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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | 2025 On 05-May-22      |        |              | Bond Future        | 160.90    | 160.8974                      | 160.8974  | 160.8974                        | 0.00          |
| 06/05/2022 | 2025 On 04-August-22   |        |              | Bond Future        | 161.07    | 161.4322                      | 161.0655  | 161.4322                        | 7,305.00      |
| 06/05/2022 | 2025 On 03-November-22 |        |              | Bond Future        | 163.41    | 163.7860                      | 163.4128  | 163.7860                        | 0.00          |
| 06/05/2022 | 2025 On 02-February-23 |        |              | Bond Future        | 164.50    | 164.8846                      | 164.5025  | 164.8846                        | 0.00          |
| 06/05/2022 | 2025 On 04-May-23      |        |              | Bond Future        | 167.42    | 167.8138                      | 167.4239  | 167.8138                        | 0.00          |
| 06/05/2022 | 2029 On 05-May-22      |        |              | Bond Future        | 118.32    | 118.3234                      | 118.3234  | 118.3234                        | 0.00          |
| 06/05/2022 | 2029 On 04-August-22   |        |              | Bond Future        | 119.24    | 119.8194                      | 119.2357  | 119.8194                        | 3,915.00      |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | 2029 On 03-November-22 |        |              | Bond Future | 119.73    | 120.3273                      | 119.7343  | 120.3273                        | 0.00          |
| 06/05/2022 | 2029 On 02-February-23 |        |              | Bond Future | 121.76    | 122.3656                      | 121.7614  | 122.3656                        | 0.00          |
| 06/05/2022 | 2029 On 04-May-23      |        |              | Bond Future | 122.65    | 123.2628                      | 122.6463  | 123.2628                        | 0.00          |
| 06/05/2022 | 2030 On 05-May-22      |        |              | Bond Future | 9.89      | 92.1182                       | 9.8900    | 92.1182                         | 0.00          |
| 06/05/2022 | 2030 On 04-August-22   |        |              | Bond Future | 10.29     | 89.0931                       | 10.2882   | 89.0931                         | 95,622.00     |
| 06/05/2022 | 2030 On 04-August-22   | 8.30   | Call         | Bond Future | 4         | 0                             | 4         | 0                               | 800.00        |
| 06/05/2022 | 2030 On 04-August-22   | 9.05   | Call         | Bond Future | 60        | 0                             | 60        | 0                               | 800.00        |
| 06/05/2022 | 2030 On 04-August-22   | 9.54   | Call         | Bond Future | 282       | 0                             | 282       | 0                               | 0.00          |
| 06/05/2022 | 2030 On 04-August-22   | 9.55   | Call         | Bond Future | 290       | 0                             | 290       | 0                               | 0.00          |
| 06/05/2022 | 2030 On 04-August-22   | 10.95  | Call         | Bond Future | 3559      | 4                             | 3559      | 4                               | 0.00          |
| 06/05/2022 | 2030 On 04-August-22   | 9.56   | Call         | Bond Future | 299       | 0                             | 299       | 0                               | 0.00          |
| 06/05/2022 | 2030 On 04-August-22   | 9.56   | Put          | Bond Future | 3833      | 3                             | 3833      | 3                               | 0.00          |
| 06/05/2022 | 2030 On 04-August-22   | 10.95  | Put          | Bond Future | 496       | 0                             | 496       | 0                               | 800.00        |
| 06/05/2022 | 2030 On 04-August-22   | 9.55   | Put          | Bond Future | 3875      | 3                             | 3875      | 3                               | 0.00          |
| 06/05/2022 | 2030 On 04-August-22   | 9.54   | Put          | Bond Future | 3916      | 3                             | 3916      | 3                               | 0.00          |
| 06/05/2022 | 2030 On 04-August-22   | 9.05   | Put          | Bond Future | 6179      | 6                             | 6179      | 6                               | 0.00          |
