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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/12/2022 TO: 05/12/2022

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | 2025 On 02-February-23 |        |              | Bond Future        | 165.40    | 165.8290                      | 165.4029  | 165.8290                        | 6,278.00      |
| 05/12/2022 | 2025 On 04-May-23      |        |              | Bond Future        | 168.69    | 169.1266                      | 168.6910  | 169.1266                        | 0.00          |
| 05/12/2022 | 2025 On 03-August-23   |        |              | Bond Future        | 170.38    | 170.8223                      | 170.3785  | 170.8223                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | 2025 On 02-November-23 |        |              | Bond Future | 173.86    | 174.3114                      | 173.8585  | 174.3114                        | 0.00          |
| 05/12/2022 | 2025 On 01-February-24 |        |              | Bond Future | 175.47    | 175.9268                      | 175.4676  | 175.9268                        | 0.00          |
| 05/12/2022 | 2029 On 02-February-23 |        |              | Bond Future | 117.40    | 117.2656                      | 117.3962  | 117.2656                        | 1,476.00      |
| 05/12/2022 | 2029 On 04-May-23      |        |              | Bond Future | 118.43    | 118.3021                      | 118.4348  | 118.3021                        | 0.00          |
| 05/12/2022 | 2029 On 03-August-23   |        |              | Bond Future | 120.85    | 120.7101                      | 120.8452  | 120.7101                        | 0.00          |
| 05/12/2022 | 2029 On 02-November-23 |        |              | Bond Future | 121.98    | 121.8451                      | 121.9841  | 121.8451                        | 0.00          |
| 05/12/2022 | 2029 On 01-February-24 |        |              | Bond Future | 124.37    | 124.2238                      | 124.3658  | 124.2238                        | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 |        |              | Bond Future | 10.65     | 86.4744                       | 87.3481   | 86.4744                         | 95,078.00     |
| 05/12/2022 | 2030 On 02-February-23 | 11.55  | Call         | Bond Future | 4321      | 4                             | 4         | 4                               | 5,000.00      |
| 05/12/2022 | 2030 On 02-February-23 | 9.08   | Call         | Bond Future | 15        | 0                             | 0         | 0                               | 388.00        |
| 05/12/2022 | 2030 On 02-February-23 | 8.81   | Call         | Bond Future | 5         | 0                             | 0         | 0                               | 102.00        |
| 05/12/2022 | 2030 On 02-February-23 | 9.79   | Call         | Bond Future | 221       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 9.94   | Call         | Bond Future | 345       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 9.83   | Call         | Bond Future | 250       | 0                             | 0         | 0                               | 388.00        |
| 05/12/2022 | 2030 On 02-February-23 | 10.01  | Call         | Bond Future | 417       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 11.16  | Call         | Bond Future | 3002      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 11.12  | Call         | Bond Future | 2875      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 9.04   | Call         | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 9.66   | Call         | Bond Future | 145       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 9.20   | Call         | Bond Future | 24        | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 9.80   | Call         | Bond Future | 228       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 10.00  | Call         | Bond Future | 406       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 9.99   | Call         | Bond Future | 395       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 11.35  | Call         | Bond Future | 3628      | 3                             | 4         | 3                               | 5,000.00      |
| 05/12/2022 | 2030 On 02-February-23 | 11.16  | Put          | Bond Future | 757       | 1                             | 1         | 1                               | 388.00        |
| 05/12/2022 | 2030 On 02-February-23 | 11.35  | Put          | Bond Future | 572       | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 10.01  | Put          | Bond Future | 3294      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 9.94   | Put          | Bond Future | 3546      | 4                             | 4         | 4                               | 102.00        |
| 05/12/2022 | 2030 On 02-February-23 | 9.20   | Put          | Bond Future | 6745      | 8                             | 7         | 8                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 8.81   | Put          | Bond Future | 8651      | 10                            | 9         | 10                              | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 9.66   | Put          | Bond Future | 4658      | 5                             | 5         | 5                               | 102.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | 2030 On 02-February-23 | 9.08   | Put          | Bond Future | 7323      | 8                             | 7         | 8                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 9.04   | Put          | Bond Future | 7518      | 8                             | 8         | 8                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 11.12  | Put          | Bond Future | 802       | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 10.00  | Put          | Bond Future | 3329      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 9.99   | Put          | Bond Future | 3365      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 9.80   | Put          | Bond Future | 4082      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 9.83   | Put          | Bond Future | 3964      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 9.79   | Put          | Bond Future | 4122      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2030 On 02-February-23 | 11.55  | Put          | Bond Future | 423       | 1                             | 0         | 1                               | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      |        |              | Bond Future | 10.78     | 88.1741                       | 89.0644   | 88.1741                         | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      | 9.58   | Call         | Bond Future | 673       | 1                             | 1         | 1                               | 150.00        |
| 05/12/2022 | 2030 On 04-May-23      | 12.57  | Call         | Bond Future | 7835      | 7                             | 8         | 7                               | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      | 11.62  | Call         | Bond Future | 4797      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      | 12.04  | Call         | Bond Future | 6102      | 5                             | 6         | 5                               | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      | 10.65  | Call         | Bond Future | 2262      | 2                             | 2         | 2                               | 350.00        |
| 05/12/2022 | 2030 On 04-May-23      | 12.50  | Call         | Bond Future | 7610      | 7                             | 8         | 7                               | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      | 10.54  | Call         | Bond Future | 2033      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      | 9.03   | Call         | Bond Future | 344       | 0                             | 0         | 0                               | 388.00        |
| 05/12/2022 | 2030 On 04-May-23      | 11.34  | Call         | Bond Future | 3984      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      | 10.42  | Call         | Bond Future | 1800      | 1                             | 2         | 1                               | 479.00        |
| 05/12/2022 | 2030 On 04-May-23      | 10.52  | Call         | Bond Future | 1992      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      | 10.53  | Call         | Bond Future | 2012      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      | 9.67   | Call         | Bond Future | 757       | 1                             | 1         | 1                               | 479.00        |
| 05/12/2022 | 2030 On 04-May-23      | 9.78   | Call         | Bond Future | 869       | 1                             | 1         | 1                               | 388.00        |
| 05/12/2022 | 2030 On 04-May-23      | 10.00  | Call         | Bond Future | 1129      | 1                             | 1         | 1                               | 1,080.00      |
| 05/12/2022 | 2030 On 04-May-23      | 10.00  | Put          | Bond Future | 4578      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      | 9.78   | Put          | Bond Future | 5319      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      | 9.67   | Put          | Bond Future | 5712      | 6                             | 6         | 6                               | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      | 10.53  | Put          | Bond Future | 3106      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      | 10.52  | Put          | Bond Future | 3130      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      | 10.42  | Put          | Bond Future | 3376      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      | 11.34  | Put          | Bond Future | 1626      | 2                             | 2         | 2                               | 150.00        |
| 05/12/2022 | 2030 On 04-May-23      | 9.03   | Put          | Bond Future | 8312      | 9                             | 8         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | 2030 On 04-May-23      | 9.58   | Put          | Bond Future | 6045      | 7                             | 6         | 7                               | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      | 10.54  | Put          | Bond Future | 3083      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      | 12.50  | Put          | Bond Future | 601       | 1                             | 1         | 1                               | 479.00        |
| 05/12/2022 | 2030 On 04-May-23      | 10.65  | Put          | Bond Future | 2833      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | 2030 On 04-May-23      | 12.04  | Put          | Bond Future | 898       | 1                             | 1         | 1                               | 1,080.00      |
| 05/12/2022 | 2030 On 04-May-23      | 11.62  | Put          | Bond Future | 1285      | 2                             | 1         | 2                               | 388.00        |
| 05/12/2022 | 2030 On 04-May-23      | 12.57  | Put          | Bond Future | 556       | 1                             | 1         | 1                               | 350.00        |
| 05/12/2022 | 2030 On 03-August-23   |        |              | Bond Future | 10.92     | 85.9415                       | 86.8495   | 85.9415                         | 0.00          |
| 05/12/2022 | 2030 On 03-August-23   | 12.59  | Call         | Bond Future | 7671      | 7                             | 8         | 7                               | 0.00          |
| 05/12/2022 | 2030 On 03-August-23   | 11.36  | Call         | Bond Future | 4167      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | 2030 On 03-August-23   | 12.89  | Call         | Bond Future | 8552      | 8                             | 9         | 8                               | 0.00          |
| 05/12/2022 | 2030 On 03-August-23   | 11.34  | Call         | Bond Future | 4116      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | 2030 On 03-August-23   | 11.35  | Call         | Bond Future | 4141      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | 2030 On 03-August-23   | 10.40  | Call         | Bond Future | 2050      | 2                             | 2         | 2                               | 1,012.00      |
| 05/12/2022 | 2030 On 03-August-23   | 10.65  | Call         | Bond Future | 2525      | 2                             | 3         | 2                               | 350.00        |
| 05/12/2022 | 2030 On 03-August-23   | 10.65  | Put          | Bond Future | 3667      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | 2030 On 03-August-23   | 11.36  | Put          | Bond Future | 2367      | 3                             | 2         | 3                               | 0.00          |
| 05/12/2022 | 2030 On 03-August-23   | 11.34  | Put          | Bond Future | 2397      | 3                             | 2         | 3                               | 0.00          |
| 05/12/2022 | 2030 On 03-August-23   | 12.89  | Put          | Bond Future | 823       | 1                             | 1         | 1                               | 350.00        |
| 05/12/2022 | 2030 On 03-August-23   | 10.40  | Put          | Bond Future | 4259      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2030 On 03-August-23   | 12.59  | Put          | Bond Future | 1062      | 1                             | 1         | 1                               | 1,012.00      |
| 05/12/2022 | 2030 On 03-August-23   | 11.35  | Put          | Bond Future | 2382      | 3                             | 2         | 3                               | 0.00          |
| 05/12/2022 | 2030 On 02-November-23 |        |              | Bond Future | 11.06     | 87.6777                       | 88.6041   | 87.6777                         | 0.00          |
| 05/12/2022 | 2030 On 02-November-23 | 10.82  | Call         | Bond Future | 2715      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | 2030 On 02-November-23 | 10.81  | Call         | Bond Future | 2695      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | 2030 On 02-November-23 | 10.80  | Call         | Bond Future | 2675      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | 2030 On 02-November-23 | 10.80  | Put          | Bond Future | 3733      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | 2030 On 02-November-23 | 10.81  | Put          | Bond Future | 3712      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | 2030 On 02-November-23 | 10.82  | Put          | Bond Future | 3691      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | 2030 On 01-February-24 |        |              | Bond Future | 11.23     | 85.3629                       | 86.3074   | 85.3629                         | 0.00          |
