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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/05/2023 TO: 04/05/2023

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | 2025 On 04-May-23      |        |              | Bond Future        | 168.86    | 168.8130                      | 168.8596  | 168.8130                        | 0.00          |
| 04/05/2023 | 2025 On 03-August-23   |        |              | Bond Future        | 170.67    | 170.6238                      | 170.6704  | 170.6238                        | 6,158.00      |
| 04/05/2023 | 2025 On 02-November-23 |        |              | Bond Future        | 174.38    | 174.3364                      | 174.3840  | 174.3364                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | 2025 On 01-February-24 |        |              | Bond Future | 176.44    | 176.3952                      | 176.4437  | 176.3952                        | 0.00          |
| 04/05/2023 | 2025 On 02-May-24      |        |              | Bond Future | 180.44    | 180.3863                      | 180.4360  | 180.3863                        | 0.00          |
| 04/05/2023 | 2029 On 04-May-23      |        |              | Bond Future | 122.59    | 122.4449                      | 122.5942  | 122.4449                        | 0.00          |
| 04/05/2023 | 2029 On 03-August-23   |        |              | Bond Future | 125.19    | 125.0407                      | 125.1925  | 125.0407                        | 1,976.00      |
| 04/05/2023 | 2029 On 02-November-23 |        |              | Bond Future | 126.57    | 126.4149                      | 126.5699  | 126.4149                        | 0.00          |
| 04/05/2023 | 2029 On 01-February-24 |        |              | Bond Future | 129.38    | 129.2260                      | 129.3845  | 129.2260                        | 0.00          |
| 04/05/2023 | 2029 On 02-May-24      |        |              | Bond Future | 130.92    | 130.7630                      | 130.9249  | 130.7630                        | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      |        |              | Bond Future | 10.08     | 92.0131                       | 92.1527   | 92.0131                         | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 9.58   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 12.04  | Call         | Bond Future | 8293      | 8                             | 8         | 8                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 12.50  | Call         | Bond Future | 10097     | 10                            | 10        | 10                              | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 12.57  | Call         | Bond Future | 10367     | 10                            | 10        | 10                              | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 10.65  | Call         | Bond Future | 2517      | 2                             | 3         | 2                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 11.62  | Call         | Bond Future | 6600      | 6                             | 7         | 6                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 10.54  | Call         | Bond Future | 2038      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 9.03   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 9.67   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 11.34  | Call         | Bond Future | 5447      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 10.52  | Call         | Bond Future | 1951      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 10.53  | Call         | Bond Future | 1995      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 9.78   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 10.42  | Call         | Bond Future | 1512      | 1                             | 2         | 1                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 10.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 10.00  | Put          | Bond Future | 361       | 1                             | 0         | 1                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 10.42  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 9.78   | Put          | Bond Future | 1362      | 2                             | 1         | 2                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 10.53  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 10.52  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 11.34  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 9.67   | Put          | Bond Future | 1867      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 9.03   | Put          | Bond Future | 4880      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | 2030 On 04-May-23      | 9.58   | Put          | Bond Future | 2284      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 10.54  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 11.62  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 10.65  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 12.57  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 12.50  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2030 On 04-May-23      | 12.04  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2030 On 03-August-23   |        |              | Bond Future | 10.18     | 89.9335                       | 90.0296   | 89.9335                         | 94,898.00     |
| 04/05/2023 | 2030 On 03-August-23   | 11.36  | Call         | Bond Future | 5242      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2030 On 03-August-23   | 12.59  | Call         | Bond Future | 9814      | 10                            | 10        | 10                              | 0.00          |
| 04/05/2023 | 2030 On 03-August-23   | 12.89  | Call         | Bond Future | 10920     | 11                            | 11        | 11                              | 0.00          |
| 04/05/2023 | 2030 On 03-August-23   | 11.35  | Call         | Bond Future | 5206      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2030 On 03-August-23   | 11.34  | Call         | Bond Future | 5170      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2030 On 03-August-23   | 10.40  | Call         | Bond Future | 2125      | 2                             | 2         | 2                               | 1,012.00      |
| 04/05/2023 | 2030 On 03-August-23   | 10.65  | Call         | Bond Future | 2839      | 3                             | 3         | 3                               | 350.00        |
| 04/05/2023 | 2030 On 03-August-23   | 10.65  | Put          | Bond Future | 802       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2030 On 03-August-23   | 11.34  | Put          | Bond Future | 271       | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2030 On 03-August-23   | 11.36  | Put          | Bond Future | 262       | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2030 On 03-August-23   | 12.89  | Put          | Bond Future | 12        | 0                             | 0         | 0                               | 350.00        |
| 04/05/2023 | 2030 On 03-August-23   | 12.59  | Put          | Bond Future | 26        | 0                             | 0         | 0                               | 1,012.00      |
| 04/05/2023 | 2030 On 03-August-23   | 10.40  | Put          | Bond Future | 1154      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2030 On 03-August-23   | 11.35  | Put          | Bond Future | 266       | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2030 On 02-November-23 |        |              | Bond Future | 10.25     | 91.8691                       | 91.9672   | 91.8691                         | 10.00         |
| 04/05/2023 | 2030 On 02-November-23 | 11.57  | Call         | Bond Future | 6028      | 6                             | 6         | 6                               | 0.00          |
| 04/05/2023 | 2030 On 02-November-23 | 10.82  | Call         | Bond Future | 3699      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2030 On 02-November-23 | 10.80  | Call         | Bond Future | 3642      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2030 On 02-November-23 | 10.81  | Call         | Bond Future | 3671      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2030 On 02-November-23 | 10.07  | Call         | Bond Future | 1849      | 2                             | 2         | 2                               | 800.00        |
| 04/05/2023 | 2030 On 02-November-23 | 9.57   | Call         | Bond Future | 1023      | 1                             | 1         | 1                               | 800.00        |
| 04/05/2023 | 2030 On 02-November-23 | 9.57   | Put          | Bond Future | 3942      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2030 On 02-November-23 | 10.07  | Put          | Bond Future | 2598      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2030 On 02-November-23 | 10.81  | Put          | Bond Future | 1324      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2030 On 02-November-23 | 10.80  | Put          | Bond Future | 1336      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | 2030 On 02-November-23 | 10.82  | Put          | Bond Future | 1312      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2030 On 02-November-23 | 11.57  | Put          | Bond Future | 639       | 1                             | 1         | 1                               | 800.00        |
| 04/05/2023 | 2030 On 01-February-24 |        |              | Bond Future | 10.31     | 89.8854                       | 89.9856   | 89.8854                         | 0.00          |
| 04/05/2023 | 2030 On 01-February-24 | 11.36  | Call         | Bond Future | 5329      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2030 On 01-February-24 | 12.10  | Call         | Bond Future | 7625      | 8                             | 8         | 8                               | 0.00          |
| 04/05/2023 | 2030 On 01-February-24 | 10.07  | Call         | Bond Future | 2074      | 2                             | 2         | 2                               | 400.00        |
| 04/05/2023 | 2030 On 01-February-24 | 11.31  | Call         | Bond Future | 5181      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2030 On 01-February-24 | 11.35  | Call         | Bond Future | 5300      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2030 On 01-February-24 | 9.57   | Call         | Bond Future | 1266      | 1                             | 1         | 1                               | 400.00        |
| 04/05/2023 | 2030 On 01-February-24 | 11.37  | Call         | Bond Future | 5359      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2030 On 01-February-24 | 9.93   | Call         | Bond Future | 1820      | 2                             | 2         | 2                               | 1,360.00      |
| 04/05/2023 | 2030 On 01-February-24 | 9.93   | Put          | Bond Future | 3410      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2030 On 01-February-24 | 11.37  | Put          | Bond Future | 1156      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2030 On 01-February-24 | 12.10  | Put          | Bond Future | 661       | 1                             | 1         | 1                               | 400.00        |
| 04/05/2023 | 2030 On 01-February-24 | 9.57   | Put          | Bond Future | 4381      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2030 On 01-February-24 | 11.35  | Put          | Bond Future | 1173      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2030 On 01-February-24 | 11.31  | Put          | Bond Future | 1210      | 1                             | 1         | 1                               | 1,360.00      |
| 04/05/2023 | 2030 On 01-February-24 | 10.07  | Put          | Bond Future | 3080      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2030 On 01-February-24 | 11.36  | Put          | Bond Future | 1165      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2030 On 02-May-24      |        |              | Bond Future | 10.38     | 91.8994                       | 92.0019   | 91.8994                         | 0.00          |