| 06/05/2022 | 2030 On 04-August-22   | 8.30   | Put          | Bond Future | 10091     | 9                             | 10091     | 9                               | 0.00          |
| 06/05/2022 | 2030 On 03-November-22 |        |              | Bond Future | 10.49     | 90.3726                       | 10.4894   | 90.3726                         | 18,731.00     |
| 06/05/2022 | 2030 On 03-November-22 | 10.08  | Call         | Bond Future | 1187      | 1                             | 1187      | 1                               | 0.00          |
| 06/05/2022 | 2030 On 03-November-22 | 10.09  | Call         | Bond Future | 1205      | 1                             | 1205      | 1                               | 0.00          |
| 06/05/2022 | 2030 On 03-November-22 | 10.10  | Call         | Bond Future | 1223      | 1                             | 1223      | 1                               | 0.00          |
| 06/05/2022 | 2030 On 03-November-22 | 10.10  | Put          | Bond Future | 3029      | 3                             | 3029      | 3                               | 0.00          |
| 06/05/2022 | 2030 On 03-November-22 | 10.09  | Put          | Bond Future | 3058      | 3                             | 3058      | 3                               | 0.00          |
| 06/05/2022 | 2030 On 03-November-22 | 10.08  | Put          | Bond Future | 3088      | 3                             | 3088      | 3                               | 0.00          |
| 06/05/2022 | 2030 On 02-February-23 |        |              | Bond Future | 10.67     | 87.8796                       | 10.6683   | 87.8796                         | 0.00          |
| 06/05/2022 | 2030 On 02-February-23 | 10.01  | Call         | Bond Future | 1199      | 1                             | 1199      | 1                               | 0.00          |
| 06/05/2022 | 2030 On 02-February-23 | 9.94   | Call         | Bond Future | 1094      | 1                             | 1094      | 1                               | 0.00          |
| 06/05/2022 | 2030 On 02-February-23 | 8.81   | Call         | Bond Future | 189       | 0                             | 189       | 0                               | 102.00        |
| 06/05/2022 | 2030 On 02-February-23 | 10.00  | Call         | Bond Future | 1184      | 1                             | 1184      | 1                               | 0.00          |
| 06/05/2022 | 2030 On 02-February-23 | 9.80   | Call         | Bond Future | 901       | 1                             | 901       | 1                               | 0.00          |
| 06/05/2022 | 2030 On 02-February-23 | 9.99   | Call         | Bond Future | 1168      | 1                             | 1168      | 1                               | 0.00          |
| 06/05/2022 | 2030 On 02-February-23 | 9.20   | Call         | Bond Future | 362       | 0                             | 362       | 0                               | 0.00          |
| 06/05/2022 | 2030 On 02-February-23 | 9.66   | Call         | Bond Future | 733       | 1                             | 733       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | 2030 On 02-February-23 | 9.66   | Put          | Bond Future | 5348      | 5                             | 5348      | 5                               | 102.00        |
| 06/05/2022 | 2030 On 02-February-23 | 9.20   | Put          | Bond Future | 7185      | 7                             | 7185      | 7                               | 0.00          |
| 06/05/2022 | 2030 On 02-February-23 | 8.81   | Put          | Bond Future | 8937      | 8                             | 8937      | 8                               | 0.00          |
| 06/05/2022 | 2030 On 02-February-23 | 9.94   | Put          | Bond Future | 4397      | 4                             | 4397      | 4                               | 102.00        |
| 06/05/2022 | 2030 On 02-February-23 | 10.01  | Put          | Bond Future | 4178      | 4                             | 4178      | 4                               | 0.00          |
| 06/05/2022 | 2030 On 02-February-23 | 9.99   | Put          | Bond Future | 4240      | 4                             | 4240      | 4                               | 0.00          |