| 05/12/2022 | 2030 On 01-February-24 | 11.36  | Call         | Bond Future | 3810      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | 2030 On 01-February-24 | 11.35  | Call         | Bond Future | 3788      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | 2030 On 01-February-24 | 11.37  | Call         | Bond Future | 3833      | 3                             | 4         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | 2030 On 01-February-24 | 11.37  | Put          | Bond Future | 3308      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | 2030 On 01-February-24 | 11.35  | Put          | Bond Future | 3340      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | 2030 On 01-February-24 | 11.36  | Put          | Bond Future | 3324      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 |        |              | Bond Future | 11.18     | 85.4703                       | 86.4248   | 85.4703                         | 111,759.00    |
| 05/12/2022 | 2032 On 02-February-23 | 12.75  | Call         | Bond Future | 7595      | 7                             | 8         | 7                               | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 11.84  | Call         | Bond Future | 3986      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 9.31   | Call         | Bond Future | 5         | 0                             | 0         | 0                               | 454.00        |
| 05/12/2022 | 2032 On 02-February-23 | 10.16  | Call         | Bond Future | 176       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 10.38  | Call         | Bond Future | 347       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 10.30  | Call         | Bond Future | 274       | 0                             | 0         | 0                               | 8,000.00      |
| 05/12/2022 | 2032 On 02-February-23 | 10.39  | Call         | Bond Future | 357       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 11.69  | Call         | Bond Future | 3446      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 9.92   | Call         | Bond Future | 72        | 0                             | 0         | 0                               | 750.00        |
| 05/12/2022 | 2032 On 02-February-23 | 9.47   | Call         | Bond Future | 10        | 0                             | 0         | 0                               | 500.00        |
| 05/12/2022 | 2032 On 02-February-23 | 10.22  | Call         | Bond Future | 213       | 0                             | 0         | 0                               | 500.00        |
| 05/12/2022 | 2032 On 02-February-23 | 10.50  | Call         | Bond Future | 480       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 10.40  | Call         | Bond Future | 367       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 11.50  | Call         | Bond Future | 2799      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 11.45  | Call         | Bond Future | 2638      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 10.67  | Call         | Bond Future | 723       | 1                             | 1         | 1                               | 750.00        |
| 05/12/2022 | 2032 On 02-February-23 | 10.67  | Put          | Bond Future | 3310      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 11.45  | Put          | Bond Future | 1286      | 2                             | 1         | 2                               | 8,000.00      |
| 05/12/2022 | 2032 On 02-February-23 | 11.50  | Put          | Bond Future | 1204      | 2                             | 1         | 2                               | 8,000.00      |
| 05/12/2022 | 2032 On 02-February-23 | 10.40  | Put          | Bond Future | 4376      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 10.50  | Put          | Bond Future | 3959      | 5                             | 4         | 5                               | 454.00        |
| 05/12/2022 | 2032 On 02-February-23 | 10.22  | Put          | Bond Future | 5187      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 9.47   | Put          | Bond Future | 9158      | 10                            | 9         | 10                              | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 9.92   | Put          | Bond Future | 6685      | 8                             | 7         | 8                               | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 11.69  | Put          | Bond Future | 931       | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 10.39  | Put          | Bond Future | 4419      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 10.30  | Put          | Bond Future | 4817      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 10.38  | Put          | Bond Future | 4462      | 5                             | 4         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | 2032 On 02-February-23 | 10.16  | Put          | Bond Future | 5474      | 6                             | 5         | 6                               | 454.00        |
| 05/12/2022 | 2032 On 02-February-23 | 9.31   | Put          | Bond Future | 10077     | 11                            | 10        | 11                              | 0.00          |
| 05/12/2022 | 2032 On 02-February-23 | 11.84  | Put          | Bond Future | 755       | 1                             | 1         | 1                               | 500.00        |
| 05/12/2022 | 2032 On 02-February-23 | 12.75  | Put          | Bond Future | 197       | 0                             | 0         | 0                               | 750.00        |
| 05/12/2022 | 2032 On 04-May-23      |        |              | Bond Future | 11.31     | 82.9890                       | 83.9617   | 82.9890                         | 66,549.00     |
| 05/12/2022 | 2032 On 04-May-23      | 10.88  | Call         | Bond Future | 2076      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | 2032 On 04-May-23      | 10.87  | Call         | Bond Future | 2055      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | 2032 On 04-May-23      | 10.62  | Call         | Bond Future | 1575      | 1                             | 2         | 1                               | 400.00        |
| 05/12/2022 | 2032 On 04-May-23      | 13.43  | Call         | Bond Future | 10064     | 9                             | 10        | 9                               | 0.00          |
| 05/12/2022 | 2032 On 04-May-23      | 10.89  | Call         | Bond Future | 2097      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | 2032 On 04-May-23      | 11.37  | Call         | Bond Future | 3248      | 3                             | 3         | 3                               | 400.00        |
| 05/12/2022 | 2032 On 04-May-23      | 10.89  | Put          | Bond Future | 4194      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2032 On 04-May-23      | 13.43  | Put          | Bond Future | 529       | 1                             | 1         | 1                               | 400.00        |
| 05/12/2022 | 2032 On 04-May-23      | 10.62  | Put          | Bond Future | 5049      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2032 On 04-May-23      | 10.87  | Put          | Bond Future | 4254      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2032 On 04-May-23      | 10.88  | Put          | Bond Future | 4224      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2032 On 04-May-23      | 11.37  | Put          | Bond Future | 2968      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | 2032 On 03-August-23   |        |              | Bond Future | 11.45     | 84.6596                       | 85.6517   | 84.6596                         | 2,600.00      |
| 05/12/2022 | 2032 On 03-August-23   | 11.75  | Call         | Bond Future | 4565      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | 2032 On 03-August-23   | 11.76  | Call         | Bond Future | 4593      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | 2032 On 03-August-23   | 11.77  | Call         | Bond Future | 4620      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | 2032 On 03-August-23   | 11.90  | Call         | Bond Future | 4991      | 4                             | 5         | 4                               | 5,000.00      |
| 05/12/2022 | 2032 On 03-August-23   | 11.90  | Put          | Bond Future | 2865      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | 2032 On 03-August-23   | 11.77  | Put          | Bond Future | 3095      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | 2032 On 03-August-23   | 11.76  | Put          | Bond Future | 3114      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | 2032 On 03-August-23   | 11.75  | Put          | Bond Future | 3133      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | 2032 On 02-November-23 |        |              | Bond Future | 11.59     | 82.2101                       | 83.2222   | 82.2101                         | 0.00          |
| 05/12/2022 | 2032 On 02-November-23 | 11.23  | Call         | Bond Future | 3023      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | 2032 On 02-November-23 | 11.22  | Call         | Bond Future | 3001      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | 2032 On 02-November-23 | 11.24  | Call         | Bond Future | 3045      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | 2032 On 02-November-23 | 11.24  | Put          | Bond Future | 4680      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | 2032 On 02-November-23 | 11.22  | Put          | Bond Future | 4731      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | 2032 On 02-November-23 | 11.23  | Put          | Bond Future | 4705      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | 2032 On 01-February-24 |        |              | Bond Future | 11.75     | 83.7934                       | 84.8252   | 83.7934                         | 0.00          |
| 05/12/2022 | 2032 On 01-February-24 | 11.85  | Call         | Bond Future | 4468      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | 2032 On 01-February-24 | 11.84  | Call         | Bond Future | 4443      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | 2032 On 01-February-24 | 11.83  | Call         | Bond Future | 4418      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | 2032 On 01-February-24 | 11.83  | Put          | Bond Future | 4077      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2032 On 01-February-24 | 11.84  | Put          | Bond Future | 4057      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2032 On 01-February-24 | 11.85  | Put          | Bond Future | 4038      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2033 On 02-February-23 |        |              | Bond Future | 112.76    | 111.8620                      | 112.7588  | 111.8620                        | 7,312.00      |
| 05/12/2022 | 2033 On 04-May-23      |        |              | Bond Future | 113.61    | 112.7005                      | 113.6144  | 112.7005                        | 0.00          |
| 05/12/2022 | 2033 On 03-August-23   |        |              | Bond Future | 115.93    | 114.9944                      | 115.9267  | 114.9944                        | 0.00          |
| 05/12/2022 | 2033 On 02-November-23 |        |              | Bond Future | 116.87    | 115.9218                      | 116.8742  | 115.9218                        | 0.00          |
| 05/12/2022 | 2033 On 01-February-24 |        |              | Bond Future | 119.16    | 118.1849                      | 119.1562  | 118.1849                        | 0.00          |
| 05/12/2022 | 2037 On 02-February-23 |        |              | Bond Future | 11.67     | 77.2553                       | 78.5646   | 77.2553                         | 135,772.00    |
| 05/12/2022 | 2037 On 02-February-23 | 11.10  | Call         | Bond Future | 827       | 1                             | 1         | 1                               | 577.00        |
| 05/12/2022 | 2037 On 02-February-23 | 11.05  | Call         | Bond Future | 745       | 0                             | 1         | 0                               | 0.00          |
| 05/12/2022 | 2037 On 02-February-23 | 11.97  | Call         | Bond Future | 3152      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | 2037 On 02-February-23 | 11.04  | Call         | Bond Future | 730       | 0                             | 1         | 0                               | 0.00          |
| 05/12/2022 | 2037 On 02-February-23 | 11.03  | Call         | Bond Future | 714       | 0                             | 1         | 0                               | 0.00          |
| 05/12/2022 | 2037 On 02-February-23 | 11.03  | Put          | Bond Future | 4485      | 6                             | 4         | 6                               | 0.00          |
| 05/12/2022 | 2037 On 02-February-23 | 11.04  | Put          | Bond Future | 4439      | 6                             | 4         | 6                               | 0.00          |
| 05/12/2022 | 2037 On 02-February-23 | 11.05  | Put          | Bond Future | 4394      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2037 On 02-February-23 | 11.97  | Put          | Bond Future | 1465      | 2                             | 1         | 2                               | 577.00        |
| 05/12/2022 | 2037 On 02-February-23 | 11.10  | Put          | Bond Future | 4171      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2037 On 04-May-23      |        |              | Bond Future | 11.80     | 78.7741                       | 80.1086   | 78.7741                         | 0.00          |
| 05/12/2022 | 2037 On 04-May-23      | 13.73  | Call         | Bond Future | 10606     | 10                            | 11        | 10                              | 0.00          |
| 05/12/2022 | 2037 On 04-May-23      | 11.32  | Call         | Bond Future | 2365      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | 2037 On 04-May-23      | 11.78  | Call         | Bond Future | 3601      | 3                             | 4         | 3                               | 400.00        |
| 05/12/2022 | 2037 On 04-May-23      | 11.03  | Call         | Bond Future | 1731      | 1                             | 2         | 1                               | 400.00        |
| 05/12/2022 | 2037 On 04-May-23      | 11.94  | Call         | Bond Future | 4088      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | 2037 On 04-May-23      | 11.30  | Call         | Bond Future | 2317      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | 2037 On 04-May-23      | 11.31  | Call         | Bond Future | 2341      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | 2037 On 04-May-23      | 10.95  | Call         | Bond Future | 1578      | 1                             | 2         | 1                               | 703.00        |