| 04/05/2023 | 2030 On 02-May-24      | 9.83   | Call         | Bond Future | 1735      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2030 On 02-May-24      | 9.81   | Call         | Bond Future | 1703      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2030 On 02-May-24      | 9.82   | Call         | Bond Future | 1719      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2030 On 02-May-24      | 9.82   | Put          | Bond Future | 3988      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2030 On 02-May-24      | 9.81   | Put          | Bond Future | 4013      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2030 On 02-May-24      | 9.83   | Put          | Bond Future | 3963      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23      |        |              | Bond Future | 10.77     | 86.5346                       | 86.6677   | 86.5346                         | 0.00          |
| 04/05/2023 | 2032 On 04-May-23      | 9.85   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23      | 10.03  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23      | 11.00  | Call         | Bond Future | 1161      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23      | 10.87  | Call         | Bond Future | 507       | 0                             | 1         | 0                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23      | 10.88  | Call         | Bond Future | 558       | 0                             | 1         | 0                               | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | 2032 On 04-May-23    | 10.30  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 10.62  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 10.53  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 10.89  | Call         | Bond Future | 608       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 11.06  | Call         | Bond Future | 1460      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 10.69  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 9.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 11.37  | Call         | Bond Future | 2985      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 13.43  | Call         | Bond Future | 12241     | 12                            | 12        | 12                              | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 13.43  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 9.85   | Put          | Bond Future | 4859      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 11.06  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 10.89  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 10.53  | Put          | Bond Future | 1234      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 10.62  | Put          | Bond Future | 768       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 10.30  | Put          | Bond Future | 2438      | 3                             | 2         | 3                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 10.88  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 10.87  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 11.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 10.69  | Put          | Bond Future | 409       | 1                             | 0         | 1                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 10.03  | Put          | Bond Future | 3880      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 11.37  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2032 On 04-May-23    | 9.80   | Put          | Bond Future | 5133      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2032 On 03-August-23 |        |              | Bond Future | 10.87     | 88.3476                       | 88.4569   | 88.3476                         | 108,404.00    |
| 04/05/2023 | 2032 On 03-August-23 | 11.75  | Call         | Bond Future | 4791      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2032 On 03-August-23 | 11.76  | Call         | Bond Future | 4830      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2032 On 03-August-23 | 11.77  | Call         | Bond Future | 4868      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2032 On 03-August-23 | 11.90  | Call         | Bond Future | 5376      | 5                             | 5         | 5                               | 5,000.00      |
| 04/05/2023 | 2032 On 03-August-23 | 9.60   | Call         | Bond Future | 155       | 0                             | 0         | 0                               | 1,500.00      |
| 04/05/2023 | 2032 On 03-August-23 | 10.30  | Call         | Bond Future | 716       | 1                             | 1         | 1                               | 1,500.00      |
| 04/05/2023 | 2032 On 03-August-23 | 10.30  | Put          | Bond Future | 3618      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2032 On 03-August-23 | 9.60   | Put          | Bond Future | 6798      | 7                             | 7         | 7                               | 0.00          |
| 04/05/2023 | 2032 On 03-August-23 | 11.90  | Put          | Bond Future | 444       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | 2032 On 03-August-23   | 11.77  | Put          | Bond Future | 538       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2032 On 03-August-23   | 11.76  | Put          | Bond Future | 546       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2032 On 03-August-23   | 11.75  | Put          | Bond Future | 554       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2032 On 02-November-23 |        |              | Bond Future | 10.96     | 86.0869                       | 86.1985   | 86.0869                         | 64,382.00     |
| 04/05/2023 | 2032 On 02-November-23 | 11.23  | Call         | Bond Future | 3449      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2032 On 02-November-23 | 11.22  | Call         | Bond Future | 3420      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2032 On 02-November-23 | 11.90  | Call         | Bond Future | 5611      | 6                             | 6         | 6                               | 0.00          |
| 04/05/2023 | 2032 On 02-November-23 | 11.24  | Call         | Bond Future | 3478      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2032 On 02-November-23 | 11.24  | Put          | Bond Future | 2137      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2032 On 02-November-23 | 11.90  | Put          | Bond Future | 1199      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2032 On 02-November-23 | 11.22  | Put          | Bond Future | 2174      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2032 On 02-November-23 | 11.23  | Put          | Bond Future | 2155      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2032 On 01-February-24 |        |              | Bond Future | 11.05     | 87.9818                       | 88.0958   | 87.9818                         | 0.00          |
| 04/05/2023 | 2032 On 01-February-24 | 11.85  | Call         | Bond Future | 5493      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2032 On 01-February-24 | 12.62  | Call         | Bond Future | 8098      | 8                             | 8         | 8                               | 0.00          |
| 04/05/2023 | 2032 On 01-February-24 | 10.76  | Call         | Bond Future | 2478      | 2                             | 2         | 2                               | 1,200.00      |
| 04/05/2023 | 2032 On 01-February-24 | 11.84  | Call         | Bond Future | 5461      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2032 On 01-February-24 | 10.01  | Call         | Bond Future | 1207      | 1                             | 1         | 1                               | 1,200.00      |
| 04/05/2023 | 2032 On 01-February-24 | 11.83  | Call         | Bond Future | 5429      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2032 On 01-February-24 | 11.83  | Put          | Bond Future | 1818      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2032 On 01-February-24 | 10.01  | Put          | Bond Future | 6349      | 6                             | 6         | 6                               | 0.00          |
| 04/05/2023 | 2032 On 01-February-24 | 11.84  | Put          | Bond Future | 1805      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2032 On 01-February-24 | 10.76  | Put          | Bond Future | 3872      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2032 On 01-February-24 | 12.62  | Put          | Bond Future | 1032      | 1                             | 1         | 1                               | 1,200.00      |
| 04/05/2023 | 2032 On 01-February-24 | 11.85  | Put          | Bond Future | 1792      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2032 On 02-May-24      |        |              | Bond Future | 11.14     | 85.7906                       | 85.9072   | 85.7906                         | 0.00          |
| 04/05/2023 | 2032 On 02-May-24      | 10.54  | Call         | Bond Future | 2126      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2032 On 02-May-24      | 10.55  | Call         | Bond Future | 2145      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2032 On 02-May-24      | 10.56  | Call         | Bond Future | 2164      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2032 On 02-May-24      | 10.56  | Put          | Bond Future | 4902      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2032 On 02-May-24      | 10.55  | Put          | Bond Future | 4932      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2032 On 02-May-24      | 10.54  | Put          | Bond Future | 4962      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | 2033 On 04-May-23      |        |              | Bond Future | 116.53    | 116.4593                      | 116.5259  | 116.4593                        | 0.00          |
| 04/05/2023 | 2033 On 03-August-23   |        |              | Bond Future | 118.64    | 118.9283                      | 118.6363  | 118.9283                        | 7,344.00      |
| 04/05/2023 | 2033 On 02-November-23 |        |              | Bond Future | 119.78    | 120.0768                      | 119.7783  | 120.0768                        | 0.00          |
| 04/05/2023 | 2033 On 01-February-24 |        |              | Bond Future | 122.44    | 122.7470                      | 122.4418  | 122.7470                        | 0.00          |
| 04/05/2023 | 2033 On 02-May-24      |        |              | Bond Future | 123.73    | 124.0415                      | 123.7294  | 124.0415                        | 0.00          |
| 04/05/2023 | 2037 On 04-May-23      |        |              | Bond Future | 11.65     | 80.9944                       | 80.9735   | 80.9944                         | 0.00          |
| 04/05/2023 | 2037 On 04-May-23      | 11.03  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2037 On 04-May-23      | 13.73  | Call         | Bond Future | 10647     | 11                            | 11        | 11                              | 0.00          |
| 04/05/2023 | 2037 On 04-May-23      | 11.32  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2037 On 04-May-23      | 11.78  | Call         | Bond Future | 762       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2037 On 04-May-23      | 10.95  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2037 On 04-May-23      | 11.30  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2037 On 04-May-23      | 11.31  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2037 On 04-May-23      | 11.94  | Call         | Bond Future | 1651      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2037 On 04-May-23      | 13.73  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2037 On 04-May-23      | 11.31  | Put          | Bond Future | 1939      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2037 On 04-May-23      | 11.30  | Put          | Bond Future | 1998      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2037 On 04-May-23      | 10.95  | Put          | Bond Future | 4102      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2037 On 04-May-23      | 11.03  | Put          | Bond Future | 3614      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2037 On 04-May-23      | 11.78  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2037 On 04-May-23      | 11.32  | Put          | Bond Future | 1880      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2037 On 04-May-23      | 11.94  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2037 On 03-August-23   |        |              | Bond Future | 11.79     | 78.4335                       | 78.2378   | 78.4335                         | 129,930.00    |