| 06/05/2022 | 2030 On 02-February-23 | 9.80   | Put          | Bond Future | 4858      | 4                             | 4858      | 4                               | 0.00          |
| 06/05/2022 | 2030 On 02-February-23 | 10.00  | Put          | Bond Future | 4209      | 4                             | 4209      | 4                               | 0.00          |
| 06/05/2022 | 2030 On 04-May-23      |        |              | Bond Future | 10.85     | 89.4280                       | 10.8477   | 89.4280                         | 0.00          |
| 06/05/2022 | 2030 On 04-May-23      | 10.54  | Call         | Bond Future | 2137      | 2                             | 2137      | 2                               | 0.00          |
| 06/05/2022 | 2030 On 04-May-23      | 10.53  | Call         | Bond Future | 2117      | 2                             | 2117      | 2                               | 0.00          |
| 06/05/2022 | 2030 On 04-May-23      | 10.52  | Call         | Bond Future | 2097      | 2                             | 2097      | 2                               | 0.00          |
| 06/05/2022 | 2030 On 04-May-23      | 10.52  | Put          | Bond Future | 3516      | 3                             | 3516      | 3                               | 0.00          |
| 06/05/2022 | 2030 On 04-May-23      | 10.53  | Put          | Bond Future | 3492      | 3                             | 3492      | 3                               | 0.00          |
| 06/05/2022 | 2030 On 04-May-23      | 10.54  | Put          | Bond Future | 3468      | 3                             | 3468      | 3                               | 0.00          |
| 06/05/2022 | 2032 On 05-May-22      |        |              | Bond Future | 10.28     | 88.4636                       | 10.2800   | 88.4636                         | 0.00          |
| 06/05/2022 | 2032 On 04-August-22   |        |              | Bond Future | 10.65     | 89.3959                       | 10.6452   | 89.3959                         | 70,248.00     |
| 06/05/2022 | 2032 On 04-August-22   | 11.89  | Call         | Bond Future | 6543      | 7                             | 6543      | 7                               | 0.00          |
| 06/05/2022 | 2032 On 04-August-22   | 11.00  | Call         | Bond Future | 2815      | 3                             | 2815      | 3                               | 0.00          |
| 06/05/2022 | 2032 On 04-August-22   | 11.60  | Call         | Bond Future | 5265      | 6                             | 5265      | 6                               | 0.00          |
| 06/05/2022 | 2032 On 04-August-22   | 10.20  | Call         | Bond Future | 663       | 1                             | 663       | 1                               | 0.00          |
| 06/05/2022 | 2032 On 04-August-22   | 10.21  | Call         | Bond Future | 680       | 1                             | 680       | 1                               | 0.00          |
| 06/05/2022 | 2032 On 04-August-22   | 10.10  | Call         | Bond Future | 509       | 1                             | 509       | 1                               | 1,300.00      |
| 06/05/2022 | 2032 On 04-August-22   | 8.97   | Call         | Bond Future | 7         | 0                             | 7         | 0                               | 800.00        |
| 06/05/2022 | 2032 On 04-August-22   | 9.40   | Call         | Bond Future | 38        | 0                             | 38        | 0                               | 1,300.00      |
| 06/05/2022 | 2032 On 04-August-22   | 9.72   | Call         | Bond Future | 144       | 0                             | 144       | 0                               | 800.00        |
| 06/05/2022 | 2032 On 04-August-22   | 10.22  | Call         | Bond Future | 697       | 1                             | 697       | 1                               | 0.00          |
| 06/05/2022 | 2032 On 04-August-22   | 10.20  | Put          | Bond Future | 3095      | 3                             | 3095      | 3                               | 0.00          |
| 06/05/2022 | 2032 On 04-August-22   | 10.21  | Put          | Bond Future | 3056      | 3                             | 3056      | 3                               | 0.00          |
| 06/05/2022 | 2032 On 04-August-22   | 9.72   | Put          | Bond Future | 5301      | 5                             | 5301      | 5                               | 0.00          |