| 05/12/2022 | 2037 On 04-May-23      | 10.95  | Put          | Bond Future | 6546      | 8                             | 7         | 8                               | 0.00          |
| 05/12/2022 | 2037 On 04-May-23      | 11.31  | Put          | Bond Future | 5146      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2037 On 04-May-23      | 11.30  | Put          | Bond Future | 5181      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2037 On 04-May-23      | 11.03  | Put          | Bond Future | 6210      | 7                             | 6         | 7                               | 0.00          |
| 05/12/2022 | 2037 On 04-May-23      | 13.73  | Put          | Bond Future | 824       | 1                             | 1         | 1                               | 400.00        |
| 05/12/2022 | 2037 On 04-May-23      | 11.78  | Put          | Bond Future | 3704      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | 2037 On 04-May-23      | 11.94  | Put          | Bond Future | 3302      | 4                             | 3         | 4                               | 703.00        |
| 05/12/2022 | 2037 On 04-May-23      | 11.32  | Put          | Bond Future | 5111      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2037 On 03-August-23   |        |              | Bond Future | 11.93     | 76.1020                       | 77.4631   | 76.1020                         | 0.00          |
| 05/12/2022 | 2037 On 03-August-23   | 12.14  | Call         | Bond Future | 5036      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | 2037 On 03-August-23   | 12.12  | Call         | Bond Future | 4974      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | 2037 On 03-August-23   | 12.13  | Call         | Bond Future | 5005      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | 2037 On 03-August-23   | 12.13  | Put          | Bond Future | 3915      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2037 On 03-August-23   | 12.12  | Put          | Bond Future | 3938      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2037 On 03-August-23   | 12.14  | Put          | Bond Future | 3892      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2037 On 02-November-23 |        |              | Bond Future | 12.06     | 77.6394                       | 79.0281   | 77.6394                         | 0.00          |
| 05/12/2022 | 2037 On 02-November-23 | 11.55  | Call         | Bond Future | 3407      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | 2037 On 02-November-23 | 11.56  | Call         | Bond Future | 3432      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | 2037 On 02-November-23 | 11.57  | Call         | Bond Future | 3456      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | 2037 On 02-November-23 | 11.55  | Put          | Bond Future | 6207      | 7                             | 6         | 7                               | 0.00          |
| 05/12/2022 | 2037 On 02-November-23 | 11.56  | Put          | Bond Future | 6174      | 7                             | 6         | 7                               | 0.00          |
| 05/12/2022 | 2037 On 02-November-23 | 11.57  | Put          | Bond Future | 6142      | 7                             | 6         | 7                               | 0.00          |
| 05/12/2022 | 2037 On 01-February-24 |        |              | Bond Future | 12.21     | 74.8801                       | 76.2957   | 74.8801                         | 0.00          |
| 05/12/2022 | 2037 On 01-February-24 | 12.31  | Call         | Bond Future | 5350      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | 2037 On 01-February-24 | 12.32  | Call         | Bond Future | 5378      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | 2037 On 01-February-24 | 12.33  | Call         | Bond Future | 5408      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | 2037 On 01-February-24 | 12.33  | Put          | Bond Future | 4756      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | 2037 On 01-February-24 | 12.32  | Put          | Bond Future | 4779      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | 2037 On 01-February-24 | 12.31  | Put          | Bond Future | 4802      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | 2038 On 02-February-23 |        |              | Bond Future | 122.31    | 123.6666                      | 122.3141  | 123.6666                        | 4,113.00      |
| 05/12/2022 | 2038 On 04-May-23      |        |              | Bond Future | 124.75    | 126.1260                      | 124.7459  | 126.1260                        | 1,583.00      |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | 2038 On 03-August-23   |        |              | Bond Future | 125.32    | 126.7283                      | 125.3209  | 126.7283                        | 0.00          |
| 05/12/2022 | 2038 On 02-November-23 |        |              | Bond Future | 127.88    | 129.3166                      | 127.8807  | 129.3166                        | 0.00          |
| 05/12/2022 | 2038 On 01-February-24 |        |              | Bond Future | 128.37    | 129.8294                      | 128.3678  | 129.8294                        | 0.00          |
| 05/12/2022 | 2040 On 02-February-23 |        |              | Bond Future | 11.77     | 78.6599                       | 80.0302   | 78.6599                         | 131,875.00    |
| 05/12/2022 | 2040 On 02-February-23 | 12.07  | Call         | Bond Future | 3427      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | 2040 On 02-February-23 | 10.21  | Call         | Bond Future | 68        | 0                             | 0         | 0                               | 388.00        |
| 05/12/2022 | 2040 On 02-February-23 | 10.18  | Call         | Bond Future | 62        | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | 2040 On 02-February-23 | 11.11  | Call         | Bond Future | 766       | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | 2040 On 02-February-23 | 11.10  | Call         | Bond Future | 750       | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | 2040 On 02-February-23 | 12.27  | Call         | Bond Future | 4215      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | 2040 On 02-February-23 | 12.24  | Call         | Bond Future | 4093      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | 2040 On 02-February-23 | 10.96  | Call         | Bond Future | 549       | 0                             | 1         | 0                               | 388.00        |
| 05/12/2022 | 2040 On 02-February-23 | 10.93  | Call         | Bond Future | 512       | 0                             | 1         | 0                               | 0.00          |
| 05/12/2022 | 2040 On 02-February-23 | 11.19  | Call         | Bond Future | 904       | 1                             | 1         | 1                               | 563.00        |
| 05/12/2022 | 2040 On 02-February-23 | 11.12  | Call         | Bond Future | 783       | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | 2040 On 02-February-23 | 11.12  | Put          | Bond Future | 4892      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2040 On 02-February-23 | 11.19  | Put          | Bond Future | 4553      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2040 On 02-February-23 | 12.07  | Put          | Bond Future | 1607      | 2                             | 2         | 2                               | 563.00        |
| 05/12/2022 | 2040 On 02-February-23 | 10.96  | Put          | Bond Future | 5726      | 7                             | 6         | 7                               | 0.00          |
| 05/12/2022 | 2040 On 02-February-23 | 12.24  | Put          | Bond Future | 1282      | 2                             | 1         | 2                               | 0.00          |
| 05/12/2022 | 2040 On 02-February-23 | 12.27  | Put          | Bond Future | 1231      | 2                             | 1         | 2                               | 388.00        |
| 05/12/2022 | 2040 On 02-February-23 | 10.93  | Put          | Bond Future | 5892      | 7                             | 6         | 7                               | 0.00          |
| 05/12/2022 | 2040 On 02-February-23 | 11.11  | Put          | Bond Future | 4942      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2040 On 02-February-23 | 11.10  | Put          | Bond Future | 4992      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2040 On 02-February-23 | 10.18  | Put          | Bond Future | 10758     | 12                            | 11        | 12                              | 0.00          |
| 05/12/2022 | 2040 On 02-February-23 | 10.21  | Put          | Bond Future | 10542     | 12                            | 11        | 12                              | 0.00          |
| 05/12/2022 | 2040 On 04-May-23      |        |              | Bond Future | 11.89     | 80.2064                       | 81.6031   | 80.2064                         | 300.00        |
| 05/12/2022 | 2040 On 04-May-23      | 13.45  | Call         | Bond Future | 9772      | 9                             | 10        | 9                               | 0.00          |
| 05/12/2022 | 2040 On 04-May-23      | 11.48  | Call         | Bond Future | 2694      | 2                             | 3         | 2                               | 486.00        |
| 05/12/2022 | 2040 On 04-May-23      | 12.05  | Call         | Bond Future | 4418      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | 2040 On 04-May-23      | 11.41  | Call         | Bond Future | 2513      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | 2040 On 04-May-23      | 11.42  | Call         | Bond Future | 2538      | 2                             | 3         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | 2040 On 04-May-23      | 10.73  | Call         | Bond Future | 1140      | 1                             | 1         | 1                               | 486.00        |
| 05/12/2022 | 2040 On 04-May-23      | 10.92  | Call         | Bond Future | 1453      | 1                             | 1         | 1                               | 388.00        |
| 05/12/2022 | 2040 On 04-May-23      | 10.17  | Call         | Bond Future | 544       | 0                             | 1         | 0                               | 388.00        |
| 05/12/2022 | 2040 On 04-May-23      | 11.03  | Call         | Bond Future | 1659      | 1                             | 2         | 1                               | 684.00        |
| 05/12/2022 | 2040 On 04-May-23      | 12.78  | Call         | Bond Future | 7090      | 6                             | 7         | 6                               | 0.00          |
| 05/12/2022 | 2040 On 04-May-23      | 11.43  | Call         | Bond Future | 2564      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | 2040 On 04-May-23      | 11.43  | Put          | Bond Future | 5417      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2040 On 04-May-23      | 10.73  | Put          | Bond Future | 8627      | 10                            | 9         | 10                              | 0.00          |
| 05/12/2022 | 2040 On 04-May-23      | 12.78  | Put          | Bond Future | 2034      | 3                             | 2         | 3                               | 388.00        |
| 05/12/2022 | 2040 On 04-May-23      | 13.45  | Put          | Bond Future | 1233      | 2                             | 1         | 2                               | 486.00        |
| 05/12/2022 | 2040 On 04-May-23      | 12.05  | Put          | Bond Future | 3482      | 4                             | 3         | 4                               | 684.00        |
| 05/12/2022 | 2040 On 04-May-23      | 11.03  | Put          | Bond Future | 7112      | 8                             | 7         | 8                               | 0.00          |
| 05/12/2022 | 2040 On 04-May-23      | 10.17  | Put          | Bond Future | 12034     | 13                            | 12        | 13                              | 0.00          |
| 05/12/2022 | 2040 On 04-May-23      | 10.92  | Put          | Bond Future | 7643      | 9                             | 8         | 9                               | 0.00          |
| 05/12/2022 | 2040 On 04-May-23      | 11.42  | Put          | Bond Future | 5455      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2040 On 04-May-23      | 11.41  | Put          | Bond Future | 5493      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2040 On 04-May-23      | 11.48  | Put          | Bond Future | 5232      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2040 On 03-August-23   |        |              | Bond Future | 12.02     | 77.3127                       | 78.7373   | 77.3127                         | 0.00          |
| 05/12/2022 | 2040 On 03-August-23   | 12.21  | Call         | Bond Future | 5410      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | 2040 On 03-August-23   | 12.22  | Call         | Bond Future | 5443      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | 2040 On 03-August-23   | 12.23  | Call         | Bond Future | 5476      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | 2040 On 03-August-23   | 12.23  | Put          | Bond Future | 4253      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2040 On 03-August-23   | 12.22  | Put          | Bond Future | 4278      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2040 On 03-August-23   | 12.21  | Put          | Bond Future | 4302      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2040 On 02-November-23 |        |              | Bond Future | 12.14     | 78.8746                       | 80.3280   | 78.8746                         | 0.00          |
| 05/12/2022 | 2040 On 02-November-23 | 11.60  | Call         | Bond Future | 3649      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | 2040 On 02-November-23 | 11.58  | Call         | Bond Future | 3597      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | 2040 On 02-November-23 | 11.59  | Call         | Bond Future | 3623      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | 2040 On 02-November-23 | 11.58  | Put          | Bond Future | 6963      | 8                             | 7         | 8                               | 0.00          |
| 05/12/2022 | 2040 On 02-November-23 | 11.60  | Put          | Bond Future | 6891      | 8                             | 7         | 8                               | 0.00          |
| 05/12/2022 | 2040 On 02-November-23 | 11.59  | Put          | Bond Future | 6927      | 8                             | 7         | 8                               | 0.00          |
| 05/12/2022 | 2040 On 01-February-24 |        |              | Bond Future | 12.29     | 75.8885                       | 77.3702   | 75.8885                         | 0.00          |