| 04/05/2023 | 2037 On 03-August-23   | 12.14  | Call         | Bond Future | 3418      | 4                             | 3         | 4                               | 0.00          |
| 04/05/2023 | 2037 On 03-August-23   | 10.30  | Call         | Bond Future | 109       | 0                             | 0         | 0                               | 1,800.00      |
| 04/05/2023 | 2037 On 03-August-23   | 11.00  | Call         | Bond Future | 594       | 1                             | 1         | 1                               | 1,800.00      |
| 04/05/2023 | 2037 On 03-August-23   | 12.12  | Call         | Bond Future | 3347      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2037 On 03-August-23   | 12.13  | Call         | Bond Future | 3383      | 4                             | 3         | 4                               | 0.00          |
| 04/05/2023 | 2037 On 03-August-23   | 12.13  | Put          | Bond Future | 1518      | 1                             | 2         | 1                               | 0.00          |
| 04/05/2023 | 2037 On 03-August-23   | 12.12  | Put          | Bond Future | 1537      | 1                             | 2         | 1                               | 0.00          |
| 04/05/2023 | 2037 On 03-August-23   | 11.00  | Put          | Bond Future | 5176      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2037 On 03-August-23   | 10.30  | Put          | Bond Future | 9089      | 9                             | 9         | 9                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | 2037 On 03-August-23   | 12.14  | Put          | Bond Future | 1500      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2037 On 02-November-23 |        |              | Bond Future | 11.89     | 80.1216                       | 79.9216   | 80.1216                         | 0.00          |
| 04/05/2023 | 2037 On 02-November-23 | 11.55  | Call         | Bond Future | 2189      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2037 On 02-November-23 | 11.56  | Call         | Bond Future | 2213      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2037 On 02-November-23 | 11.57  | Call         | Bond Future | 2238      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2037 On 02-November-23 | 11.55  | Put          | Bond Future | 4094      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2037 On 02-November-23 | 11.56  | Put          | Bond Future | 4062      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2037 On 02-November-23 | 11.57  | Put          | Bond Future | 4030      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2037 On 01-February-24 |        |              | Bond Future | 11.99     | 77.6290                       | 77.4246   | 77.6290                         | 0.00          |
| 04/05/2023 | 2037 On 01-February-24 | 12.31  | Call         | Bond Future | 4766      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2037 On 01-February-24 | 12.32  | Call         | Bond Future | 4798      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2037 On 01-February-24 | 12.33  | Call         | Bond Future | 4830      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2037 On 01-February-24 | 12.33  | Put          | Bond Future | 3049      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2037 On 01-February-24 | 12.32  | Put          | Bond Future | 3069      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2037 On 01-February-24 | 12.31  | Put          | Bond Future | 3090      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2037 On 02-May-24      |        |              | Bond Future | 12.10     | 79.3684                       | 79.1594   | 79.3684                         | 0.00          |
| 04/05/2023 | 2037 On 02-May-24      | 11.43  | Call         | Bond Future | 2577      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2037 On 02-May-24      | 11.45  | Call         | Bond Future | 2619      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2037 On 02-May-24      | 11.44  | Call         | Bond Future | 2598      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2037 On 02-May-24      | 11.44  | Put          | Bond Future | 6208      | 6                             | 6         | 6                               | 0.00          |
| 04/05/2023 | 2037 On 02-May-24      | 11.43  | Put          | Bond Future | 6244      | 6                             | 6         | 6                               | 0.00          |
| 04/05/2023 | 2037 On 02-May-24      | 11.45  | Put          | Bond Future | 6172      | 6                             | 6         | 6                               | 0.00          |
| 04/05/2023 | 2038 On 04-May-23      |        |              | Bond Future | 129.37    | 129.4235                      | 129.3657  | 129.4235                        | 0.00          |
| 04/05/2023 | 2038 On 03-August-23   |        |              | Bond Future | 130.12    | 130.1782                      | 130.1183  | 130.1782                        | 3,100.00      |
| 04/05/2023 | 2038 On 02-November-23 |        |              | Bond Future | 132.95    | 133.0107                      | 132.9495  | 133.0107                        | 1,343.00      |
| 04/05/2023 | 2038 On 01-February-24 |        |              | Bond Future | 133.86    | 133.9234                      | 133.8607  | 133.9234                        | 0.00          |
| 04/05/2023 | 2038 On 02-May-24      |        |              | Bond Future | 136.89    | 136.9535                      | 136.8894  | 136.9535                        | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      |        |              | Bond Future | 11.88     | 81.8207                       | 81.6782   | 81.8207                         | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 10.17  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 10.73  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 10.92  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | 2040 On 04-May-23      | 13.45  | Call         | Bond Future | 8615      | 9                             | 9         | 9                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 11.48  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 12.05  | Call         | Bond Future | 1011      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 11.03  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 11.41  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 11.42  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 11.43  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 12.78  | Call         | Bond Future | 5131      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 12.78  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 13.45  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 11.43  | Put          | Bond Future | 2779      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 12.05  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 10.73  | Put          | Bond Future | 7412      | 7                             | 7         | 7                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 11.42  | Put          | Bond Future | 2842      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 11.41  | Put          | Bond Future | 2906      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 11.03  | Put          | Bond Future | 5378      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 11.48  | Put          | Bond Future | 2462      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 10.92  | Put          | Bond Future | 6115      | 6                             | 6         | 6                               | 0.00          |
| 04/05/2023 | 2040 On 04-May-23      | 10.17  | Put          | Bond Future | 11415     | 11                            | 11        | 11                              | 0.00          |
| 04/05/2023 | 2040 On 03-August-23   |        |              | Bond Future | 12.01     | 79.0266                       | 78.7887   | 79.0266                         | 132,583.00    |
| 04/05/2023 | 2040 On 03-August-23   | 12.22  | Call         | Bond Future | 3126      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2040 On 03-August-23   | 12.21  | Call         | Bond Future | 3091      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2040 On 03-August-23   | 12.23  | Call         | Bond Future | 3161      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2040 On 03-August-23   | 12.23  | Put          | Bond Future | 1887      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2040 On 03-August-23   | 12.21  | Put          | Bond Future | 1932      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2040 On 03-August-23   | 12.22  | Put          | Bond Future | 1909      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2040 On 02-November-23 |        |              | Bond Future | 12.12     | 80.7275                       | 80.4845   | 80.7275                         | 29.00         |
| 04/05/2023 | 2040 On 02-November-23 | 11.60  | Call         | Bond Future | 1995      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2040 On 02-November-23 | 11.59  | Call         | Bond Future | 1971      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2040 On 02-November-23 | 11.58  | Call         | Bond Future | 1948      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2040 On 02-November-23 | 11.58  | Put          | Bond Future | 5158      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2040 On 02-November-23 | 11.60  | Put          | Bond Future | 5081      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | 2040 On 02-November-23 | 11.59  | Put          | Bond Future | 5119      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | 2040 On 01-February-24 |        |              | Bond Future | 12.22     | 77.9978                       | 77.7494   | 77.9978                         | 11.00         |
| 04/05/2023 | 2040 On 01-February-24 | 12.35  | Call         | Bond Future | 4490      | 5                             | 4         | 5                               | 0.00          |
| 04/05/2023 | 2040 On 01-February-24 | 12.33  | Call         | Bond Future | 4427      | 5                             | 4         | 5                               | 0.00          |
| 04/05/2023 | 2040 On 01-February-24 | 12.34  | Call         | Bond Future | 4458      | 5                             | 4         | 5                               | 0.00          |
| 04/05/2023 | 2040 On 01-February-24 | 12.34  | Put          | Bond Future | 3779      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2040 On 01-February-24 | 12.33  | Put          | Bond Future | 3804      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2040 On 01-February-24 | 12.35  | Put          | Bond Future | 3754      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2040 On 02-May-24      |        |              | Bond Future | 12.33     | 79.7455                       | 79.4916   | 79.7455                         | 0.00          |
| 04/05/2023 | 2040 On 02-May-24      | 11.62  | Call         | Bond Future | 2767      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2040 On 02-May-24      | 11.61  | Call         | Bond Future | 2745      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2040 On 02-May-24      | 11.60  | Call         | Bond Future | 2723      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2040 On 02-May-24      | 11.62  | Put          | Bond Future | 6908      | 7                             | 7         | 7                               | 0.00          |
| 04/05/2023 | 2040 On 02-May-24      | 11.60  | Put          | Bond Future | 6986      | 7                             | 7         | 7                               | 0.00          |
| 04/05/2023 | 2040 On 02-May-24      | 11.61  | Put          | Bond Future | 6947      | 7                             | 7         | 7                               | 0.00          |
| 04/05/2023 | 2044 On 04-May-23      |        |              | Bond Future | 11.93     | 78.1478                       | 78.0950   | 78.1478                         | 0.00          |