| 06/05/2022 | 2032 On 04-August-22   | 9.40   | Put          | Bond Future | 7074      | 6                             | 7074      | 6                               | 0.00          |
| 06/05/2022 | 2032 On 04-August-22   | 8.97   | Put          | Bond Future | 9649      | 9                             | 9649      | 9                               | 0.00          |
| 06/05/2022 | 2032 On 04-August-22   | 10.10  | Put          | Bond Future | 3499      | 3                             | 3499      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | 2032 On 04-August-22   | 11.60  | Put          | Bond Future | 344       | 0                             | 344       | 0                               | 800.00        |
| 06/05/2022 | 2032 On 04-August-22   | 11.00  | Put          | Bond Future | 941       | 1                             | 941       | 1                               | 7,500.00      |
| 06/05/2022 | 2032 On 04-August-22   | 11.89  | Put          | Bond Future | 203       | 0                             | 203       | 0                               | 0.00          |
| 06/05/2022 | 2032 On 04-August-22   | 10.22  | Put          | Bond Future | 3018      | 3                             | 3018      | 3                               | 0.00          |
| 06/05/2022 | 2032 On 03-November-22 |        |              | Bond Future | 10.84     | 86.5279                       | 10.8366   | 86.5279                         | 87,897.00     |
| 06/05/2022 | 2032 On 03-November-22 | 11.55  | Call         | Bond Future | 4642      | 5                             | 4642      | 5                               | 0.00          |
| 06/05/2022 | 2032 On 03-November-22 | 12.30  | Call         | Bond Future | 7642      | 8                             | 7642      | 8                               | 0.00          |
| 06/05/2022 | 2032 On 03-November-22 | 10.56  | Call         | Bond Future | 1576      | 2                             | 1576      | 2                               | 0.00          |
| 06/05/2022 | 2032 On 03-November-22 | 10.66  | Call         | Bond Future | 1809      | 2                             | 1809      | 2                               | 0.00          |
| 06/05/2022 | 2032 On 03-November-22 | 10.67  | Call         | Bond Future | 1834      | 2                             | 1834      | 2                               | 750.00        |
| 06/05/2022 | 2032 On 03-November-22 | 9.46   | Call         | Bond Future | 173       | 0                             | 173       | 0                               | 500.00        |
| 06/05/2022 | 2032 On 03-November-22 | 10.11  | Call         | Bond Future | 737       | 1                             | 737       | 1                               | 0.00          |
| 06/05/2022 | 2032 On 03-November-22 | 9.31   | Call         | Bond Future | 121       | 0                             | 121       | 0                               | 180.00        |
| 06/05/2022 | 2032 On 03-November-22 | 10.21  | Call         | Bond Future | 893       | 1                             | 893       | 1                               | 500.00        |
| 06/05/2022 | 2032 On 03-November-22 | 10.49  | Call         | Bond Future | 1424      | 2                             | 1424      | 2                               | 0.00          |
| 06/05/2022 | 2032 On 03-November-22 | 9.92   | Call         | Bond Future | 492       | 1                             | 492       | 1                               | 750.00        |
| 06/05/2022 | 2032 On 03-November-22 | 9.36   | Call         | Bond Future | 137       | 0                             | 137       | 0                               | 454.00        |
| 06/05/2022 | 2032 On 03-November-22 | 10.16  | Call         | Bond Future | 813       | 1                             | 813       | 1                               | 0.00          |
| 06/05/2022 | 2032 On 03-November-22 | 10.16  | Put          | Bond Future | 4437      | 4                             | 4437      | 4                               | 180.00        |
| 06/05/2022 | 2032 On 03-November-22 | 9.46   | Put          | Bond Future | 7764      | 7                             | 7764      | 7                               | 0.00          |