| 05/12/2022 | 2040 On 01-February-24 | 12.35  | Call         | Bond Future | 5720      | 5                             | 6         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | 2040 On 01-February-24 | 12.33  | Call         | Bond Future | 5659      | 5                             | 6         | 5                               | 0.00          |
| 05/12/2022 | 2040 On 01-February-24 | 12.34  | Call         | Bond Future | 5690      | 5                             | 6         | 5                               | 0.00          |
| 05/12/2022 | 2040 On 01-February-24 | 12.34  | Put          | Bond Future | 5389      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2040 On 01-February-24 | 12.33  | Put          | Bond Future | 5415      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2040 On 01-February-24 | 12.35  | Put          | Bond Future | 5364      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2044 On 02-February-23 |        |              | Bond Future | 11.69     | 75.9007                       | 77.3349   | 75.9007                         | 83,220.00     |
| 05/12/2022 | 2044 On 02-February-23 | 11.75  | Call         | Bond Future | 2601      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | 2044 On 02-February-23 | 10.75  | Call         | Bond Future | 395       | 0                             | 0         | 0                               | 2,500.00      |
| 05/12/2022 | 2044 On 02-February-23 | 11.16  | Call         | Bond Future | 997       | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | 2044 On 02-February-23 | 11.20  | Call         | Bond Future | 1078      | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | 2044 On 02-February-23 | 12.00  | Call         | Bond Future | 3515      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | 2044 On 02-February-23 | 11.90  | Call         | Bond Future | 3136      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | 2044 On 02-February-23 | 11.00  | Call         | Bond Future | 713       | 0                             | 1         | 0                               | 2,500.00      |
| 05/12/2022 | 2044 On 02-February-23 | 10.30  | Call         | Bond Future | 111       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | 2044 On 02-February-23 | 11.15  | Call         | Bond Future | 977       | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | 2044 On 02-February-23 | 11.14  | Call         | Bond Future | 958       | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | 2044 On 02-February-23 | 11.10  | Call         | Bond Future | 883       | 1                             | 1         | 1                               | 1,700.00      |
| 05/12/2022 | 2044 On 02-February-23 | 11.70  | Call         | Bond Future | 2433      | 2                             | 2         | 2                               | 1,700.00      |
| 05/12/2022 | 2044 On 02-February-23 | 11.20  | Put          | Bond Future | 4256      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2044 On 02-February-23 | 11.70  | Put          | Bond Future | 2370      | 3                             | 2         | 3                               | 0.00          |
| 05/12/2022 | 2044 On 02-February-23 | 11.14  | Put          | Bond Future | 4540      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2044 On 02-February-23 | 11.15  | Put          | Bond Future | 4492      | 6                             | 4         | 6                               | 0.00          |
| 05/12/2022 | 2044 On 02-February-23 | 10.30  | Put          | Bond Future | 9722      | 11                            | 10        | 11                              | 0.00          |
| 05/12/2022 | 2044 On 02-February-23 | 11.75  | Put          | Bond Future | 2226      | 3                             | 2         | 3                               | 2,500.00      |
| 05/12/2022 | 2044 On 02-February-23 | 11.00  | Put          | Bond Future | 5252      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2044 On 02-February-23 | 11.90  | Put          | Bond Future | 1836      | 3                             | 2         | 3                               | 0.00          |
| 05/12/2022 | 2044 On 02-February-23 | 12.00  | Put          | Bond Future | 1610      | 2                             | 2         | 2                               | 4,000.00      |
| 05/12/2022 | 2044 On 02-February-23 | 11.16  | Put          | Bond Future | 4444      | 6                             | 4         | 6                               | 0.00          |
| 05/12/2022 | 2044 On 02-February-23 | 11.10  | Put          | Bond Future | 4737      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2044 On 02-February-23 | 10.75  | Put          | Bond Future | 6688      | 8                             | 7         | 8                               | 0.00          |
| 05/12/2022 | 2044 On 04-May-23      |        |              | Bond Future | 11.81     | 77.3929                       | 78.8548   | 77.3929                         | 0.00          |
| 05/12/2022 | 2044 On 04-May-23      | 11.75  | Call         | Bond Future | 3873      | 3                             | 4         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | 2044 On 04-May-23      | 12.00  | Call         | Bond Future | 4709      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | 2044 On 04-May-23      | 12.25  | Call         | Bond Future | 5602      | 5                             | 6         | 5                               | 0.00          |
| 05/12/2022 | 2044 On 04-May-23      | 11.43  | Call         | Bond Future | 2910      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | 2044 On 04-May-23      | 11.42  | Call         | Bond Future | 2882      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | 2044 On 04-May-23      | 11.41  | Call         | Bond Future | 2854      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | 2044 On 04-May-23      | 11.41  | Put          | Bond Future | 5362      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2044 On 04-May-23      | 11.42  | Put          | Bond Future | 5325      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2044 On 04-May-23      | 11.75  | Put          | Bond Future | 4219      | 5                             | 4         | 5                               | 4,115.00      |
| 05/12/2022 | 2044 On 04-May-23      | 11.43  | Put          | Bond Future | 5288      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2044 On 04-May-23      | 12.25  | Put          | Bond Future | 2942      | 4                             | 3         | 4                               | 1,500.00      |
| 05/12/2022 | 2044 On 04-May-23      | 12.00  | Put          | Bond Future | 3526      | 4                             | 4         | 4                               | 4,115.00      |
| 05/12/2022 | 2044 On 03-August-23   |        |              | Bond Future | 11.92     | 74.5678                       | 76.0589   | 74.5678                         | 0.00          |
| 05/12/2022 | 2044 On 03-August-23   | 12.17  | Call         | Bond Future | 5703      | 5                             | 6         | 5                               | 0.00          |
| 05/12/2022 | 2044 On 03-August-23   | 12.15  | Call         | Bond Future | 5635      | 5                             | 6         | 5                               | 0.00          |
| 05/12/2022 | 2044 On 03-August-23   | 12.16  | Call         | Bond Future | 5669      | 5                             | 6         | 5                               | 0.00          |
| 05/12/2022 | 2044 On 03-August-23   | 12.16  | Put          | Bond Future | 4252      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2044 On 03-August-23   | 12.15  | Put          | Bond Future | 4277      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2044 On 03-August-23   | 12.17  | Put          | Bond Future | 4227      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | 2044 On 02-November-23 |        |              | Bond Future | 12.03     | 76.0743                       | 77.5955   | 76.0743                         | 0.00          |
| 05/12/2022 | 2044 On 02-November-23 | 11.55  | Call         | Bond Future | 3836      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | 2044 On 02-November-23 | 11.56  | Call         | Bond Future | 3863      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | 2044 On 02-November-23 | 11.57  | Call         | Bond Future | 3891      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | 2044 On 02-November-23 | 11.57  | Put          | Bond Future | 6750      | 8                             | 7         | 8                               | 0.00          |
| 05/12/2022 | 2044 On 02-November-23 | 11.56  | Put          | Bond Future | 6786      | 8                             | 7         | 8                               | 0.00          |
| 05/12/2022 | 2044 On 02-November-23 | 11.55  | Put          | Bond Future | 6822      | 8                             | 7         | 8                               | 0.00          |
| 05/12/2022 | 2044 On 01-February-24 |        |              | Bond Future | 12.17     | 73.1594                       | 74.7102   | 73.1594                         | 0.00          |
| 05/12/2022 | 2044 On 01-February-24 | 12.27  | Call         | Bond Future | 5924      | 5                             | 6         | 5                               | 0.00          |
| 05/12/2022 | 2044 On 01-February-24 | 12.28  | Call         | Bond Future | 5956      | 5                             | 6         | 5                               | 0.00          |
| 05/12/2022 | 2044 On 01-February-24 | 12.29  | Call         | Bond Future | 5988      | 5                             | 6         | 5                               | 0.00          |
| 05/12/2022 | 2044 On 01-February-24 | 12.29  | Put          | Bond Future | 5270      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2044 On 01-February-24 | 12.28  | Put          | Bond Future | 5296      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | 2044 On 01-February-24 | 12.27  | Put          | Bond Future | 5322      | 6                             | 5         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | 2046 On 02-February-23 |        |              | Bond Future        | 108.14    | 107.2905                      | 108.1356  | 107.2905                        | 13,085.00     |
| 05/12/2022 | 2046 On 04-May-23      |        |              | Bond Future        | 108.25    | 107.3890                      | 108.2505  | 107.3890                        | 4,935.00      |
| 05/12/2022 | 2046 On 03-August-23   |        |              | Bond Future        | 110.45    | 109.5751                      | 110.4540  | 109.5751                        | 0.00          |
| 05/12/2022 | 2046 On 02-November-23 |        |              | Bond Future        | 110.62    | 109.7225                      | 110.6208  | 109.7225                        | 0.00          |
| 05/12/2022 | 2046 On 01-February-24 |        |              | Bond Future        | 112.78    | 111.8633                      | 112.7796  | 111.8633                        | 0.00          |
| 05/12/2022 | 2050 On 02-February-23 |        |              | Bond Future        | 108.11    | 109.0737                      | 108.1133  | 109.0737                        | 10,467.00     |
| 05/12/2022 | 2050 On 04-May-23      |        |              | Bond Future        | 110.26    | 111.2426                      | 110.2624  | 111.2426                        | 3,359.00      |
| 05/12/2022 | 2050 On 03-August-23   |        |              | Bond Future        | 110.32    | 111.3218                      | 110.3224  | 111.3218                        | 0.00          |
| 05/12/2022 | 2050 On 02-November-23 |        |              | Bond Future        | 112.58    | 113.5957                      | 112.5759  | 113.5957                        | 0.00          |
| 05/12/2022 | 2050 On 01-February-24 |        |              | Bond Future        | 112.53    | 113.5719                      | 112.5349  | 113.5719                        | 0.00          |
| 05/12/2022 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | AL37 On 02-February-23 |        |              | Index Future       | 848.02    | 843.5450                      | 848.0150  | 843.5450                        | 0.00          |
| 05/12/2022 | AL37 On 04-May-23      |        |              | Index Future       | 864.65    | 860.1120                      | 864.6520  | 860.1120                        | 0.00          |
| 05/12/2022 | AL37 On 03-August-23   |        |              | Index Future       | 882.04    | 877.4160                      | 882.0430  | 877.4160                        | 0.00          |
| 05/12/2022 | AL37 On 02-November-23 |        |              | Index Future       | 899.86    | 895.1410                      | 899.8620  | 895.1410                        | 0.00          |
| 05/12/2022 | AL37 On 01-February-24 |        |              | Index Future       | 917.26    | 912.4360                      | 917.2550  | 912.4360                        | 0.00          |
| 05/12/2022 | AL7T On 02-February-23 |        |              | Index Future       | 970.16    | 959.8260                      | 970.1570  | 959.8260                        | 0.00          |
| 05/12/2022 | AL7T On 04-May-23      |        |              | Index Future       | 989.19    | 978.6760                      | 989.1900  | 978.6760                        | 0.00          |
| 05/12/2022 | AL7T On 03-August-23   |        |              | Index Future       | 1009.09   | 998.3650                      | 1009.0850 | 998.3650                        | 0.00          |
| 05/12/2022 | AL7T On 02-November-23 |        |              | Index Future       | 1029.47   | 1018.5340                     | 1029.4710 | 1018.5340                       | 0.00          |
| 05/12/2022 | AL7T On 01-February-24 |        |              | Index Future       | 1049.37   | 1038.2130                     | 1049.3690 | 1038.2130                       | 0.00          |
| 05/12/2022 | ALBI On 02-February-23 |        |              | Index Future       | 852.29    | 841.5510                      | 852.2900  | 841.5510                        | 107.00        |
| 05/12/2022 | ALBI On 04-May-23      |        |              | Index Future       | 869.01    | 858.0780                      | 869.0110  | 858.0780                        | 0.00          |
| 05/12/2022 | ALBI On 03-August-23   |        |              | Index Future       | 886.49    | 875.3410                      | 886.4890  | 875.3410                        | 0.00          |
| 05/12/2022 | ALBI On 02-November-23 |        |              | Index Future       | 904.40    | 893.0250                      | 904.3980  | 893.0250                        | 0.00          |
| 05/12/2022 | ALBI On 01-February-24 |        |              | Index Future       | 921.88    | 910.2780                      | 921.8790  | 910.2780                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 05/12/2022 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C214 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/12/2022 | ES33 On 02-February-23  |        |              | Bond Future        | 12.48     | 73.0943                       | 74.1320   | 73.0943                         | 350.00        |
