond Future | 244.00    | 241.9629                      | 244.0030  | 241.9629                        | 5,950.00      |
| 09/12/2022 | R202 On 04-May-23      |        |              | Bond Future | 248.85    | 246.7703                      | 248.8493  | 246.7703                        | 0.00          |
| 09/12/2022 | R202 On 03-August-23   |        |              | Bond Future | 249.20    | 247.0761                      | 249.1954  | 247.0761                        | 0.00          |
| 09/12/2022 | R202 On 02-November-23 |        |              | Bond Future | 254.49    | 252.3309                      | 254.4950  | 252.3309                        | 0.00          |
| 09/12/2022 | R202 On 01-February-24 |        |              | Bond Future | 254.71    | 252.5052                      | 254.7095  | 252.5052                        | 0.00          |
| 09/12/2022 | R209 On 02-February-23 |        |              | Bond Future | 11.55     | 67.2438                       | 66.8215   | 67.2438                         | 25,765.00     |
| 09/12/2022 | R209 On 02-February-23 | 10.80  | Call         | Bond Future | 431       | 1                             | 0         | 1                               | 0.00          |
| 09/12/2022 | R209 On 02-February-23 | 10.78  | Call         | Bond Future | 411       | 1                             | 0         | 1                               | 0.00          |
| 09/12/2022 | R209 On 02-February-23 | 10.79  | Call         | Bond Future | 421       | 1                             | 0         | 1                               | 0.00          |
| 09/12/2022 | R209 On 02-February-23 | 10.80  | Put          | Bond Future | 4268      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | R209 On 02-February-23 | 10.78  | Put          | Bond Future | 4355      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R209 On 02-February-23 | 10.79  | Put          | Bond Future | 4312      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R209 On 04-May-23      |        |              | Bond Future | 11.67     | 65.4120                       | 64.9810   | 65.4120                         | 2,635.00      |
| 09/12/2022 | R209 On 04-May-23      | 12.50  | Call         | Bond Future | 5438      | 6                             | 5         | 6                               | 0.00          |
| 09/12/2022 | R209 On 04-May-23      | 11.11  | Call         | Bond Future | 1767      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R209 On 04-May-23      | 11.50  | Call         | Bond Future | 2599      | 3                             | 3         | 3                               | 1,000.00      |
| 09/12/2022 | R209 On 04-May-23      | 11.00  | Call         | Bond Future | 1567      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R209 On 04-May-23      | 11.10  | Call         | Bond Future | 1748      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R209 On 04-May-23      | 11.09  | Call         | Bond Future | 1729      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R209 On 04-May-23      | 10.00  | Call         | Bond Future | 448       | 1                             | 0         | 1                               | 500.00        |
| 09/12/2022 | R209 On 04-May-23      | 10.00  | Put          | Bond Future | 9277      | 9                             | 9         | 9                               | 0.00          |
| 09/12/2022 | R209 On 04-May-23      | 11.09  | Put          | Bond Future | 4610      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | R209 On 04-May-23      | 11.10  | Put          | Bond Future | 4577      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | R209 On 04-May-23      | 11.50  | Put          | Bond Future | 3415      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R209 On 04-May-23      | 11.00  | Put          | Bond Future | 4912      | 5                             | 5         | 5                               | 6,250.00      |
| 09/12/2022 | R209 On 04-May-23      | 11.11  | Put          | Bond Future | 4544      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | R209 On 04-May-23      | 12.50  | Put          | Bond Future | 1580      | 1                             | 2         | 1                               | 8,500.00      |
| 09/12/2022 | R209 On 03-August-23   |        |              | Bond Future | 11.78     | 66.7573                       | 66.3172   | 66.7573                         | 0.00          |
| 09/12/2022 | R209 On 03-August-23   | 11.95  | Call         | Bond Future | 4214      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R209 On 03-August-23   | 11.93  | Call         | Bond Future | 4162      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R209 On 03-August-23   | 11.94  | Call         | Bond Future | 4188      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R209 On 03-August-23   | 11.95  | Put          | Bond Future | 3393      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R209 On 03-August-23   | 11.93  | Put          | Bond Future | 3434      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R209 On 03-August-23   | 11.94  | Put          | Bond Future | 3413      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R209 On 02-November-23 |        |              | Bond Future | 11.88     | 65.0105                       | 64.5610   | 65.0105                         | 0.00          |