| 06/05/2022 | 2032 On 03-November-22 | 9.36   | Put          | Bond Future | 8313      | 8                             | 8313      | 8                               | 0.00          |
| 06/05/2022 | 2032 On 03-November-22 | 9.92   | Put          | Bond Future | 5450      | 5                             | 5450      | 5                               | 0.00          |
| 06/05/2022 | 2032 On 03-November-22 | 10.11  | Put          | Bond Future | 4637      | 4                             | 4637      | 4                               | 454.00        |
| 06/05/2022 | 2032 On 03-November-22 | 9.31   | Put          | Bond Future | 8592      | 8                             | 8592      | 8                               | 0.00          |
| 06/05/2022 | 2032 On 03-November-22 | 10.56  | Put          | Bond Future | 3034      | 3                             | 3034      | 3                               | 180.00        |
| 06/05/2022 | 2032 On 03-November-22 | 10.49  | Put          | Bond Future | 3255      | 3                             | 3255      | 3                               | 454.00        |
| 06/05/2022 | 2032 On 03-November-22 | 10.21  | Put          | Bond Future | 4242      | 4                             | 4242      | 4                               | 0.00          |
| 06/05/2022 | 2032 On 03-November-22 | 10.67  | Put          | Bond Future | 2707      | 2                             | 2707      | 2                               | 0.00          |
| 06/05/2022 | 2032 On 03-November-22 | 10.66  | Put          | Bond Future | 2736      | 2                             | 2736      | 2                               | 0.00          |
| 06/05/2022 | 2032 On 03-November-22 | 12.30  | Put          | Bond Future | 454       | 0                             | 454       | 0                               | 750.00        |
| 06/05/2022 | 2032 On 03-November-22 | 11.55  | Put          | Bond Future | 1032      | 1                             | 1032      | 1                               | 500.00        |
| 06/05/2022 | 2032 On 02-February-23 |        |              | Bond Future | 11.00     | 87.9779                       | 11.0045   | 87.9779                         | 0.00          |
| 06/05/2022 | 2032 On 02-February-23 | 11.84  | Call         | Bond Future | 5371      | 6                             | 5371      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | 2032 On 02-February-23 | 12.75  | Call         | Bond Future | 8850      | 9                             | 8850      | 9                               | 0.00          |
| 06/05/2022 | 2032 On 02-February-23 | 10.38  | Call         | Bond Future | 1288      | 2                             | 1288      | 2                               | 0.00          |
| 06/05/2022 | 2032 On 02-February-23 | 10.39  | Call         | Bond Future | 1306      | 2                             | 1306      | 2                               | 0.00          |
| 06/05/2022 | 2032 On 02-February-23 | 9.31   | Call         | Bond Future | 214       | 0                             | 214       | 0                               | 454.00        |
| 06/05/2022 | 2032 On 02-February-23 | 10.16  | Call         | Bond Future | 925       | 1                             | 925       | 1                               | 0.00          |
| 06/05/2022 | 2032 On 02-February-23 | 9.47   | Call         | Bond Future | 291       | 0                             | 291       | 0                               | 500.00        |
| 06/05/2022 | 2032 On 02-February-23 | 10.67  | Call         | Bond Future | 1874      | 2                             | 1874      | 2                               | 750.00        |
| 06/05/2022 | 2032 On 02-February-23 | 10.22  | Call         | Bond Future | 1017      | 1                             | 1017      | 1                               | 500.00        |
| 06/05/2022 | 2032 On 02-February-23 | 9.92   | Call         | Bond Future | 626       | 1                             | 626       | 1                               | 750.00        |
| 06/05/2022 | 2032 On 02-February-23 | 11.69  | Call         | Bond Future | 4835      | 5                             | 4835      | 5                               | 0.00          |
| 06/05/2022 | 2032 On 02-February-23 | 10.40  | Call         | Bond Future | 1324      | 2                             | 1324      | 2                               | 0.00          |