| 05/12/2022 | ES33 On 04-May-23       |        |              | Bond Future        | 12.65     | 70.7534                       | 71.8113   | 70.7534                         | 0.00          |
| 05/12/2022 | ES33 On 03-August-23    |        |              | Bond Future        | 12.82     | 72.1941                       | 73.2734   | 72.1941                         | 0.00          |
| 05/12/2022 | ES33 On 02-November-23  |        |              | Bond Future        | 13.00     | 69.8740                       | 70.9753   | 69.8740                         | 0.00          |
| 05/12/2022 | ES33 On 01-February-24  |        |              | Bond Future        | 13.21     | 71.2346                       | 72.3577   | 71.2346                         | 0.00          |
| 05/12/2022 | ES42 On 02-February-23  |        |              | Bond Future        | 12.69     | 71.3077                       | 72.5090   | 71.3077                         | 4,195.00      |
| 05/12/2022 | ES42 On 04-May-23       |        |              | Bond Future        | 12.84     | 68.4627                       | 69.6873   | 68.4627                         | 0.00          |
| 05/12/2022 | ES42 On 03-August-23    |        |              | Bond Future        | 12.99     | 69.8572                       | 71.1066   | 69.8572                         | 0.00          |
| 05/12/2022 | ES42 On 02-November-23  |        |              | Bond Future        | 13.15     | 67.0216                       | 68.2965   | 67.0216                         | 0.00          |
| 05/12/2022 | ES42 On 01-February-24  |        |              | Bond Future        | 13.33     | 68.3249                       | 69.6249   | 68.3249                         | 0.00          |
| 05/12/2022 | GOVI On 02-February-23  |        |              | GOVI               | 840.16    | 829.5950                      | 840.1630  | 829.5950                        | 844.00        |
| 05/12/2022 | GOVI On 02-February-23  | 850.84 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | GOVI On 02-February-23  | 850.82 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | GOVI On 02-February-23  | 850.83 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | GOVI On 02-February-23  | 850.83 | Put          | GOVI               | 106670    | 21                            | 11        | 21                              | 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 |
|------------|------------------------|--------|--------------|------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | GOVI On 02-February-23 | 850.82 | Put          | GOVI       | 106570    | 21                            | 11        | 21                              | 0.00          |
| 05/12/2022 | GOVI On 02-February-23 | 850.84 | Put          | GOVI       | 106770    | 21                            | 11        | 21                              | 0.00          |
| 05/12/2022 | GOVI On 04-May-23      |        |              | GOVI       | 856.65    | 845.8870                      | 856.6470  | 845.8870                        | 0.00          |
| 05/12/2022 | GOVI On 04-May-23      | 852.88 | Call         | GOVI       | 37670     | 0                             | 4         | 0                               | 0.00          |
| 05/12/2022 | GOVI On 04-May-23      | 852.86 | Call         | GOVI       | 37870     | 0                             | 4         | 0                               | 0.00          |
| 05/12/2022 | GOVI On 04-May-23      | 852.87 | Call         | GOVI       | 37770     | 0                             | 4         | 0                               | 0.00          |
| 05/12/2022 | GOVI On 04-May-23      | 852.87 | Put          | GOVI       | 0         | 7                             | 0         | 7                               | 0.00          |
| 05/12/2022 | GOVI On 04-May-23      | 852.86 | Put          | GOVI       | 0         | 7                             | 0         | 7                               | 0.00          |
| 05/12/2022 | GOVI On 04-May-23      | 852.88 | Put          | GOVI       | 0         | 7                             | 0         | 7                               | 0.00          |
| 05/12/2022 | GOVI On 03-August-23   |        |              | GOVI       | 873.88    | 862.9050                      | 873.8760  | 862.9050                        | 0.00          |
| 05/12/2022 | GOVI On 03-August-23   | 837.23 | Call         | GOVI       | 366460    | 26                            | 37        | 26                              | 0.00          |
| 05/12/2022 | GOVI On 03-August-23   | 837.22 | Call         | GOVI       | 366560    | 26                            | 37        | 26                              | 0.00          |
| 05/12/2022 | GOVI On 03-August-23   | 837.21 | Call         | GOVI       | 366660    | 26                            | 37        | 26                              | 0.00          |
| 05/12/2022 | GOVI On 03-August-23   | 837.22 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | GOVI On 03-August-23   | 837.21 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | GOVI On 03-August-23   | 837.23 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | GOVI On 02-November-23 |        |              | GOVI       | 891.53    | 880.3380                      | 891.5300  | 880.3380                        | 0.00          |
| 05/12/2022 | GOVI On 02-November-23 | 885.80 | Call         | GOVI       | 57300     | 0                             | 6         | 0                               | 0.00          |
| 05/12/2022 | GOVI On 02-November-23 | 885.81 | Call         | GOVI       | 57200     | 0                             | 6         | 0                               | 0.00          |
| 05/12/2022 | GOVI On 02-November-23 | 885.82 | Call         | GOVI       | 57100     | 0                             | 6         | 0                               | 0.00          |
| 05/12/2022 | GOVI On 02-November-23 | 885.81 | Put          | GOVI       | 0         | 5                             | 0         | 5                               | 0.00          |
| 05/12/2022 | GOVI On 02-November-23 | 885.82 | Put          | GOVI       | 0         | 5                             | 0         | 5                               | 0.00          |
| 05/12/2022 | GOVI On 02-November-23 | 885.80 | Put          | GOVI       | 0         | 5                             | 0         | 5                               | 0.00          |
| 05/12/2022 | GOVI On 01-February-24 |        |              | GOVI       | 908.76    | 897.3460                      | 908.7620  | 897.3460                        | 0.00          |
| 05/12/2022 | GOVI On 01-February-24 | 879.98 | Call         | GOVI       | 287820    | 17                            | 29        | 17                              | 0.00          |
| 05/12/2022 | GOVI On 01-February-24 | 879.99 | Call         | GOVI       | 287720    | 17                            | 29        | 17                              | 0.00          |
| 05/12/2022 | GOVI On 01-February-24 | 880.00 | Call         | GOVI       | 287620    | 17                            | 29        | 17                              | 0.00          |
| 05/12/2022 | GOVI On 01-February-24 | 880.00 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | GOVI On 01-February-24 | 879.99 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | GOVI On 01-February-24 | 879.98 | Put          | GOVI       | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | GVIX On 01-January-29  |        |              | LIVE INDEX | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | IGOV On 02-February-23  |        |              | Index Future           | 311.85    | 313.0290                      | 311.8510  | 313.0290                        | 672.00        |
| 05/12/2022 | IGOV On 04-May-23       |        |              | Index Future           | 318.05    | 319.2520                      | 318.0450  | 319.2520                        | 16.00         |
| 05/12/2022 | IGOV On 03-August-23    |        |              | Index Future           | 324.52    | 325.7500                      | 324.5160  | 325.7500                        | 0.00          |
| 05/12/2022 | IGOV On 02-November-23  |        |              | Index Future           | 331.15    | 332.4030                      | 331.1450  | 332.4030                        | 0.00          |
| 05/12/2022 | IGOV On 01-February-24  |        |              | Index Future           | 337.62    | 338.8970                      | 337.6170  | 338.8970                        | 0.00          |
| 05/12/2022 | IS05 On 20-December-22  |        |              | Interest Rate Swap     | 94.06     | 94.0600                       | 94.0600   | 94.0600                         | 0.00          |
| 05/12/2022 | IS05 On 22-March-23     |        |              | Interest Rate Swap     | 86.54     | 86.5400                       | 86.5400   | 86.5400                         | 0.00          |
| 05/12/2022 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 92.17     | 92.1700                       | 92.1700   | 92.1700                         | 0.00          |
| 05/12/2022 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 05/12/2022 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 05/12/2022 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 05/12/2022 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 05/12/2022 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 05/12/2022 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 05/12/2022 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 05/12/2022 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 05/12/2022 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 05/12/2022 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 05/12/2022 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 05/12/2022 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 05/12/2022 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 05/12/2022 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 05/12/2022 | JBAF On 21-December-22  |        |              | Jibar Tradeable Future | 7.24      | 92.7650                       | 92.7650   | 92.7650                         | 68.00         |
| 05/12/2022 | JBAF On 18-January-23   |        |              | Jibar Tradeable Future | 7.26      | 92.7350                       | 92.7400   | 92.7350                         | 0.00          |
| 05/12/2022 | JBAF On 15-February-23  |        |              | Jibar Tradeable Future | 7.66      | 92.3100                       | 92.3450   | 92.3100                         | 0.00          |
| 05/12/2022 | JBAF On 15-March-23     |        |              | Jibar Tradeable Future | 7.70      | 92.2750                       | 92.3050   | 92.2750                         | 0.00          |
| 05/12/2022 | JBAF On 19-April-23     |        |              | Jibar Tradeable Future | 7.86      | 92.0900                       | 92.1400   | 92.0900                         | 0.00          |
| 05/12/2022 | JBAF On 17-May-23       |        |              | Jibar Tradeable Future | 7.89      | 92.0700                       | 92.1150   | 92.0700                         | 0.00          |
| 05/12/2022 | JBAF On 21-June-23      |        |              | Jibar Tradeable Future | 7.94      | 92.0100                       | 92.0600   | 92.0100                         | 0.00          |
| 05/12/2022 | JBAF On 20-September-23 |        |              | Jibar Tradeable Future | 7.96      | 91.9750                       | 92.0450   | 91.9750                         | 75.00         |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 7.96      | 91.9650                       | 92.0450   | 91.9650                         | 272.00        |
| 05/12/2022 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 7.94      | 91.9700                       | 92.0600   | 91.9700                         | 0.00          |
| 05/12/2022 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 7.92      | 91.9800                       | 92.0800   | 91.9800                         | 0.00          |
| 05/12/2022 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 7.92      | 91.9850                       | 92.0850   | 91.9850                         | 0.00          |
| 05/12/2022 | R035 On 02-February-23  |        |              | Bond Future            | 11.51     | 85.7654                       | 86.9515   | 85.7654                         | 145,655.00    |
| 05/12/2022 | R035 On 02-February-23  | 13.22  | Call         | Bond Future            | 9064      | 8                             | 9         | 8                               | 0.00          |
| 05/12/2022 | R035 On 02-February-23  | 11.98  | Call         | Bond Future            | 3735      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | R035 On 02-February-23  | 10.64  | Call         | Bond Future            | 412       | 0                             | 0         | 0                               | 388.00        |
| 05/12/2022 | R035 On 02-February-23  | 10.30  | Call         | Bond Future            | 163       | 0                             | 0         | 0                               | 976.00        |
| 05/12/2022 | R035 On 02-February-23  | 10.87  | Call         | Bond Future            | 699       | 0                             | 1         | 0                               | 0.00          |
| 05/12/2022 | R035 On 02-February-23  | 10.86  | Call         | Bond Future            | 684       | 0                             | 1         | 0                               | 0.00          |
| 05/12/2022 | R035 On 02-February-23  | 11.06  | Call         | Bond Future            | 1024      | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | R035 On 02-February-23  | 11.05  | Call         | Bond Future            | 1005      | 1                             | 1         | 1                               | 976.00        |
| 05/12/2022 | R035 On 02-February-23  | 11.94  | Call         | Bond Future            | 3584      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | R035 On 02-February-23  | 9.89   | Call         | Bond Future            | 47        | 0                             | 0         | 0                               | 388.00        |
| 05/12/2022 | R035 On 02-February-23  | 9.85   | Call         | Bond Future            | 41        | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | R035 On 02-February-23  | 9.81   | Call         | Bond Future            | 36        | 0                             | 0         | 0                               | 582.00        |