| 04/05/2023 | 2044 On 04-May-23      | 11.43  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2044 On 04-May-23      | 11.75  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2044 On 04-May-23      | 12.00  | Call         | Bond Future | 423       | 1                             | 0         | 1                               | 0.00          |
| 04/05/2023 | 2044 On 04-May-23      | 12.25  | Call         | Bond Future | 1900      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2044 On 04-May-23      | 11.41  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2044 On 04-May-23      | 11.42  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2044 On 04-May-23      | 11.42  | Put          | Bond Future | 3203      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2044 On 04-May-23      | 11.75  | Put          | Bond Future | 1105      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | 2044 On 04-May-23      | 11.41  | Put          | Bond Future | 3268      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2044 On 04-May-23      | 12.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2044 On 04-May-23      | 12.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | 2044 On 04-May-23      | 11.43  | Put          | Bond Future | 3138      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2044 On 03-August-23   |        |              | Bond Future | 12.08     | 75.4021                       | 75.1006   | 75.4021                         | 85,174.00     |
| 04/05/2023 | 2044 On 03-August-23   | 12.17  | Call         | Bond Future | 2777      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2044 On 03-August-23   | 11.75  | Call         | Bond Future | 1556      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2044 On 03-August-23   | 12.00  | Call         | Bond Future | 2239      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2044 On 03-August-23   | 12.16  | Call         | Bond Future | 2744      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | 2044 On 03-August-23   | 12.15  | Call         | Bond Future | 2711      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2044 On 03-August-23   | 12.15  | Put          | Bond Future | 2312      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2044 On 03-August-23   | 12.16  | Put          | Bond Future | 2286      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2044 On 03-August-23   | 12.00  | Put          | Bond Future | 2731      | 3                             | 3         | 3                               | 4,754.00      |
| 04/05/2023 | 2044 On 03-August-23   | 11.75  | Put          | Bond Future | 3572      | 3                             | 4         | 3                               | 3,076.00      |
| 04/05/2023 | 2044 On 03-August-23   | 12.17  | Put          | Bond Future | 2260      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2044 On 02-November-23 |        |              | Bond Future | 12.18     | 77.0250                       | 76.7169   | 77.0250                         | 0.00          |
| 04/05/2023 | 2044 On 02-November-23 | 11.56  | Call         | Bond Future | 1757      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2044 On 02-November-23 | 11.55  | Call         | Bond Future | 1736      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2044 On 02-November-23 | 11.57  | Call         | Bond Future | 1779      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | 2044 On 02-November-23 | 11.57  | Put          | Bond Future | 5516      | 5                             | 6         | 5                               | 0.00          |
| 04/05/2023 | 2044 On 02-November-23 | 11.55  | Put          | Bond Future | 5601      | 5                             | 6         | 5                               | 0.00          |
| 04/05/2023 | 2044 On 02-November-23 | 11.56  | Put          | Bond Future | 5558      | 5                             | 6         | 5                               | 0.00          |
| 04/05/2023 | 2044 On 01-February-24 |        |              | Bond Future | 12.28     | 74.3390                       | 74.0241   | 74.3390                         | 0.00          |
| 04/05/2023 | 2044 On 01-February-24 | 12.28  | Call         | Bond Future | 4179      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2044 On 01-February-24 | 12.27  | Call         | Bond Future | 4148      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2044 On 01-February-24 | 12.29  | Call         | Bond Future | 4210      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2044 On 01-February-24 | 12.29  | Put          | Bond Future | 4178      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2044 On 01-February-24 | 12.27  | Put          | Bond Future | 4232      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2044 On 01-February-24 | 12.28  | Put          | Bond Future | 4205      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | 2044 On 02-May-24      |        |              | Bond Future | 12.39     | 76.0047                       | 75.6828   | 76.0047                         | 0.00          |
| 04/05/2023 | 2044 On 02-May-24      | 11.66  | Call         | Bond Future | 2797      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2044 On 02-May-24      | 11.65  | Call         | Bond Future | 2774      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2044 On 02-May-24      | 11.67  | Call         | Bond Future | 2819      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | 2044 On 02-May-24      | 11.67  | Put          | Bond Future | 7084      | 7                             | 7         | 7                               | 0.00          |
| 04/05/2023 | 2044 On 02-May-24      | 11.65  | Put          | Bond Future | 7164      | 7                             | 7         | 7                               | 0.00          |
| 04/05/2023 | 2044 On 02-May-24      | 11.66  | Put          | Bond Future | 7124      | 7                             | 7         | 7                               | 0.00          |
| 04/05/2023 | 2046 On 04-May-23      |        |              | Bond Future | 113.63    | 113.5274                      | 113.6338  | 113.5274                        | 0.00          |
| 04/05/2023 | 2046 On 03-August-23   |        |              | Bond Future | 115.75    | 115.9342                      | 115.7479  | 115.9342                        | 12,946.00     |
| 04/05/2023 | 2046 On 02-November-23 |        |              | Bond Future | 116.15    | 116.3409                      | 116.1506  | 116.3409                        | 4,231.00      |
| 04/05/2023 | 2046 On 01-February-24 |        |              | Bond Future | 118.73    | 118.9281                      | 118.7335  | 118.9281                        | 0.00          |
| 04/05/2023 | 2046 On 02-May-24      |        |              | Bond Future | 119.24    | 119.4395                      | 119.2403  | 119.4395                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | 2050 On 04-May-23      |        |              | Bond Future        | 116.10    | 115.9805                      | 116.0988  | 115.9805                        | 0.00          |
| 04/05/2023 | 2050 On 03-August-23   |        |              | Bond Future        | 116.34    | 116.2249                      | 116.3449  | 116.2249                        | 10,574.00     |
| 04/05/2023 | 2050 On 02-November-23 |        |              | Bond Future        | 118.88    | 118.7538                      | 118.8765  | 118.7538                        | 3,146.00      |
| 04/05/2023 | 2050 On 01-February-24 |        |              | Bond Future        | 119.24    | 119.1182                      | 119.2436  | 119.1182                        | 0.00          |
| 04/05/2023 | 2050 On 02-May-24      |        |              | Bond Future        | 121.94    | 121.8132                      | 121.9416  | 121.8132                        | 0.00          |
| 04/05/2023 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | AL37 On 04-May-23      |        |              | Index Future       | 876.05    | 874.9540                      | 876.0460  | 874.9540                        | 0.00          |
| 04/05/2023 | AL37 On 03-August-23   |        |              | Index Future       | 894.28    | 893.2850                      | 894.2760  | 893.2850                        | 0.00          |
| 04/05/2023 | AL37 On 02-November-23 |        |              | Index Future       | 913.52    | 912.5090                      | 913.5200  | 912.5090                        | 0.00          |
| 04/05/2023 | AL37 On 01-February-24 |        |              | Index Future       | 933.63    | 932.5920                      | 933.6250  | 932.5920                        | 0.00          |
| 04/05/2023 | AL37 On 02-May-24      |        |              | Index Future       | 954.55    | 953.4910                      | 954.5470  | 953.4910                        | 0.00          |
| 04/05/2023 | AL7T On 04-May-23      |        |              | Index Future       | 1004.45   | 1003.8060                     | 1004.4470 | 1003.8060                       | 0.00          |
| 04/05/2023 | AL7T On 03-August-23   |        |              | Index Future       | 1024.81   | 1024.8360                     | 1024.8080 | 1024.8360                       | 0.00          |
| 04/05/2023 | AL7T On 02-November-23 |        |              | Index Future       | 1046.86   | 1046.8910                     | 1046.8610 | 1046.8910                       | 0.00          |
| 04/05/2023 | AL7T On 01-February-24 |        |              | Index Future       | 1069.90   | 1069.9320                     | 1069.9020 | 1069.9320                       | 0.00          |
| 04/05/2023 | AL7T On 02-May-24      |        |              | Index Future       | 1093.88   | 1093.9080                     | 1093.8770 | 1093.9080                       | 0.00          |
| 04/05/2023 | ALBI On 04-May-23      |        |              | Index Future       | 879.14    | 878.9840                      | 879.1420  | 878.9840                        | 0.00          |
| 04/05/2023 | ALBI On 03-August-23   |        |              | Index Future       | 896.50    | 897.4000                      | 896.5020  | 897.4000                        | 99.00         |
| 04/05/2023 | ALBI On 02-November-23 |        |              | Index Future       | 915.79    | 916.7120                      | 915.7940  | 916.7120                        | 0.00          |
| 04/05/2023 | ALBI On 01-February-24 |        |              | Index Future       | 935.95    | 936.8880                      | 935.9500  | 936.8880                        | 0.00          |
| 04/05/2023 | ALBI On 02-May-24      |        |              | Index Future       | 956.92    | 957.8820                      | 956.9230  | 957.8820                        | 0.00          |
| 04/05/2023 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 04/05/2023 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C214 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C253 On 31-March-53    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C219 On 31-March-29    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C303 On 14-August-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C303 On 28-February-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/05/2023 | ES33 On 04-May-23       |        |              | Bond Future        | 12.15     | 74.1315                       | 74.1153   | 74.1315                         | 0.00          |
| 04/05/2023 | ES33 On 03-August-23    |        |              | Bond Future        | 12.31     | 75.7031                       | 75.5667   | 75.7031                         | 350.00        |
| 04/05/2023 | ES33 On 02-November-23  |        |              | Bond Future        | 12.45     | 73.5529                       | 73.4135   | 73.5529                         | 0.00          |
| 04/05/2023 | ES33 On 01-February-24  |        |              | Bond Future        | 12.59     | 75.1886                       | 75.0461   | 75.1886                         | 0.00          |
| 04/05/2023 | ES33 On 02-May-24       |        |              | Bond Future        | 12.72     | 73.0902                       | 72.9445   | 73.0902                         | 0.00          |
| 04/05/2023 | ES42 On 04-May-23       |        |              | Bond Future        | 12.61     | 71.0031                       | 70.9570   | 71.0031                         | 0.00          |