| 09/12/2022 | R209 On 02-November-23 | 11.35  | Call         | Bond Future | 2722      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R209 On 02-November-23 | 11.33  | Call         | Bond Future | 2682      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R209 On 02-November-23 | 11.34  | Call         | Bond Future | 2702      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R209 On 02-November-23 | 11.34  | Put          | Bond Future | 5327      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R209 On 02-November-23 | 11.33  | Put          | Bond Future | 5356      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R209 On 02-November-23 | 11.35  | Put          | Bond Future | 5297      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R209 On 01-February-24 |        |              | Bond Future | 12.01     | 66.3158                       | 65.8574   | 66.3158                         | 0.00          |
| 09/12/2022 | R209 On 01-February-24 | 12.12  | Call         | Bond Future | 4483      | 5                             | 4         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | R209 On 01-February-24 | 12.13  | Call         | Bond Future | 4509      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R209 On 01-February-24 | 12.14  | Call         | Bond Future | 4534      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R209 On 01-February-24 | 12.14  | Put          | Bond Future | 3934      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R209 On 01-February-24 | 12.13  | Put          | Bond Future | 3954      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R209 On 01-February-24 | 12.12  | Put          | Bond Future | 3974      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R210 On 02-February-23 |        |              | Bond Future | 221.89    | 220.0333                      | 221.8921  | 220.0333                        | 372.00        |
| 09/12/2022 | R210 On 04-May-23      |        |              | Bond Future | 223.21    | 221.3209                      | 223.2147  | 221.3209                        | 0.00          |
| 09/12/2022 | R210 On 03-August-23   |        |              | Bond Future | 227.85    | 225.9215                      | 227.8539  | 225.9215                        | 0.00          |
| 09/12/2022 | R210 On 02-November-23 |        |              | Bond Future | 229.53    | 227.5570                      | 229.5280  | 227.5570                        | 0.00          |
| 09/12/2022 | R210 On 01-February-24 |        |              | Bond Future | 234.19    | 232.1814                      | 234.1929  | 232.1814                        | 0.00          |
| 09/12/2022 | R213 On 02-February-23 |        |              | Bond Future | 10.91     | 82.6741                       | 82.4943   | 82.6741                         | 36,344.00     |
| 09/12/2022 | R213 On 02-February-23 | 9.16   | Call         | Bond Future | 3         | 0                             | 0         | 0                               | 476.00        |
| 09/12/2022 | R213 On 02-February-23 | 10.43  | Call         | Bond Future | 502       | 1                             | 1         | 1                               | 912.00        |
| 09/12/2022 | R213 On 02-February-23 | 10.22  | Call         | Bond Future | 264       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | R213 On 02-February-23 | 10.21  | Call         | Bond Future | 255       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | R213 On 02-February-23 | 10.01  | Call         | Bond Future | 119       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | R213 On 02-February-23 | 12.20  | Call         | Bond Future | 5818      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | R213 On 02-February-23 | 10.23  | Call         | Bond Future | 273       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | R213 On 02-February-23 | 10.35  | Call         | Bond Future | 400       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | R213 On 02-February-23 | 10.35  | Put          | Bond Future | 2977      | 3                             | 3         | 3                               | 476.00        |
| 09/12/2022 | R213 On 02-February-23 | 12.20  | Put          | Bond Future | 198       | 0                             | 0         | 0                               | 912.00        |
| 09/12/2022 | R213 On 02-February-23 | 10.22  | Put          | Bond Future | 3460      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R213 On 02-February-23 | 10.43  | Put          | Bond Future | 2701      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R213 On 02-February-23 | 10.21  | Put          | Bond Future | 3499      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R213 On 02-February-23 | 10.23  | Put          | Bond Future | 3421      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R213 On 02-February-23 | 9.16   | Put          | Bond Future | 8472      | 8                             | 8         | 8                               | 0.00          |
| 09/12/2022 | R213 On 02-February-23 | 10.01  | Put          | Bond Future | 4327      | 4                             | 4         | 4                               | 476.00        |
| 09/12/2022 | R213 On 04-May-23      |        |              | Bond Future | 11.03     | 80.7446                       | 80.5608   | 80.7446                         | 0.00          |
| 09/12/2022 | R213 On 04-May-23      | 10.74  | Call         | Bond Future | 1995      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R213 On 04-May-23      | 10.73  | Call         | Bond Future | 1976      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R213 On 04-May-23      | 10.75  | Call         | Bond Future | 2014      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | R213 On 04-May-23      | 10.75  | Put          | Bond Future | 3278      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R213 On 04-May-23      | 10.73  | Put          | Bond Future | 3330      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R213 On 04-May-23      | 10.74  | Put          | Bond Future | 3304      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R213 On 03-August-23   |        |              | Bond Future | 11.15     | 82.4047                       | 82.2168   | 82.4047                         | 0.00          |