| 05/12/2022 | R035 On 02-February-23  | 10.60  | Call         | Bond Future            | 373       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | R035 On 02-February-23  | 10.66  | Call         | Bond Future            | 433       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | R035 On 02-February-23  | 10.88  | Call         | Bond Future            | 714       | 0                             | 1         | 0                               | 0.00          |
| 05/12/2022 | R035 On 02-February-23  | 10.88  | Put          | Bond Future            | 4381      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R035 On 02-February-23  | 10.30  | Put          | Bond Future            | 7409      | 9                             | 7         | 9                               | 0.00          |
| 05/12/2022 | R035 On 02-February-23  | 10.66  | Put          | Bond Future            | 5434      | 6                             | 5         | 6                               | 582.00        |
| 05/12/2022 | R035 On 02-February-23  | 10.64  | Put          | Bond Future            | 5536      | 7                             | 6         | 7                               | 0.00          |
| 05/12/2022 | R035 On 02-February-23  | 10.60  | Put          | Bond Future            | 5743      | 7                             | 6         | 7                               | 0.00          |
| 05/12/2022 | R035 On 02-February-23  | 9.81   | Put          | Bond Future            | 10469     | 12                            | 10        | 12                              | 0.00          |
| 05/12/2022 | R035 On 02-February-23  | 9.89   | Put          | Bond Future            | 9949      | 11                            | 10        | 11                              | 0.00          |
| 05/12/2022 | R035 On 02-February-23  | 13.22  | Put          | Bond Future            | 174       | 0                             | 0         | 0                               | 976.00        |
| 05/12/2022 | R035 On 02-February-23  | 11.05  | Put          | Bond Future            | 3662      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R035 On 02-February-23  | 11.06  | Put          | Bond Future            | 3622      | 5                             | 4         | 5                               | 582.00        |
| 05/12/2022 | R035 On 02-February-23  | 10.86  | Put          | Bond Future            | 4471      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R035 On 02-February-23  | 10.87  | Put          | Bond Future            | 4426      | 5                             | 4         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | R035 On 02-February-23 | 11.94  | Put          | Bond Future | 1213      | 2                             | 1         | 2                               | 0.00          |
| 05/12/2022 | R035 On 02-February-23 | 9.85   | Put          | Bond Future | 10208     | 11                            | 10        | 11                              | 0.00          |
| 05/12/2022 | R035 On 02-February-23 | 11.98  | Put          | Bond Future | 1147      | 2                             | 1         | 2                               | 388.00        |
| 05/12/2022 | R035 On 04-May-23      |        |              | Bond Future | 11.64     | 82.9467                       | 84.1555   | 82.9467                         | 104,314.00    |
| 05/12/2022 | R035 On 04-May-23      | 11.22  | Call         | Bond Future | 2461      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R035 On 04-May-23      | 10.42  | Call         | Bond Future | 965       | 1                             | 1         | 1                               | 491.00        |
| 05/12/2022 | R035 On 04-May-23      | 9.85   | Call         | Bond Future | 435       | 0                             | 0         | 0                               | 388.00        |
| 05/12/2022 | R035 On 04-May-23      | 12.46  | Call         | Bond Future | 6324      | 6                             | 6         | 6                               | 0.00          |
| 05/12/2022 | R035 On 04-May-23      | 13.18  | Call         | Bond Future | 9054      | 8                             | 9         | 8                               | 0.00          |
| 05/12/2022 | R035 On 04-May-23      | 11.17  | Call         | Bond Future | 2341      | 2                             | 2         | 2                               | 491.00        |
| 05/12/2022 | R035 On 04-May-23      | 11.20  | Call         | Bond Future | 2413      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R035 On 04-May-23      | 11.21  | Call         | Bond Future | 2437      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R035 On 04-May-23      | 10.60  | Call         | Bond Future | 1222      | 1                             | 1         | 1                               | 388.00        |
| 05/12/2022 | R035 On 04-May-23      | 10.60  | Put          | Bond Future | 7260      | 8                             | 7         | 8                               | 0.00          |
| 05/12/2022 | R035 On 04-May-23      | 13.18  | Put          | Bond Future | 1124      | 1                             | 1         | 1                               | 491.00        |
| 05/12/2022 | R035 On 04-May-23      | 12.46  | Put          | Bond Future | 1956      | 2                             | 2         | 2                               | 388.00        |
| 05/12/2022 | R035 On 04-May-23      | 11.22  | Put          | Bond Future | 4823      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | R035 On 04-May-23      | 9.85   | Put          | Bond Future | 11224     | 12                            | 11        | 12                              | 0.00          |
| 05/12/2022 | R035 On 04-May-23      | 10.42  | Put          | Bond Future | 8111      | 9                             | 8         | 9                               | 0.00          |
| 05/12/2022 | R035 On 04-May-23      | 11.17  | Put          | Bond Future | 4991      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | R035 On 04-May-23      | 11.20  | Put          | Bond Future | 4890      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | R035 On 04-May-23      | 11.21  | Put          | Bond Future | 4856      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | R035 On 03-August-23   |        |              | Bond Future | 11.77     | 84.6162                       | 85.8492   | 84.6162                         | 0.00          |
| 05/12/2022 | R035 On 03-August-23   | 11.98  | Call         | Bond Future | 4964      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | R035 On 03-August-23   | 11.99  | Call         | Bond Future | 4995      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | R035 On 03-August-23   | 12.00  | Call         | Bond Future | 5026      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | R035 On 03-August-23   | 12.00  | Put          | Bond Future | 3772      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | R035 On 03-August-23   | 11.99  | Put          | Bond Future | 3794      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | R035 On 03-August-23   | 11.98  | Put          | Bond Future | 3816      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | R035 On 02-November-23 |        |              | Bond Future | 11.90     | 81.8211                       | 83.0790   | 81.8211                         | 0.00          |
| 05/12/2022 | R035 On 02-November-23 | 11.43  | Call         | Bond Future | 3397      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | R035 On 02-November-23 | 11.41  | Call         | Bond Future | 3348      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | R035 On 02-November-23 | 11.42  | Call         | Bond Future | 3373      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | R035 On 02-November-23 | 11.42  | Put          | Bond Future | 5991      | 7                             | 6         | 7                               | 0.00          |
| 05/12/2022 | R035 On 02-November-23 | 11.41  | Put          | Bond Future | 6022      | 7                             | 6         | 7                               | 0.00          |
| 05/12/2022 | R035 On 02-November-23 | 11.43  | Put          | Bond Future | 5960      | 7                             | 6         | 7                               | 0.00          |
| 05/12/2022 | R035 On 01-February-24 |        |              | Bond Future | 12.07     | 83.3973                       | 84.6797   | 83.3973                         | 0.00          |
| 05/12/2022 | R035 On 01-February-24 | 12.18  | Call         | Bond Future | 5267      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | R035 On 01-February-24 | 12.20  | Call         | Bond Future | 5324      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | R035 On 01-February-24 | 12.19  | Call         | Bond Future | 5295      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | R035 On 01-February-24 | 12.19  | Put          | Bond Future | 4652      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | R035 On 01-February-24 | 12.18  | Put          | Bond Future | 4674      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | R035 On 01-February-24 | 12.20  | Put          | Bond Future | 4629      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | R186 On 02-February-23 |        |              | Bond Future | 9.08      | 105.3211                      | 105.8965  | 105.3211                        | 72,285.00     |
| 05/12/2022 | R186 On 02-February-23 | 8.34   | Call         | Bond Future | 140       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | R186 On 02-February-23 | 8.33   | Call         | Bond Future | 135       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | R186 On 02-February-23 | 8.32   | Call         | Bond Future | 131       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | R186 On 02-February-23 | 8.32   | Put          | Bond Future | 2684      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | R186 On 02-February-23 | 8.33   | Put          | Bond Future | 2655      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | R186 On 02-February-23 | 8.34   | Put          | Bond Future | 2626      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | R186 On 04-May-23      |        |              | Bond Future | 9.18      | 107.3900                      | 107.9760  | 107.3900                        | 12,188.00     |
| 05/12/2022 | R186 On 04-May-23      | 8.82   | Call         | Bond Future | 1018      | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | R186 On 04-May-23      | 8.83   | Call         | Bond Future | 1031      | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | R186 On 04-May-23      | 8.84   | Call         | Bond Future | 1044      | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | R186 On 04-May-23      | 8.83   | Put          | Bond Future | 2121      | 3                             | 2         | 3                               | 0.00          |
| 05/12/2022 | R186 On 04-May-23      | 8.84   | Put          | Bond Future | 2103      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R186 On 04-May-23      | 8.82   | Put          | Bond Future | 2140      | 3                             | 2         | 3                               | 0.00          |
| 05/12/2022 | R186 On 03-August-23   |        |              | Bond Future | 9.27      | 104.2459                      | 104.8434  | 104.2459                        | 0.00          |
| 05/12/2022 | R186 On 03-August-23   | 9.73   | Call         | Bond Future | 2653      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | R186 On 03-August-23   | 9.75   | Call         | Bond Future | 2691      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | R186 On 03-August-23   | 9.74   | Call         | Bond Future | 2672      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | R186 On 03-August-23   | 9.74   | Put          | Bond Future | 1320      | 2                             | 1         | 2                               | 0.00          |
| 05/12/2022 | R186 On 03-August-23   | 9.73   | Put          | Bond Future | 1330      | 2                             | 1         | 2                               | 0.00          |
| 05/12/2022 | R186 On 03-August-23   | 9.75   | Put          | Bond Future | 1311      | 2                             | 1         | 2                               | 0.00          |
| 05/12/2022 | R186 On 02-November-23 |        |              | Bond Future | 9.37      | 106.3519                      | 106.9615  | 106.3519                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | R186 On 02-November-23 | 10.42  | Call         | Bond Future | 3848      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | R186 On 02-November-23 | 9.39   | Call         | Bond Future | 2009      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R186 On 02-November-23 | 9.38   | Call         | Bond Future | 1993      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R186 On 02-November-23 | 9.15   | Call         | Bond Future | 1653      | 1                             | 2         | 1                               | 1,715.00      |
| 05/12/2022 | R186 On 02-November-23 | 9.40   | Call         | Bond Future | 2024      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R186 On 02-November-23 | 9.40   | Put          | Bond Future | 1945      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R186 On 02-November-23 | 9.38   | Put          | Bond Future | 1968      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R186 On 02-November-23 | 9.39   | Put          | Bond Future | 1956      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R186 On 02-November-23 | 10.42  | Put          | Bond Future | 1058      | 1                             | 1         | 1                               | 1,715.00      |
| 05/12/2022 | R186 On 02-November-23 | 9.15   | Put          | Bond Future | 2251      | 3                             | 2         | 3                               | 0.00          |
| 05/12/2022 | R186 On 01-February-24 |        |              | Bond Future | 9.53      | 103.0982                      | 103.7199  | 103.0982                        | 0.00          |
| 05/12/2022 | R186 On 01-February-24 | 9.52   | Call         | Bond Future | 2107      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R186 On 01-February-24 | 9.51   | Call         | Bond Future | 2092      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R186 On 01-February-24 | 9.50   | Call         | Bond Future | 2078      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R186 On 01-February-24 | 9.52   | Put          | Bond Future | 2125      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R186 On 01-February-24 | 9.50   | Put          | Bond Future | 2146      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R186 On 01-February-24 | 9.51   | Put          | Bond Future | 2135      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R197 On 02-February-23 |        |              | Bond Future | 328.86    | 329.2319                      | 328.8604  | 329.2319                        | 977.00        |