| 04/05/2023 | ES42 On 03-August-23    |        |              | Bond Future        | 12.77     | 72.5084                       | 72.2410   | 72.5084                         | 4,000.00      |
| 04/05/2023 | ES42 On 02-November-23  |        |              | Bond Future        | 12.91     | 69.8228                       | 69.5497   | 69.8228                         | 0.00          |
| 04/05/2023 | ES42 On 01-February-24  |        |              | Bond Future        | 13.03     | 71.3756                       | 71.0964   | 71.3756                         | 0.00          |
| 04/05/2023 | ES42 On 02-May-24       |        |              | Bond Future        | 13.16     | 68.7278                       | 68.4422   | 68.7278                         | 0.00          |
| 04/05/2023 | GOVI On 04-May-23       |        |              | GOVI               | 866.66    | 866.4950                      | 866.6620  | 866.4950                        | 0.00          |
| 04/05/2023 | GOVI On 04-May-23       | 852.88 | Call         | GOVI               | 137820    | 14                            | 14        | 14                              | 0.00          |
| 04/05/2023 | GOVI On 04-May-23       | 852.86 | Call         | GOVI               | 138020    | 14                            | 14        | 14                              | 0.00          |
| 04/05/2023 | GOVI On 04-May-23       | 852.87 | Call         | GOVI               | 137920    | 14                            | 14        | 14                              | 0.00          |
| 04/05/2023 | GOVI On 04-May-23       | 852.87 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | GOVI On 04-May-23       | 852.86 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | GOVI On 04-May-23       | 852.88 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | GOVI On 03-August-23    |        |              | GOVI               | 883.81    | 884.6490                      | 883.8110  | 884.6490                        | 836.00        |
| 04/05/2023 | GOVI On 03-August-23    | 837.23 | Call         | GOVI               | 465810    | 47                            | 47        | 47                              | 0.00          |
| 04/05/2023 | GOVI On 03-August-23    | 837.21 | Call         | GOVI               | 466010    | 47                            | 47        | 47                              | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | GOVI On 03-August-23   | 837.22 | Call         | GOVI         | 465910    | 47                            | 47        | 47                              | 0.00          |
| 04/05/2023 | GOVI On 03-August-23   | 837.22 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | GOVI On 03-August-23   | 837.21 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | GOVI On 03-August-23   | 837.23 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | GOVI On 02-November-23 |        |              | GOVI         | 902.83    | 903.6870                      | 902.8300  | 903.6870                        | 0.00          |
| 04/05/2023 | GOVI On 02-November-23 | 885.80 | Call         | GOVI         | 170300    | 18                            | 17        | 18                              | 0.00          |
| 04/05/2023 | GOVI On 02-November-23 | 885.81 | Call         | GOVI         | 170200    | 18                            | 17        | 18                              | 0.00          |
| 04/05/2023 | GOVI On 02-November-23 | 885.82 | Call         | GOVI         | 170100    | 18                            | 17        | 18                              | 0.00          |
| 04/05/2023 | GOVI On 02-November-23 | 885.81 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | GOVI On 02-November-23 | 885.82 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | GOVI On 02-November-23 | 885.80 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | GOVI On 01-February-24 |        |              | GOVI         | 922.70    | 923.5760                      | 922.7000  | 923.5760                        | 0.00          |
| 04/05/2023 | GOVI On 01-February-24 | 879.98 | Call         | GOVI         | 427200    | 44                            | 43        | 44                              | 0.00          |
| 04/05/2023 | GOVI On 01-February-24 | 879.99 | Call         | GOVI         | 427100    | 44                            | 43        | 44                              | 0.00          |
| 04/05/2023 | GOVI On 01-February-24 | 880.00 | Call         | GOVI         | 427000    | 44                            | 43        | 44                              | 0.00          |
| 04/05/2023 | GOVI On 01-February-24 | 880.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | GOVI On 01-February-24 | 879.99 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | GOVI On 01-February-24 | 879.98 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | GOVI On 02-May-24      |        |              | GOVI         | 943.38    | 944.2720                      | 943.3770  | 944.2720                        | 0.00          |
| 04/05/2023 | GOVI On 02-May-24      | 950.97 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | GOVI On 02-May-24      | 950.98 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | GOVI On 02-May-24      | 950.99 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | GOVI On 02-May-24      | 950.97 | Put          | GOVI         | 75930     | 7                             | 8         | 7                               | 0.00          |
| 04/05/2023 | GOVI On 02-May-24      | 950.98 | Put          | GOVI         | 76030     | 7                             | 8         | 7                               | 0.00          |
| 04/05/2023 | GOVI On 02-May-24      | 950.99 | Put          | GOVI         | 76130     | 7                             | 8         | 7                               | 0.00          |
| 04/05/2023 | GVIX On 01-January-29  |        |              | LIVE INDEX   | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 04/05/2023 | IGOV On 04-May-23      |        |              | Index Future | 327.54    | 327.2930                      | 327.5420  | 327.2930                        | 0.00          |
| 04/05/2023 | IGOV On 03-August-23   |        |              | Index Future | 334.26    | 334.2320                      | 334.2570  | 334.2320                        | 638.00        |
| 04/05/2023 | IGOV On 02-November-23 |        |              | Index Future | 341.53    | 341.5040                      | 341.5300  | 341.5040                        | 16.00         |
| 04/05/2023 | IGOV On 01-February-24 |        |              | Index Future | 349.13    | 349.0990                      | 349.1250  | 349.0990                        | 0.00          |
| 04/05/2023 | IGOV On 02-May-24      |        |              | Index Future | 357.02    | 356.9980                      | 357.0240  | 356.9980                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 92.17     | 92.1700                       | 92.1700   | 92.1700                         | 0.00          |
| 04/05/2023 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 04/05/2023 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 04/05/2023 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 04/05/2023 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 04/05/2023 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 04/05/2023 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 04/05/2023 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 04/05/2023 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 04/05/2023 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 04/05/2023 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 04/05/2023 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 04/05/2023 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 04/05/2023 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 04/05/2023 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 04/05/2023 | JBAF On 17-May-23       |        |              | Jibar Tradeable Future | 8.08      | 91.8950                       | 91.9200   | 91.8950                         | 0.00          |
| 04/05/2023 | JBAF On 21-June-23      |        |              | Jibar Tradeable Future | 8.33      | 91.6550                       | 91.6750   | 91.6550                         | 0.00          |
| 04/05/2023 | JBAF On 19-July-23      |        |              | Jibar Tradeable Future | 8.40      | 91.5750                       | 91.6000   | 91.5750                         | 0.00          |
| 04/05/2023 | JBAF On 16-August-23    |        |              | Jibar Tradeable Future | 8.50      | 91.4700                       | 91.5050   | 91.4700                         | 0.00          |
| 04/05/2023 | JBAF On 20-September-23 |        |              | Jibar Tradeable Future | 8.48      | 91.4750                       | 91.5250   | 91.4750                         | 0.00          |
| 04/05/2023 | JBAF On 18-October-23   |        |              | Jibar Tradeable Future | 8.46      | 91.4850                       | 91.5400   | 91.4850                         | 0.00          |
| 04/05/2023 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 8.41      | 91.5300                       | 91.5900   | 91.5300                         | 0.00          |
| 04/05/2023 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 8.26      | 91.6800                       | 91.7400   | 91.6800                         | 0.00          |
| 04/05/2023 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 8.06      | 91.8700                       | 91.9400   | 91.8700                         | 0.00          |
| 04/05/2023 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 7.96      | 91.9700                       | 92.0450   | 91.9700                         | 0.00          |
| 04/05/2023 | JBAF On 18-December-24  |        |              | Jibar Tradeable Future | 7.86      | 92.0700                       | 92.1400   | 92.0700                         | 0.00          |
| 04/05/2023 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 7.84      | 92.0950                       | 92.1600   | 92.0950                         | 0.00          |
| 04/05/2023 | R035 On 04-May-23       |        |              | Bond Future            | 11.38     | 85.7101                       | 85.6319   | 85.7101                         | 0.00          |
| 04/05/2023 | R035 On 04-May-23       | 9.85   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23       | 10.42  | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | R035 On 04-May-23      | 11.22  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 11.80  | Call         | Bond Future | 2361      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 11.87  | Call         | Bond Future | 2741      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 13.18  | Call         | Bond Future | 9406      | 9                             | 9         | 9                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 12.46  | Call         | Bond Future | 5845      | 6                             | 6         | 6                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 11.20  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 11.21  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 10.60  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 11.05  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 11.17  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 10.55  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 10.55  | Put          | Bond Future | 4867      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 11.05  | Put          | Bond Future | 1872      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 10.60  | Put          | Bond Future | 4561      | 4                             | 5         | 4                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 11.22  | Put          | Bond Future | 885       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 12.46  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 13.18  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 11.87  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 11.20  | Put          | Bond Future | 1000      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 11.21  | Put          | Bond Future | 943       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 11.80  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 11.17  | Put          | Bond Future | 1174      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 10.42  | Put          | Bond Future | 5670      | 6                             | 6         | 6                               | 0.00          |