| 09/12/2022 | R213 On 03-August-23   | 11.62  | Call         | Bond Future | 4423      | 5                             | 4         | 5                               | 0.00          |
| 09/12/2022 | R213 On 03-August-23   | 11.61  | Call         | Bond Future | 4397      | 5                             | 4         | 5                               | 0.00          |
| 09/12/2022 | R213 On 03-August-23   | 11.63  | Call         | Bond Future | 4450      | 5                             | 4         | 5                               | 0.00          |
| 09/12/2022 | R213 On 03-August-23   | 11.62  | Put          | Bond Future | 2422      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R213 On 03-August-23   | 11.61  | Put          | Bond Future | 2437      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R213 On 03-August-23   | 11.63  | Put          | Bond Future | 2407      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R213 On 02-November-23 |        |              | Bond Future | 11.27     | 80.5850                       | 80.3930   | 80.5850                         | 0.00          |
| 09/12/2022 | R213 On 02-November-23 | 11.12  | Call         | Bond Future | 2971      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R213 On 02-November-23 | 11.11  | Call         | Bond Future | 2949      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R213 On 02-November-23 | 11.13  | Call         | Bond Future | 2992      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R213 On 02-November-23 | 11.13  | Put          | Bond Future | 3592      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R213 On 02-November-23 | 11.11  | Put          | Bond Future | 3634      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R213 On 02-November-23 | 11.12  | Put          | Bond Future | 3613      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R213 On 01-February-24 |        |              | Bond Future | 11.43     | 82.2038                       | 82.0081   | 82.2038                         | 0.00          |
| 09/12/2022 | R213 On 01-February-24 | 11.72  | Call         | Bond Future | 4252      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R213 On 01-February-24 | 11.71  | Call         | Bond Future | 4227      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R213 On 01-February-24 | 11.70  | Call         | Bond Future | 4203      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R213 On 01-February-24 | 11.70  | Put          | Bond Future | 3086      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R213 On 01-February-24 | 11.71  | Put          | Bond Future | 3071      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R213 On 01-February-24 | 11.72  | Put          | Bond Future | 3055      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R214 On 02-February-23 |        |              | Bond Future | 11.66     | 64.8965                       | 64.3480   | 64.8965                         | 71,030.00     |
| 09/12/2022 | R214 On 02-February-23 |        | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | R214 On 02-February-23 | 10.30  | Call         | Bond Future | 85        | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | R214 On 02-February-23 | 10.90  | Call         | Bond Future | 434       | 1                             | 0         | 1                               | 2,300.00      |
| 09/12/2022 | R214 On 02-February-23 | 11.80  | Call         | Bond Future | 2249      | 3                             | 2         | 3                               | 0.00          |
| 09/12/2022 | R214 On 02-February-23 | 11.09  | Call         | Bond Future | 670       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R214 On 02-February-23 | 11.60  | Call         | Bond Future | 1696      | 2                             | 2         | 2                               | 2,300.00      |
| 09/12/2022 | R214 On 02-February-23 | 11.00  | Call         | Bond Future | 549       | 1                             | 1         | 1                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | R214 On 02-February-23 | 11.10  | Call         | Bond Future | 685       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R214 On 02-February-23 | 11.07  | Call         | Bond Future | 642       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R214 On 02-February-23 | 11.08  | Call         | Bond Future | 656       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R214 On 02-February-23 | 11.08  | Put          | Bond Future | 3733      | 3                             | 4         | 3                               | 0.00          |
| 09/12/2022 | R214 On 02-February-23 | 11.07  | Put          | Bond Future | 3774      | 3                             | 4         | 3                               | 0.00          |
| 09/12/2022 | R214 On 02-February-23 | 10.90  | Put          | Bond Future | 4521      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | R214 On 02-February-23 | 11.00  | Put          | Bond Future | 4072      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R214 On 02-February-23 | 11.60  | Put          | Bond Future | 1984      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R214 On 02-February-23 | 11.09  | Put          | Bond Future | 3692      | 3                             | 4         | 3                               | 0.00          |