| 05/12/2022 | R197 On 04-May-23      |        |              | Bond Future | 335.40    | 335.7776                      | 335.3966  | 335.7776                        | 0.00          |
| 05/12/2022 | R197 On 03-August-23   |        |              | Bond Future | 333.15    | 333.5312                      | 333.1455  | 333.5312                        | 0.00          |
| 05/12/2022 | R197 On 02-November-23 |        |              | Bond Future | 339.95    | 340.3437                      | 339.9501  | 340.3437                        | 0.00          |
| 05/12/2022 | R202 On 02-February-23 |        |              | Bond Future | 240.07    | 242.6525                      | 240.0694  | 242.6525                        | 5,950.00      |
| 05/12/2022 | R202 On 04-May-23      |        |              | Bond Future | 244.84    | 247.4767                      | 244.8409  | 247.4767                        | 0.00          |
| 05/12/2022 | R202 On 03-August-23   |        |              | Bond Future | 245.00    | 247.6906                      | 245.0024  | 247.6906                        | 0.00          |
| 05/12/2022 | R202 On 02-November-23 |        |              | Bond Future | 250.01    | 252.7497                      | 250.0067  | 252.7497                        | 0.00          |
| 05/12/2022 | R202 On 01-February-24 |        |              | Bond Future | 249.94    | 252.7289                      | 249.9380  | 252.7289                        | 0.00          |
| 05/12/2022 | R209 On 02-February-23 |        |              | Bond Future | 11.50     | 65.9436                       | 67.0522   | 65.9436                         | 25,765.00     |
| 05/12/2022 | R209 On 02-February-23 | 10.80  | Call         | Bond Future | 533       | 0                             | 1         | 0                               | 0.00          |
| 05/12/2022 | R209 On 02-February-23 | 10.79  | Call         | Bond Future | 521       | 0                             | 1         | 0                               | 0.00          |
| 05/12/2022 | R209 On 02-February-23 | 10.78  | Call         | Bond Future | 509       | 0                             | 1         | 0                               | 0.00          |
| 05/12/2022 | R209 On 02-February-23 | 10.80  | Put          | Bond Future | 4139      | 5                             | 4         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | R209 On 02-February-23 | 10.79  | Put          | Bond Future | 4181      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R209 On 02-February-23 | 10.78  | Put          | Bond Future | 4223      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R209 On 04-May-23      |        |              | Bond Future | 11.62     | 64.0873                       | 65.2172   | 64.0873                         | 2,635.00      |
| 05/12/2022 | R209 On 04-May-23      | 12.50  | Call         | Bond Future | 5720      | 5                             | 6         | 5                               | 0.00          |
| 05/12/2022 | R209 On 04-May-23      | 11.11  | Call         | Bond Future | 1968      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R209 On 04-May-23      | 11.50  | Call         | Bond Future | 2846      | 2                             | 3         | 2                               | 1,000.00      |
| 05/12/2022 | R209 On 04-May-23      | 11.00  | Call         | Bond Future | 1751      | 1                             | 2         | 1                               | 0.00          |
| 05/12/2022 | R209 On 04-May-23      | 11.10  | Call         | Bond Future | 1947      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R209 On 04-May-23      | 10.00  | Call         | Bond Future | 486       | 0                             | 0         | 0                               | 500.00        |
| 05/12/2022 | R209 On 04-May-23      | 11.09  | Call         | Bond Future | 1927      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R209 On 04-May-23      | 11.09  | Put          | Bond Future | 4572      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | R209 On 04-May-23      | 10.00  | Put          | Bond Future | 9078      | 10                            | 9         | 10                              | 0.00          |
| 05/12/2022 | R209 On 04-May-23      | 11.10  | Put          | Bond Future | 4540      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | R209 On 04-May-23      | 11.50  | Put          | Bond Future | 3426      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | R209 On 04-May-23      | 11.00  | Put          | Bond Future | 4861      | 6                             | 5         | 6                               | 6,250.00      |
| 05/12/2022 | R209 On 04-May-23      | 11.11  | Put          | Bond Future | 4509      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | R209 On 04-May-23      | 12.50  | Put          | Bond Future | 1625      | 2                             | 2         | 2                               | 8,500.00      |
| 05/12/2022 | R209 On 03-August-23   |        |              | Bond Future | 11.73     | 65.3773                       | 66.5298   | 65.3773                         | 0.00          |
| 05/12/2022 | R209 On 03-August-23   | 11.95  | Call         | Bond Future | 4365      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | R209 On 03-August-23   | 11.93  | Call         | Bond Future | 4311      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | R209 On 03-August-23   | 11.94  | Call         | Bond Future | 4338      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | R209 On 03-August-23   | 11.95  | Put          | Bond Future | 3330      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | R209 On 03-August-23   | 11.93  | Put          | Bond Future | 3370      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | R209 On 03-August-23   | 11.94  | Put          | Bond Future | 3350      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | R209 On 02-November-23 |        |              | Bond Future | 11.85     | 63.5467                       | 64.7225   | 63.5467                         | 0.00          |
| 05/12/2022 | R209 On 02-November-23 | 11.35  | Call         | Bond Future | 2924      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | R209 On 02-November-23 | 11.33  | Call         | Bond Future | 2882      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | R209 On 02-November-23 | 11.34  | Call         | Bond Future | 2903      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | R209 On 02-November-23 | 11.34  | Put          | Bond Future | 5366      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | R209 On 02-November-23 | 11.33  | Put          | Bond Future | 5395      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | R209 On 02-November-23 | 11.35  | Put          | Bond Future | 5338      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | R209 On 01-February-24 |        |              | Bond Future | 11.98     | 64.7706                       | 65.9693   | 64.7706                         | 0.00          |
| 05/12/2022 | R209 On 01-February-24 | 12.12  | Call         | Bond Future | 4684      | 4                             | 5         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | R209 On 01-February-24 | 12.13  | Call         | Bond Future | 4710      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | R209 On 01-February-24 | 12.14  | Call         | Bond Future | 4735      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | R209 On 01-February-24 | 12.14  | Put          | Bond Future | 4023      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R209 On 01-February-24 | 12.13  | Put          | Bond Future | 4043      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R209 On 01-February-24 | 12.12  | Put          | Bond Future | 4064      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R210 On 02-February-23 |        |              | Bond Future | 220.35    | 222.1396                      | 220.3522  | 222.1396                        | 372.00        |
| 05/12/2022 | R210 On 04-May-23      |        |              | Bond Future | 221.65    | 223.4717                      | 221.6480  | 223.4717                        | 0.00          |
| 05/12/2022 | R210 On 03-August-23   |        |              | Bond Future | 226.16    | 228.0204                      | 226.1592  | 228.0204                        | 0.00          |
| 05/12/2022 | R210 On 02-November-23 |        |              | Bond Future | 227.61    | 229.5085                      | 227.6117  | 229.5085                        | 0.00          |
| 05/12/2022 | R210 On 01-February-24 |        |              | Bond Future | 232.05    | 233.9882                      | 232.0549  | 233.9882                        | 0.00          |
| 05/12/2022 | R213 On 02-February-23 |        |              | Bond Future | 11.01     | 81.1604                       | 82.0236   | 81.1604                         | 40,652.00     |
| 05/12/2022 | R213 On 02-February-23 | 10.43  | Call         | Bond Future | 493       | 0                             | 0         | 0                               | 912.00        |
| 05/12/2022 | R213 On 02-February-23 | 9.16   | Call         | Bond Future | 4         | 0                             | 0         | 0                               | 476.00        |
| 05/12/2022 | R213 On 02-February-23 | 10.22  | Call         | Bond Future | 275       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | R213 On 02-February-23 | 10.21  | Call         | Bond Future | 267       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | R213 On 02-February-23 | 10.35  | Call         | Bond Future | 399       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | R213 On 02-February-23 | 10.01  | Call         | Bond Future | 139       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | R213 On 02-February-23 | 10.23  | Call         | Bond Future | 283       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | R213 On 02-February-23 | 12.20  | Call         | Bond Future | 5437      | 5                             | 5         | 5                               | 0.00          |
| 05/12/2022 | R213 On 02-February-23 | 10.43  | Put          | Bond Future | 3163      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | R213 On 02-February-23 | 10.35  | Put          | Bond Future | 3447      | 4                             | 3         | 4                               | 476.00        |
| 05/12/2022 | R213 On 02-February-23 | 10.22  | Put          | Bond Future | 3941      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R213 On 02-February-23 | 12.20  | Put          | Bond Future | 287       | 0                             | 0         | 0                               | 912.00        |
| 05/12/2022 | R213 On 02-February-23 | 10.21  | Put          | Bond Future | 3981      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R213 On 02-February-23 | 10.23  | Put          | Bond Future | 3902      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R213 On 02-February-23 | 10.01  | Put          | Bond Future | 4818      | 6                             | 5         | 6                               | 476.00        |
| 05/12/2022 | R213 On 02-February-23 | 9.16   | Put          | Bond Future | 8944      | 10                            | 9         | 10                              | 0.00          |
| 05/12/2022 | R213 On 04-May-23      |        |              | Bond Future | 11.14     | 79.2026                       | 80.0821   | 79.2026                         | 0.00          |
| 05/12/2022 | R213 On 04-May-23      | 10.74  | Call         | Bond Future | 1890      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R213 On 04-May-23      | 10.73  | Call         | Bond Future | 1871      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R213 On 04-May-23      | 10.75  | Call         | Bond Future | 1909      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | R213 On 04-May-23      | 10.75  | Put          | Bond Future | 3651      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | R213 On 04-May-23      | 10.73  | Put          | Bond Future | 3704      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | R213 On 04-May-23      | 10.74  | Put          | Bond Future | 3677      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | R213 On 03-August-23   |        |              | Bond Future | 11.27     | 80.7966                       | 81.6937   | 80.7966                         | 0.00          |
| 05/12/2022 | R213 On 03-August-23   | 11.62  | Call         | Bond Future | 4126      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | R213 On 03-August-23   | 11.61  | Call         | Bond Future | 4101      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | R213 On 03-August-23   | 11.63  | Call         | Bond Future | 4152      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | R213 On 03-August-23   | 11.62  | Put          | Bond Future | 2648      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | R213 On 03-August-23   | 11.61  | Put          | Bond Future | 2664      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | R213 On 03-August-23   | 11.63  | Put          | Bond Future | 2632      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | R213 On 02-November-23 |        |              | Bond Future | 11.41     | 78.8761                       | 79.7912   | 78.8761                         | 0.00          |
| 05/12/2022 | R213 On 02-November-23 | 11.12  | Call         | Bond Future | 2789      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | R213 On 02-November-23 | 11.11  | Call         | Bond Future | 2769      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | R213 On 02-November-23 | 11.13  | Call         | Bond Future | 2810      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | R213 On 02-November-23 | 11.13  | Put          | Bond Future | 4012      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R213 On 02-November-23 | 11.11  | Put          | Bond Future | 4055      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R213 On 02-November-23 | 11.12  | Put          | Bond Future | 4033      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R213 On 01-February-24 |        |              | Bond Future | 11.59     | 80.3963                       | 81.3294   | 80.3963                         | 0.00          |