| 04/05/2023 | R035 On 04-May-23      | 9.85   | Put          | Bond Future | 9313      | 9                             | 9         | 9                               | 0.00          |
| 04/05/2023 | R035 On 03-August-23   |        |              | Bond Future | 11.49     | 87.5058                       | 87.3387   | 87.5058                         | 55,503.00     |
| 04/05/2023 | R035 On 03-August-23   | 11.98  | Call         | Bond Future | 3867      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R035 On 03-August-23   | 11.99  | Call         | Bond Future | 3904      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R035 On 03-August-23   | 12.00  | Call         | Bond Future | 3942      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R035 On 03-August-23   | 12.00  | Put          | Bond Future | 1198      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R035 On 03-August-23   | 11.99  | Put          | Bond Future | 1214      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R035 On 03-August-23   | 11.98  | Put          | Bond Future | 1229      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R035 On 02-November-23 |        |              | Bond Future | 11.60     | 84.8803                       | 84.7095   | 84.8803                         | 99,689.00     |
| 04/05/2023 | R035 On 02-November-23 | 11.43  | Call         | Bond Future | 2639      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | R035 On 02-November-23 | 10.62  | Call         | Bond Future | 967       | 1                             | 1         | 1                               | 400.00        |
| 04/05/2023 | R035 On 02-November-23 | 12.85  | Call         | Bond Future | 7541      | 8                             | 8         | 8                               | 0.00          |
| 04/05/2023 | R035 On 02-November-23 | 11.41  | Call         | Bond Future | 2585      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R035 On 02-November-23 | 11.42  | Call         | Bond Future | 2612      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R035 On 02-November-23 | 11.12  | Call         | Bond Future | 1872      | 2                             | 2         | 2                               | 400.00        |
| 04/05/2023 | R035 On 02-November-23 | 11.42  | Put          | Bond Future | 3600      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R035 On 02-November-23 | 11.41  | Put          | Bond Future | 3629      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R035 On 02-November-23 | 12.85  | Put          | Bond Future | 1094      | 1                             | 1         | 1                               | 400.00        |
| 04/05/2023 | R035 On 02-November-23 | 10.62  | Put          | Bond Future | 6564      | 6                             | 7         | 6                               | 0.00          |
| 04/05/2023 | R035 On 02-November-23 | 11.12  | Put          | Bond Future | 4548      | 4                             | 5         | 4                               | 0.00          |
| 04/05/2023 | R035 On 02-November-23 | 11.43  | Put          | Bond Future | 3572      | 3                             | 4         | 3                               | 0.00          |
| 04/05/2023 | R035 On 01-February-24 |        |              | Bond Future | 11.71     | 86.7486                       | 86.5740   | 86.7486                         | 0.00          |
| 04/05/2023 | R035 On 01-February-24 | 13.46  | Call         | Bond Future | 9830      | 10                            | 10        | 10                              | 0.00          |
| 04/05/2023 | R035 On 01-February-24 | 12.18  | Call         | Bond Future | 5193      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R035 On 01-February-24 | 12.20  | Call         | Bond Future | 5259      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R035 On 01-February-24 | 11.12  | Call         | Bond Future | 2246      | 2                             | 2         | 2                               | 400.00        |
| 04/05/2023 | R035 On 01-February-24 | 10.62  | Call         | Bond Future | 1354      | 1                             | 1         | 1                               | 400.00        |
| 04/05/2023 | R035 On 01-February-24 | 12.19  | Call         | Bond Future | 5226      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R035 On 01-February-24 | 12.19  | Put          | Bond Future | 2688      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R035 On 01-February-24 | 10.62  | Put          | Bond Future | 7465      | 7                             | 7         | 7                               | 0.00          |
| 04/05/2023 | R035 On 01-February-24 | 11.12  | Put          | Bond Future | 5468      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R035 On 01-February-24 | 12.18  | Put          | Bond Future | 2706      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R035 On 01-February-24 | 12.20  | Put          | Bond Future | 2670      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R035 On 01-February-24 | 13.46  | Put          | Bond Future | 1139      | 1                             | 1         | 1                               | 400.00        |
| 04/05/2023 | R035 On 02-May-24      |        |              | Bond Future | 11.80     | 84.1795                       | 84.0010   | 84.1795                         | 0.00          |
| 04/05/2023 | R035 On 02-May-24      | 11.21  | Call         | Bond Future | 2696      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R035 On 02-May-24      | 11.19  | Call         | Bond Future | 2653      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R035 On 02-May-24      | 11.20  | Call         | Bond Future | 2674      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R035 On 02-May-24      | 11.20  | Put          | Bond Future | 5930      | 6                             | 6         | 6                               | 0.00          |
| 04/05/2023 | R035 On 02-May-24      | 11.19  | Put          | Bond Future | 5965      | 6                             | 6         | 6                               | 0.00          |
| 04/05/2023 | R035 On 02-May-24      | 11.21  | Put          | Bond Future | 5896      | 6                             | 6         | 6                               | 0.00          |
| 04/05/2023 | R186 On 04-May-23      |        |              | Bond Future | 8.74      | 109.2535                      | 109.3655  | 109.2535                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | R186 On 04-May-23      | 8.36   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R186 On 04-May-23      | 8.82   | Call         | Bond Future | 267       | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R186 On 04-May-23      | 8.83   | Call         | Bond Future | 299       | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R186 On 04-May-23      |        | Call         | Bond Future | 9365      | 9                             | 9         | 9                               | 0.00          |
| 04/05/2023 | R186 On 04-May-23      | 8.84   | Call         | Bond Future | 330       | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R186 On 04-May-23      | 8.83   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R186 On 04-May-23      | 8.84   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R186 On 04-May-23      | 8.82   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R186 On 04-May-23      | 8.36   | Put          | Bond Future | 1189      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R186 On 04-May-23      |        | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R186 On 03-August-23   |        |              | Bond Future | 8.75      | 106.2345                      | 106.3642  | 106.2345                        | 85,181.00     |
| 04/05/2023 | R186 On 03-August-23   | 9.75   | Call         | Bond Future | 3105      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R186 On 03-August-23   | 9.73   | Call         | Bond Future | 3055      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R186 On 03-August-23   | 9.74   | Call         | Bond Future | 3080      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R186 On 03-August-23   | 9.74   | Put          | Bond Future | 207       | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R186 On 03-August-23   | 9.73   | Put          | Bond Future | 211       | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R186 On 03-August-23   | 9.75   | Put          | Bond Future | 204       | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R186 On 02-November-23 |        |              | Bond Future | 8.75      | 108.5208                      | 108.6532  | 108.5208                        | 16,395.00     |
| 04/05/2023 | R186 On 02-November-23 | 10.42  | Call         | Bond Future | 4740      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R186 On 02-November-23 | 9.39   | Call         | Bond Future | 2478      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R186 On 02-November-23 | 9.38   | Call         | Bond Future | 2458      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R186 On 02-November-23 | 9.40   | Call         | Bond Future | 2498      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R186 On 02-November-23 | 9.15   | Call         | Bond Future | 2021      | 2                             | 2         | 2                               | 1,715.00      |
| 04/05/2023 | R186 On 02-November-23 | 9.40   | Put          | Bond Future | 726       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R186 On 02-November-23 | 9.38   | Put          | Bond Future | 741       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R186 On 02-November-23 | 9.39   | Put          | Bond Future | 734       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R186 On 02-November-23 | 9.15   | Put          | Bond Future | 928       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R186 On 02-November-23 | 10.42  | Put          | Bond Future | 259       | 0                             | 0         | 0                               | 1,715.00      |
| 04/05/2023 | R186 On 01-February-24 |        |              | Bond Future | 8.73      | 105.5998                      | 105.7351  | 105.5998                        | 0.00          |
| 04/05/2023 | R186 On 01-February-24 | 9.52   | Call         | Bond Future | 2866      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R186 On 01-February-24 | 9.50   | Call         | Bond Future | 2829      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R186 On 01-February-24 | 9.51   | Call         | Bond Future | 2847      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R186 On 01-February-24 | 9.52   | Put          | Bond Future | 869       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | R186 On 01-February-24 | 9.50   | Put          | Bond Future | 882       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R186 On 01-February-24 | 9.51   | Put          | Bond Future | 875       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R186 On 02-May-24      |        |              | Bond Future | 8.69      | 107.9660                      | 108.1044  | 107.9660                        | 0.00          |
| 04/05/2023 | R186 On 02-May-24      | 7.99   | Call         | Bond Future | 762       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R186 On 02-May-24      | 8.00   | Call         | Bond Future | 770       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R186 On 02-May-24      | 8.01   | Call         | Bond Future | 779       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R186 On 02-May-24      | 8.01   | Put          | Bond Future | 2402      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R186 On 02-May-24      | 8.00   | Put          | Bond Future | 2417      | 3                             | 2         | 3                               | 0.00          |
| 04/05/2023 | R186 On 02-May-24      | 7.99   | Put          | Bond Future | 2432      | 3                             | 2         | 3                               | 0.00          |