| 09/12/2022 | R214 On 02-February-23 | 11.10  | Put          | Bond Future | 3651      | 3                             | 4         | 3                               | 0.00          |
| 09/12/2022 | R214 On 02-February-23 | 11.80  | Put          | Bond Future | 1515      | 1                             | 2         | 1                               | 0.00          |
| 09/12/2022 | R214 On 02-February-23 | 10.30  | Put          | Bond Future | 7724      | 7                             | 8         | 7                               | 0.00          |
| 09/12/2022 | R214 On 02-February-23 |        | Put          | Bond Future | 35652     | 35                            | 36        | 35                              | 0.00          |
| 09/12/2022 | R214 On 04-May-23      |        |              | Bond Future | 11.76     | 62.8719                       | 62.3122   | 62.8719                         | 0.00          |
| 09/12/2022 | R214 On 04-May-23      | 11.38  | Call         | Bond Future | 2253      | 3                             | 2         | 3                               | 0.00          |
| 09/12/2022 | R214 On 04-May-23      | 11.36  | Call         | Bond Future | 2208      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R214 On 04-May-23      | 11.37  | Call         | Bond Future | 2230      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R214 On 04-May-23      | 11.37  | Put          | Bond Future | 4278      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R214 On 04-May-23      | 11.36  | Put          | Bond Future | 4309      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R214 On 04-May-23      | 11.38  | Put          | Bond Future | 4247      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R214 On 03-August-23   |        |              | Bond Future | 11.86     | 64.1647                       | 63.5932   | 64.1647                         | 0.00          |
| 09/12/2022 | R214 On 03-August-23   | 12.16  | Call         | Bond Future | 4808      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R214 On 03-August-23   | 12.14  | Call         | Bond Future | 4752      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R214 On 03-August-23   | 12.15  | Call         | Bond Future | 4780      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R214 On 03-August-23   | 12.15  | Put          | Bond Future | 3377      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R214 On 03-August-23   | 12.14  | Put          | Bond Future | 3397      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R214 On 03-August-23   | 12.16  | Put          | Bond Future | 3357      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R214 On 02-November-23 |        |              | Bond Future | 11.97     | 62.2151                       | 61.6315   | 62.2151                         | 0.00          |
| 09/12/2022 | R214 On 02-November-23 | 11.47  | Call         | Bond Future | 3093      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R214 On 02-November-23 | 11.45  | Call         | Bond Future | 3050      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R214 On 02-November-23 | 11.46  | Call         | Bond Future | 3071      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R214 On 02-November-23 | 11.46  | Put          | Bond Future | 5646      | 5                             | 6         | 5                               | 0.00          |
| 09/12/2022 | R214 On 02-November-23 | 11.45  | Put          | Bond Future | 5677      | 5                             | 6         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | R214 On 02-November-23 | 11.47  | Put          | Bond Future | 5614      | 5                             | 6         | 5                               | 0.00          |
| 09/12/2022 | R214 On 01-February-24 |        |              | Bond Future | 12.09     | 63.4644                       | 62.8693   | 63.4644                         | 0.00          |
| 09/12/2022 | R214 On 01-February-24 | 12.14  | Call         | Bond Future | 4751      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R214 On 01-February-24 | 12.15  | Call         | Bond Future | 4777      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R214 On 01-February-24 | 12.16  | Call         | Bond Future | 4803      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R214 On 01-February-24 | 12.16  | Put          | Bond Future | 4444      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R214 On 01-February-24 | 12.15  | Put          | Bond Future | 4467      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R214 On 01-February-24 | 12.14  | Put          | Bond Future | 4489      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R248 On 02-February-23 |        |              | Bond Future | 11.63     | 81.2232                       | 80.5684   | 81.2232                         | 247,671.00    |
| 09/12/2022 | R248 On 02-February-23 | 10.40  | Call         | Bond Future | 150       | 0                             | 0         | 0                               | 0.00          |
| 09/12/2022 | R248 On 02-February-23 | 11.06  | Call         | Bond Future | 866       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R248 On 02-February-23 | 11.07  | Call         | Bond Future | 885       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R248 On 02-February-23 | 11.10  | Call         | Bond Future | 943       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R248 On 02-February-23 | 11.00  | Call         | Bond Future | 758       | 1                             | 1         | 1                               | 2,900.00      |
| 09/12/2022 | R248 On 02-February-23 | 11.60  | Call         | Bond Future | 2270      | 3                             | 2         | 3                               | 2,900.00      |