| 05/12/2022 | R213 On 01-February-24 | 11.72  | Call         | Bond Future | 3976      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | R213 On 01-February-24 | 11.71  | Call         | Bond Future | 3953      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | R213 On 01-February-24 | 11.70  | Call         | Bond Future | 3930      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | R213 On 01-February-24 | 11.70  | Put          | Bond Future | 3492      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | R213 On 01-February-24 | 11.71  | Put          | Bond Future | 3475      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | R213 On 01-February-24 | 11.72  | Put          | Bond Future | 3457      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | R214 On 02-February-23 |        |              | Bond Future | 11.60     | 63.4605                       | 64.6178   | 63.4605                         | 71,030.00     |
| 05/12/2022 | R214 On 02-February-23 | 11.60  | Call         | Bond Future | 1986      | 1                             | 2         | 1                               | 2,300.00      |
| 05/12/2022 | R214 On 02-February-23 | 11.80  | Call         | Bond Future | 2562      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | R214 On 02-February-23 |        | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | R214 On 02-February-23 | 11.00  | Call         | Bond Future | 719       | 0                             | 1         | 0                               | 0.00          |
| 05/12/2022 | R214 On 02-February-23 | 10.90  | Call         | Bond Future | 580       | 0                             | 1         | 0                               | 2,300.00      |
| 05/12/2022 | R214 On 02-February-23 | 11.09  | Call         | Bond Future | 862       | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | R214 On 02-February-23 | 10.30  | Call         | Bond Future | 116       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | R214 On 02-February-23 | 11.10  | Call         | Bond Future | 879       | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | R214 On 02-February-23 | 11.08  | Call         | Bond Future | 845       | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | R214 On 02-February-23 | 11.07  | Call         | Bond Future | 829       | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | R214 On 02-February-23 | 11.07  | Put          | Bond Future | 3691      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R214 On 02-February-23 | 10.90  | Put          | Bond Future | 4398      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R214 On 02-February-23 | 11.08  | Put          | Bond Future | 3652      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R214 On 02-February-23 | 11.80  | Put          | Bond Future | 1558      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R214 On 02-February-23 | 10.30  | Put          | Bond Future | 7485      | 9                             | 7         | 9                               | 0.00          |
| 05/12/2022 | R214 On 02-February-23 | 11.00  | Put          | Bond Future | 3972      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R214 On 02-February-23 |        | Put          | Bond Future | 35382     | 0                             | 35        | 0                               | 0.00          |
| 05/12/2022 | R214 On 02-February-23 | 11.60  | Put          | Bond Future | 2005      | 3                             | 2         | 3                               | 0.00          |
| 05/12/2022 | R214 On 02-February-23 | 11.09  | Put          | Bond Future | 3613      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R214 On 02-February-23 | 11.10  | Put          | Bond Future | 3575      | 4                             | 4         | 4                               | 0.00          |
| 05/12/2022 | R214 On 04-May-23      |        |              | Bond Future | 11.71     | 61.4087                       | 62.5883   | 61.4087                         | 0.00          |
| 05/12/2022 | R214 On 04-May-23      | 11.38  | Call         | Bond Future | 2457      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R214 On 04-May-23      | 11.36  | Call         | Bond Future | 2410      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R214 On 04-May-23      | 11.37  | Call         | Bond Future | 2433      | 2                             | 2         | 2                               | 0.00          |
| 05/12/2022 | R214 On 04-May-23      | 11.37  | Put          | Bond Future | 4204      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R214 On 04-May-23      | 11.36  | Put          | Bond Future | 4234      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R214 On 04-May-23      | 11.38  | Put          | Bond Future | 4174      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R214 On 03-August-23   |        |              | Bond Future | 11.81     | 62.6447                       | 63.8479   | 62.6447                         | 0.00          |
| 05/12/2022 | R214 On 03-August-23   | 12.16  | Call         | Bond Future | 5014      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | R214 On 03-August-23   | 12.14  | Call         | Bond Future | 4957      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | R214 On 03-August-23   | 12.15  | Call         | Bond Future | 4986      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | R214 On 03-August-23   | 12.15  | Put          | Bond Future | 3328      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | R214 On 03-August-23   | 12.14  | Put          | Bond Future | 3347      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | R214 On 03-August-23   | 12.16  | Put          | Bond Future | 3308      | 4                             | 3         | 4                               | 0.00          |
| 05/12/2022 | R214 On 02-November-23 |        |              | Bond Future | 11.92     | 60.6112                       | 61.8387   | 60.6112                         | 0.00          |
| 05/12/2022 | R214 On 02-November-23 | 11.47  | Call         | Bond Future | 3193      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | R214 On 02-November-23 | 11.45  | Call         | Bond Future | 3148      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | R214 On 02-November-23 | 11.46  | Call         | Bond Future | 3171      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | R214 On 02-November-23 | 11.46  | Put          | Bond Future | 5538      | 6                             | 6         | 6                               | 0.00          |
| 05/12/2022 | R214 On 02-November-23 | 11.45  | Put          | Bond Future | 5568      | 6                             | 6         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | R214 On 02-November-23 | 11.47  | Put          | Bond Future | 5508      | 6                             | 6         | 6                               | 0.00          |
| 05/12/2022 | R214 On 01-February-24 |        |              | Bond Future | 12.05     | 61.7788                       | 63.0303   | 61.7788                         | 0.00          |
| 05/12/2022 | R214 On 01-February-24 | 12.14  | Call         | Bond Future | 4897      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | R214 On 01-February-24 | 12.15  | Call         | Bond Future | 4923      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | R214 On 01-February-24 | 12.16  | Call         | Bond Future | 4949      | 4                             | 5         | 4                               | 0.00          |
| 05/12/2022 | R214 On 01-February-24 | 12.16  | Put          | Bond Future | 4430      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R214 On 01-February-24 | 12.15  | Put          | Bond Future | 4451      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R214 On 01-February-24 | 12.14  | Put          | Bond Future | 4473      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R248 On 02-February-23 |        |              | Bond Future | 11.57     | 79.4934                       | 80.9426   | 79.4934                         | 247,713.00    |
| 05/12/2022 | R248 On 02-February-23 | 10.40  | Call         | Bond Future | 215       | 0                             | 0         | 0                               | 0.00          |
| 05/12/2022 | R248 On 02-February-23 | 11.06  | Call         | Bond Future | 1086      | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | R248 On 02-February-23 | 11.10  | Call         | Bond Future | 1174      | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | R248 On 02-February-23 | 11.07  | Call         | Bond Future | 1108      | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | R248 On 02-February-23 | 11.00  | Call         | Bond Future | 964       | 1                             | 1         | 1                               | 2,900.00      |
| 05/12/2022 | R248 On 02-February-23 | 11.60  | Call         | Bond Future | 2610      | 2                             | 3         | 2                               | 2,900.00      |
| 05/12/2022 | R248 On 02-February-23 | 11.70  | Call         | Bond Future | 2967      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | R248 On 02-February-23 | 11.08  | Call         | Bond Future | 1130      | 1                             | 1         | 1                               | 0.00          |
| 05/12/2022 | R248 On 02-February-23 | 11.08  | Put          | Bond Future | 4423      | 6                             | 4         | 6                               | 0.00          |
| 05/12/2022 | R248 On 02-February-23 | 11.10  | Put          | Bond Future | 4328      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R248 On 02-February-23 | 11.70  | Put          | Bond Future | 2125      | 3                             | 2         | 3                               | 0.00          |
| 05/12/2022 | R248 On 02-February-23 | 11.60  | Put          | Bond Future | 2409      | 3                             | 2         | 3                               | 0.00          |
| 05/12/2022 | R248 On 02-February-23 | 11.00  | Put          | Bond Future | 4820      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | R248 On 02-February-23 | 11.07  | Put          | Bond Future | 4472      | 6                             | 4         | 6                               | 0.00          |
| 05/12/2022 | R248 On 02-February-23 | 11.06  | Put          | Bond Future | 4520      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | R248 On 02-February-23 | 10.40  | Put          | Bond Future | 8514      | 10                            | 9         | 10                              | 0.00          |
| 05/12/2022 | R248 On 04-May-23      |        |              | Bond Future | 11.68     | 76.5957                       | 78.0728   | 76.5957                         | 10,943.00     |
| 05/12/2022 | R248 On 04-May-23      | 11.34  | Call         | Bond Future | 3059      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | R248 On 04-May-23      | 11.33  | Call         | Bond Future | 3030      | 2                             | 3         | 2                               | 0.00          |
| 05/12/2022 | R248 On 04-May-23      | 11.35  | Call         | Bond Future | 3089      | 3                             | 3         | 3                               | 0.00          |
| 05/12/2022 | R248 On 04-May-23      | 11.35  | Put          | Bond Future | 5225      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | R248 On 04-May-23      | 11.33  | Put          | Bond Future | 5301      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | R248 On 04-May-23      | 11.34  | Put          | Bond Future | 5263      | 6                             | 5         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/12/2022 | R248 On 03-August-23   |        |              | Bond Future | 11.79     | 78.0998                       | 79.6065   | 78.0998                         | 0.00          |
| 05/12/2022 | R248 On 03-August-23   | 12.10  | Call         | Bond Future | 6162      | 5                             | 6         | 5                               | 0.00          |
| 05/12/2022 | R248 On 03-August-23   | 12.09  | Call         | Bond Future | 6126      | 5                             | 6         | 5                               | 0.00          |
| 05/12/2022 | R248 On 03-August-23   | 12.11  | Call         | Bond Future | 6197      | 5                             | 6         | 5                               | 0.00          |
| 05/12/2022 | R248 On 03-August-23   | 12.11  | Put          | Bond Future | 4204      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R248 On 03-August-23   | 12.09  | Put          | Bond Future | 4253      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R248 On 03-August-23   | 12.10  | Put          | Bond Future | 4229      | 5                             | 4         | 5                               | 0.00          |
| 05/12/2022 | R248 On 02-November-23 |        |              | Bond Future | 11.89     | 75.2560                       | 76.7931   | 75.2560                         | 13,000.00     |
| 05/12/2022 | R248 On 02-November-23 | 11.49  | Call         | Bond Future | 4131      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | R248 On 02-November-23 | 11.48  | Call         | Bond Future | 4103      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | R248 On 02-November-23 | 11.47  | Call         | Bond Future | 4074      | 3                             | 4         | 3                               | 0.00          |
| 05/12/2022 | R248 On 02-November-23 | 11.49  | Put          | Bond Future | 6683      | 8                             | 7         | 8                               | 0.00          |
| 05/12/2022 | R248 On 02-November-23 | 11.47  | Put          | Bond Future | 6757      | 8                             | 7         | 8                               | 0.00          |
| 05/12/2022 | R248 On 02-November-23 | 11.48  | Put          | Bond Future | 6720      | 8                             | 7         | 8                               | 0.00          |
| 05/12/2022 | R248 On 01-February-24 |        |              | Bond Future | 12.01     | 76.7423                       | 78.3094   | 76.7423                         | 0.00          |
| 05/12/2022 | R248 On 01-February-24 | 12.16  | Call         | Bond Future | 6298      | 5                             | 6         | 5                               | 0.00          |
| 05/12/2022 | R248 On 01-February-24 | 12.14  | Call         | Bond Future | 6232      | 5                             | 6         | 5                               | 0.00          |
| 05/12/2022 | R248 On 01-February-24 | 12.15  | Call         | Bond Future | 6265      | 5                             | 6         | 5                               | 0.00          |
| 05/12/2022 | R248 On 01-February-24 | 12.15  | Put          | Bond Future | 5439      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | R248 On 01-February-24 | 12.14  | Put          | Bond Future | 5466      | 6                             | 5         | 6                               | 0.00          |
| 05/12/2022 | R248 On 01-February-24 | 12.16  | Put          | Bond Future | 5413      | 6                             | 5         | 6                               | 0.00          |