| 04/05/2023 | R197 On 04-May-23      |        |              | Bond Future | 336.96    | 336.9646                      | 336.9641  | 336.9646                        | 0.00          |
| 04/05/2023 | R197 On 03-August-23   |        |              | Bond Future | 334.99    | 334.9944                      | 334.9920  | 334.9944                        | 12.00         |
| 04/05/2023 | R197 On 02-November-23 |        |              | Bond Future | 342.28    | 342.2836                      | 342.2809  | 342.2836                        | 0.00          |
| 04/05/2023 | R202 On 04-May-23      |        |              | Bond Future | 252.64    | 252.0703                      | 252.6437  | 252.0703                        | 0.00          |
| 04/05/2023 | R202 On 03-August-23   |        |              | Bond Future | 253.16    | 252.5733                      | 253.1576  | 252.5733                        | 5,420.00      |
| 04/05/2023 | R202 On 02-November-23 |        |              | Bond Future | 258.67    | 258.0691                      | 258.6656  | 258.0691                        | 0.00          |
| 04/05/2023 | R202 On 01-February-24 |        |              | Bond Future | 259.39    | 258.7786                      | 259.3884  | 258.7786                        | 0.00          |
| 04/05/2023 | R202 On 02-May-24      |        |              | Bond Future | 265.26    | 264.6336                      | 265.2573  | 264.6336                        | 0.00          |
| 04/05/2023 | R209 On 04-May-23      |        |              | Bond Future | 11.40     | 66.3119                       | 66.2925   | 66.3119                         | 0.00          |
| 04/05/2023 | R209 On 04-May-23      | 11.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R209 On 04-May-23      | 11.50  | Call         | Bond Future | 495       | 1                             | 0         | 1                               | 0.00          |
| 04/05/2023 | R209 On 04-May-23      | 12.50  | Call         | Bond Future | 5170      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R209 On 04-May-23      | 11.11  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R209 On 04-May-23      | 10.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R209 On 04-May-23      | 10.50  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R209 On 04-May-23      | 11.09  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R209 On 04-May-23      | 11.10  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R209 On 04-May-23      | 11.10  | Put          | Bond Future | 1518      | 1                             | 2         | 1                               | 0.00          |
| 04/05/2023 | R209 On 04-May-23      | 11.09  | Put          | Bond Future | 1569      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R209 On 04-May-23      | 10.50  | Put          | Bond Future | 4702      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R209 On 04-May-23      | 11.50  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R209 On 04-May-23      | 10.00  | Put          | Bond Future | 7518      | 7                             | 8         | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | R209 On 04-May-23      | 11.11  | Put          | Bond Future | 1466      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R209 On 04-May-23      | 12.50  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R209 On 04-May-23      | 11.00  | Put          | Bond Future | 2034      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R209 On 03-August-23   |        |              | Bond Future | 11.52     | 67.7012                       | 67.5541   | 67.7012                         | 13,018.00     |
| 04/05/2023 | R209 On 03-August-23   | 11.25  | Call         | Bond Future | 1317      | 1                             | 1         | 1                               | 3,500.00      |
| 04/05/2023 | R209 On 03-August-23   | 11.95  | Call         | Bond Future | 3215      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R209 On 03-August-23   | 10.75  | Call         | Bond Future | 518       | 1                             | 1         | 1                               | 3,500.00      |
| 04/05/2023 | R209 On 03-August-23   | 11.93  | Call         | Bond Future | 3150      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R209 On 03-August-23   | 11.94  | Call         | Bond Future | 3182      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R209 On 03-August-23   | 10.00  | Call         | Bond Future | 80        | 0                             | 0         | 0                               | 1,800.00      |
| 04/05/2023 | R209 On 03-August-23   | 10.70  | Call         | Bond Future | 464       | 0                             | 0         | 0                               | 1,800.00      |
| 04/05/2023 | R209 On 03-August-23   | 11.25  | Put          | Bond Future | 2658      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R209 On 03-August-23   | 10.00  | Put          | Bond Future | 8149      | 8                             | 8         | 8                               | 0.00          |
| 04/05/2023 | R209 On 03-August-23   | 11.95  | Put          | Bond Future | 1156      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R209 On 03-August-23   | 10.75  | Put          | Bond Future | 4444      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R209 On 03-August-23   | 10.70  | Put          | Bond Future | 4656      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R209 On 03-August-23   | 11.93  | Put          | Bond Future | 1186      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R209 On 03-August-23   | 11.94  | Put          | Bond Future | 1171      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R209 On 02-November-23 |        |              | Bond Future | 11.61     | 66.0051                       | 65.8548   | 66.0051                         | 2.00          |
| 04/05/2023 | R209 On 02-November-23 | 11.35  | Call         | Bond Future | 2045      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R209 On 02-November-23 | 11.33  | Call         | Bond Future | 2000      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R209 On 02-November-23 | 11.34  | Call         | Bond Future | 2023      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R209 On 02-November-23 | 11.34  | Put          | Bond Future | 3353      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R209 On 02-November-23 | 11.33  | Put          | Bond Future | 3381      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R209 On 02-November-23 | 11.35  | Put          | Bond Future | 3326      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R209 On 01-February-24 |        |              | Bond Future | 11.70     | 67.4580                       | 67.3043   | 67.4580                         | 0.00          |
| 04/05/2023 | R209 On 01-February-24 | 12.12  | Call         | Bond Future | 4416      | 5                             | 4         | 5                               | 0.00          |
| 04/05/2023 | R209 On 01-February-24 | 12.13  | Call         | Bond Future | 4444      | 5                             | 4         | 5                               | 0.00          |
| 04/05/2023 | R209 On 01-February-24 | 12.14  | Call         | Bond Future | 4473      | 5                             | 4         | 5                               | 0.00          |
| 04/05/2023 | R209 On 01-February-24 | 12.14  | Put          | Bond Future | 2426      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R209 On 01-February-24 | 12.13  | Put          | Bond Future | 2443      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R209 On 01-February-24 | 12.12  | Put          | Bond Future | 2460      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R209 On 02-May-24      |        |              | Bond Future | 11.79     | 65.8161                       | 65.6590   | 65.8161                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | R209 On 02-May-24      | 11.19  | Call         | Bond Future | 2314      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R209 On 02-May-24      | 11.17  | Call         | Bond Future | 2276      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R209 On 02-May-24      | 11.18  | Call         | Bond Future | 2295      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R209 On 02-May-24      | 11.18  | Put          | Bond Future | 5242      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R209 On 02-May-24      | 11.17  | Put          | Bond Future | 5273      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R209 On 02-May-24      | 11.19  | Put          | Bond Future | 5211      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R210 On 04-May-23      |        |              | Bond Future | 225.25    | 225.1732                      | 225.2506  | 225.1732                        | 0.00          |
| 04/05/2023 | R210 On 03-August-23   |        |              | Bond Future | 229.97    | 229.9468                      | 229.9726  | 229.9468                        | 371.00        |
| 04/05/2023 | R210 On 02-November-23 |        |              | Bond Future | 231.77    | 231.7427                      | 231.7689  | 231.7427                        | 0.00          |
| 04/05/2023 | R210 On 01-February-24 |        |              | Bond Future | 236.92    | 236.8962                      | 236.9229  | 236.8962                        | 0.00          |
| 04/05/2023 | R210 On 02-May-24      |        |              | Bond Future | 238.98    | 238.9524                      | 238.9795  | 238.9524                        | 0.00          |
| 04/05/2023 | R213 On 04-May-23      |        |              | Bond Future | 10.52     | 82.7314                       | 82.8742   | 82.7314                         | 0.00          |
| 04/05/2023 | R213 On 04-May-23      | 10.73  | Call         | Bond Future | 959       | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R213 On 04-May-23      | 10.74  | Call         | Bond Future | 1004      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R213 On 04-May-23      | 10.75  | Call         | Bond Future | 1050      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R213 On 04-May-23      | 10.75  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R213 On 04-May-23      | 10.74  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R213 On 04-May-23      | 10.73  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R213 On 03-August-23   |        |              | Bond Future | 10.62     | 84.4647                       | 84.5631   | 84.4647                         | 23,043.00     |
| 04/05/2023 | R213 On 03-August-23   | 11.61  | Call         | Bond Future | 4702      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R213 On 03-August-23   | 11.62  | Call         | Bond Future | 4738      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R213 On 03-August-23   | 11.63  | Call         | Bond Future | 4774      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R213 On 03-August-23   | 11.62  | Put          | Bond Future | 390       | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R213 On 03-August-23   | 11.63  | Put          | Bond Future | 384       | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R213 On 03-August-23   | 11.61  | Put          | Bond Future | 397       | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R213 On 02-November-23 |        |              | Bond Future | 10.71     | 82.7263                       | 82.8267   | 82.7263                         | 187.00        |
| 04/05/2023 | R213 On 02-November-23 | 11.11  | Call         | Bond Future | 3440      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R213 On 02-November-23 | 11.12  | Call         | Bond Future | 3467      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R213 On 02-November-23 | 11.13  | Call         | Bond Future | 3495      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R213 On 02-November-23 | 11.13  | Put          | Bond Future | 1661      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R213 On 02-November-23 | 11.12  | Put          | Bond Future | 1676      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | R213 On 02-November-23 | 11.11  | Put          | Bond Future | 1691      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R213 On 01-February-24 |        |              | Bond Future | 10.79     | 84.5471                       | 84.6498   | 84.5471                         | 0.00          |