| 09/12/2022 | R248 On 02-February-23 | 11.70  | Call         | Bond Future | 2612      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R248 On 02-February-23 | 11.08  | Call         | Bond Future | 904       | 1                             | 1         | 1                               | 0.00          |
| 09/12/2022 | R248 On 02-February-23 | 11.08  | Put          | Bond Future | 4572      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | R248 On 02-February-23 | 11.10  | Put          | Bond Future | 4471      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R248 On 02-February-23 | 11.70  | Put          | Bond Future | 2144      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R248 On 02-February-23 | 11.60  | Put          | Bond Future | 2444      | 2                             | 2         | 2                               | 0.00          |
| 09/12/2022 | R248 On 02-February-23 | 11.00  | Put          | Bond Future | 4988      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R248 On 02-February-23 | 11.07  | Put          | Bond Future | 4622      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | R248 On 02-February-23 | 11.06  | Put          | Bond Future | 4674      | 4                             | 5         | 4                               | 0.00          |
| 09/12/2022 | R248 On 02-February-23 | 10.40  | Put          | Bond Future | 8823      | 8                             | 9         | 8                               | 0.00          |
| 09/12/2022 | R248 On 04-May-23      |        |              | Bond Future | 11.74     | 78.3581                       | 77.6900   | 78.3581                         | 10,943.00     |
| 09/12/2022 | R248 On 04-May-23      | 11.34  | Call         | Bond Future | 2771      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R248 On 04-May-23      | 11.33  | Call         | Bond Future | 2743      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R248 On 04-May-23      | 11.35  | Call         | Bond Future | 2799      | 3                             | 3         | 3                               | 0.00          |
| 09/12/2022 | R248 On 04-May-23      | 11.35  | Put          | Bond Future | 5318      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R248 On 04-May-23      | 11.33  | Put          | Bond Future | 5396      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R248 On 04-May-23      | 11.34  | Put          | Bond Future | 5357      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2022 | R248 On 03-August-23   |        |              | Bond Future | 11.84     | 79.9318                       | 79.2497   | 79.9318                         | 0.00          |
| 09/12/2022 | R248 On 03-August-23   | 12.10  | Call         | Bond Future | 5858      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | R248 On 03-August-23   | 12.09  | Call         | Bond Future | 5823      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | R248 On 03-August-23   | 12.11  | Call         | Bond Future | 5893      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | R248 On 03-August-23   | 12.11  | Put          | Bond Future | 4256      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R248 On 03-August-23   | 12.09  | Put          | Bond Future | 4307      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R248 On 03-August-23   | 12.10  | Put          | Bond Future | 4281      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R248 On 02-November-23 |        |              | Bond Future | 11.94     | 77.1912                       | 76.4945   | 77.1912                         | 13,000.00     |
| 09/12/2022 | R248 On 02-November-23 | 11.49  | Call         | Bond Future | 3862      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R248 On 02-November-23 | 11.48  | Call         | Bond Future | 3835      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R248 On 02-November-23 | 11.47  | Call         | Bond Future | 3808      | 4                             | 4         | 4                               | 0.00          |
| 09/12/2022 | R248 On 02-November-23 | 11.49  | Put          | Bond Future | 6713      | 6                             | 7         | 6                               | 0.00          |
| 09/12/2022 | R248 On 02-November-23 | 11.47  | Put          | Bond Future | 6790      | 6                             | 7         | 6                               | 0.00          |
| 09/12/2022 | R248 On 02-November-23 | 11.48  | Put          | Bond Future | 6751      | 6                             | 7         | 6                               | 0.00          |
| 09/12/2022 | R248 On 01-February-24 |        |              | Bond Future | 12.05     | 78.7781                       | 78.0676   | 78.7781                         | 0.00          |
| 09/12/2022 | R248 On 01-February-24 | 12.16  | Call         | Bond Future | 5966      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | R248 On 01-February-24 | 12.14  | Call         | Bond Future | 5901      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | R248 On 01-February-24 | 12.15  | Call         | Bond Future | 5934      | 6                             | 6         | 6                               | 0.00          |
| 09/12/2022 | R248 On 01-February-24 | 12.15  | Put          | Bond Future | 5350      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R248 On 01-February-24 | 12.14  | Put          | Bond Future | 5377      | 5                             | 5         | 5                               | 0.00          |
| 09/12/2022 | R248 On 01-February-24 | 12.16  | Put          | Bond Future | 5323      | 5                             | 5         | 5                               | 0.00          |