| 04/05/2023 | R213 On 01-February-24 | 11.72  | Call         | Bond Future | 5246      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R213 On 01-February-24 | 11.70  | Call         | Bond Future | 5186      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R213 On 01-February-24 | 11.71  | Call         | Bond Future | 5216      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R213 On 01-February-24 | 11.71  | Put          | Bond Future | 1417      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R213 On 01-February-24 | 11.70  | Put          | Bond Future | 1428      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R213 On 01-February-24 | 11.72  | Put          | Bond Future | 1407      | 1                             | 1         | 1                               | 0.00          |
| 04/05/2023 | R213 On 02-May-24      |        |              | Bond Future | 10.87     | 82.8821                       | 82.9871   | 82.8821                         | 0.00          |
| 04/05/2023 | R213 On 02-May-24      | 10.28  | Call         | Bond Future | 1838      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R213 On 02-May-24      | 10.29  | Call         | Bond Future | 1855      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R213 On 02-May-24      | 10.30  | Call         | Bond Future | 1871      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R213 On 02-May-24      | 10.30  | Put          | Bond Future | 4292      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R213 On 02-May-24      | 10.29  | Put          | Bond Future | 4318      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R213 On 02-May-24      | 10.28  | Put          | Bond Future | 4345      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R214 On 04-May-23      |        |              | Bond Future | 11.76     | 62.4013                       | 62.3561   | 62.4013                         | 0.00          |
| 04/05/2023 | R214 On 04-May-23      | 11.38  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R214 On 04-May-23      | 11.36  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R214 On 04-May-23      | 11.37  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R214 On 04-May-23      | 11.37  | Put          | Bond Future | 2003      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R214 On 04-May-23      | 11.36  | Put          | Bond Future | 2057      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R214 On 04-May-23      | 11.38  | Put          | Bond Future | 1950      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R214 On 03-August-23   |        |              | Bond Future | 11.89     | 63.7086                       | 63.4556   | 63.7086                         | 18,592.00     |
| 04/05/2023 | R214 On 03-August-23   | 12.16  | Call         | Bond Future | 2829      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R214 On 03-August-23   | 12.14  | Call         | Bond Future | 2768      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R214 On 03-August-23   | 12.15  | Call         | Bond Future | 2799      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R214 On 03-August-23   | 12.15  | Put          | Bond Future | 1533      | 1                             | 2         | 1                               | 0.00          |
| 04/05/2023 | R214 On 03-August-23   | 12.14  | Put          | Bond Future | 1551      | 1                             | 2         | 1                               | 0.00          |
| 04/05/2023 | R214 On 03-August-23   | 12.16  | Put          | Bond Future | 1515      | 1                             | 2         | 1                               | 0.00          |
| 04/05/2023 | R214 On 02-November-23 |        |              | Bond Future | 11.99     | 61.7776                       | 61.5189   | 61.7776                         | 0.00          |
| 04/05/2023 | R214 On 02-November-23 | 11.45  | Call         | Bond Future | 1595      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R214 On 02-November-23 | 11.47  | Call         | Bond Future | 1633      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | R214 On 02-November-23 | 11.46  | Call         | Bond Future | 1614      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R214 On 02-November-23 | 11.46  | Put          | Bond Future | 4301      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R214 On 02-November-23 | 11.45  | Put          | Bond Future | 4335      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R214 On 02-November-23 | 11.47  | Put          | Bond Future | 4268      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R214 On 01-February-24 |        |              | Bond Future | 12.08     | 63.1373                       | 62.8730   | 63.1373                         | 0.00          |
| 04/05/2023 | R214 On 01-February-24 | 12.14  | Call         | Bond Future | 3614      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R214 On 01-February-24 | 12.15  | Call         | Bond Future | 3640      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R214 On 01-February-24 | 12.16  | Call         | Bond Future | 3667      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R214 On 01-February-24 | 12.16  | Put          | Bond Future | 3304      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R214 On 01-February-24 | 12.15  | Put          | Bond Future | 3326      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R214 On 01-February-24 | 12.14  | Put          | Bond Future | 3348      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R214 On 02-May-24      |        |              | Bond Future | 12.17     | 61.2468                       | 60.9766   | 61.2468                         | 0.00          |
| 04/05/2023 | R214 On 02-May-24      | 11.48  | Call         | Bond Future | 2320      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R214 On 02-May-24      | 11.46  | Call         | Bond Future | 2283      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R214 On 02-May-24      | 11.47  | Call         | Bond Future | 2302      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R214 On 02-May-24      | 11.47  | Put          | Bond Future | 5829      | 6                             | 6         | 6                               | 0.00          |
| 04/05/2023 | R214 On 02-May-24      | 11.46  | Put          | Bond Future | 5863      | 6                             | 6         | 6                               | 0.00          |
| 04/05/2023 | R214 On 02-May-24      | 11.48  | Put          | Bond Future | 5795      | 6                             | 6         | 6                               | 0.00          |
| 04/05/2023 | R248 On 04-May-23      |        |              | Bond Future | 11.88     | 76.9401                       | 76.8230   | 76.9401                         | 0.00          |
| 04/05/2023 | R248 On 04-May-23      | 11.34  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R248 On 04-May-23      | 11.33  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R248 On 04-May-23      | 10.40  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R248 On 04-May-23      | 11.10  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R248 On 04-May-23      | 11.35  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/05/2023 | R248 On 04-May-23      | 11.35  | Put          | Bond Future | 3386      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R248 On 04-May-23      | 10.40  | Put          | Bond Future | 10232     | 10                            | 10        | 10                              | 0.00          |
| 04/05/2023 | R248 On 04-May-23      | 11.33  | Put          | Bond Future | 3521      | 3                             | 4         | 3                               | 0.00          |
| 04/05/2023 | R248 On 04-May-23      | 11.34  | Put          | Bond Future | 3453      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R248 On 04-May-23      | 11.10  | Put          | Bond Future | 5094      | 5                             | 5         | 5                               | 0.00          |
| 04/05/2023 | R248 On 03-August-23   |        |              | Bond Future | 12.01     | 78.5521                       | 78.2109   | 78.5521                         | 240,112.00    |
| 04/05/2023 | R248 On 03-August-23   | 12.10  | Call         | Bond Future | 2842      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R248 On 03-August-23   | 12.09  | Call         | Bond Future | 2808      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2023 | R248 On 03-August-23   | 12.11  | Call         | Bond Future | 2876      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R248 On 03-August-23   | 12.11  | Put          | Bond Future | 2279      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R248 On 03-August-23   | 12.09  | Put          | Bond Future | 2331      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R248 On 03-August-23   | 12.10  | Put          | Bond Future | 2305      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R248 On 02-November-23 |        |              | Bond Future | 12.11     | 75.7974                       | 75.4488   | 75.7974                         | 11,069.00     |
| 04/05/2023 | R248 On 02-November-23 | 11.49  | Call         | Bond Future | 1857      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R248 On 02-November-23 | 11.48  | Call         | Bond Future | 1835      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R248 On 02-November-23 | 11.47  | Call         | Bond Future | 1813      | 2                             | 2         | 2                               | 0.00          |
| 04/05/2023 | R248 On 02-November-23 | 11.49  | Put          | Bond Future | 5753      | 6                             | 6         | 6                               | 0.00          |
| 04/05/2023 | R248 On 02-November-23 | 11.47  | Put          | Bond Future | 5840      | 6                             | 6         | 6                               | 0.00          |
| 04/05/2023 | R248 On 02-November-23 | 11.48  | Put          | Bond Future | 5797      | 6                             | 6         | 6                               | 0.00          |
| 04/05/2023 | R248 On 01-February-24 |        |              | Bond Future | 12.21     | 77.4657                       | 77.1095   | 77.4657                         | 0.00          |
| 04/05/2023 | R248 On 01-February-24 | 12.16  | Call         | Bond Future | 4123      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R248 On 01-February-24 | 12.14  | Call         | Bond Future | 4061      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R248 On 01-February-24 | 12.15  | Call         | Bond Future | 4092      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R248 On 01-February-24 | 12.15  | Put          | Bond Future | 4466      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R248 On 01-February-24 | 12.14  | Put          | Bond Future | 4495      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R248 On 01-February-24 | 12.16  | Put          | Bond Future | 4438      | 4                             | 4         | 4                               | 0.00          |
| 04/05/2023 | R248 On 02-May-24      |        |              | Bond Future | 12.31     | 74.7522                       | 74.3879   | 74.7522                         | 13,000.00     |
| 04/05/2023 | R248 On 02-May-24      | 11.48  | Call         | Bond Future | 2642      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R248 On 02-May-24      | 11.47  | Call         | Bond Future | 2620      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R248 On 02-May-24      | 11.46  | Call         | Bond Future | 2598      | 3                             | 3         | 3                               | 0.00          |
| 04/05/2023 | R248 On 02-May-24      | 11.48  | Put          | Bond Future | 7743      | 8                             | 8         | 8                               | 0.00          |
| 04/05/2023 | R248 On 02-May-24      | 11.46  | Put          | Bond Future | 7831      | 8                             | 8         | 8                               | 0.00          |
| 04/05/2023 | R248 On 02-May-24      | 11.47  | Put          | Bond Future | 7787      | 8                             | 8         | 8                               | 0.00          |