| 06/05/2022 | 2032 On 02-February-23 | 10.50  | Call         | Bond Future | 1516      | 2                             | 1516      | 2                               | 0.00          |
| 06/05/2022 | 2032 On 02-February-23 | 10.50  | Put          | Bond Future | 4127      | 4                             | 4127      | 4                               | 454.00        |
| 06/05/2022 | 2032 On 02-February-23 | 10.40  | Put          | Bond Future | 4465      | 4                             | 4465      | 4                               | 0.00          |
| 06/05/2022 | 2032 On 02-February-23 | 11.69  | Put          | Bond Future | 1452      | 1                             | 1452      | 1                               | 0.00          |
| 06/05/2022 | 2032 On 02-February-23 | 9.92   | Put          | Bond Future | 6371      | 6                             | 6371      | 6                               | 0.00          |
| 06/05/2022 | 2032 On 02-February-23 | 10.22  | Put          | Bond Future | 5122      | 5                             | 5122      | 5                               | 0.00          |
| 06/05/2022 | 2032 On 02-February-23 | 10.67  | Put          | Bond Future | 3593      | 3                             | 3593      | 3                               | 0.00          |
| 06/05/2022 | 2032 On 02-February-23 | 9.47   | Put          | Bond Future | 8571      | 8                             | 8571      | 8                               | 0.00          |
| 06/05/2022 | 2032 On 02-February-23 | 10.16  | Put          | Bond Future | 5356      | 5                             | 5356      | 5                               | 454.00        |
| 06/05/2022 | 2032 On 02-February-23 | 9.31   | Put          | Bond Future | 9418      | 9                             | 9418      | 9                               | 0.00          |
| 06/05/2022 | 2032 On 02-February-23 | 10.39  | Put          | Bond Future | 4500      | 4                             | 4500      | 4                               | 0.00          |
| 06/05/2022 | 2032 On 02-February-23 | 10.38  | Put          | Bond Future | 4535      | 4                             | 4535      | 4                               | 0.00          |
| 06/05/2022 | 2032 On 02-February-23 | 12.75  | Put          | Bond Future | 584       | 1                             | 584       | 1                               | 750.00        |
| 06/05/2022 | 2032 On 02-February-23 | 11.84  | Put          | Bond Future | 1272      | 1                             | 1272      | 1                               | 500.00        |
| 06/05/2022 | 2032 On 04-May-23      |        |              | Bond Future | 11.17     | 85.3692                       | 11.1681   | 85.3692                         | 0.00          |
| 06/05/2022 | 2032 On 04-May-23      | 10.87  | Call         | Bond Future | 2304      | 3                             | 2304      | 3                               | 0.00          |
| 06/05/2022 | 2032 On 04-May-23      | 10.88  | Call         | Bond Future | 2327      | 3                             | 2327      | 3                               | 0.00          |
| 06/05/2022 | 2032 On 04-May-23      | 10.89  | Call         | Bond Future | 2350      | 3                             | 2350      | 3                               | 0.00          |
| 06/05/2022 | 2032 On 04-May-23      | 10.89  | Put          | Bond Future | 3738      | 3                             | 3738      | 3                               | 0.00          |
| 06/05/2022 | 2032 On 04-May-23      | 10.88  | Put          | Bond Future | 3765      | 3                             | 3765      | 3                               | 0.00          |
| 06/05/2022 | 2032 On 04-May-23      | 10.87  | Put          | Bond Future | 3793      | 3                             | 3793      | 3                               | 0.00          |
| 06/05/2022 | 2033 On 05-May-22      |        |              | Bond Future | 114.65    | 114.6511                      | 114.6511  | 114.6511                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | 2033 On 04-August-22   |        |              | Bond Future | 115.32    | 116.2923                      | 115.3209  | 116.2923                        | 7,046.00      |
| 06/05/2022 | 2033 On 03-November-22 |        |              | Bond Future | 115.68    | 116.6653                      | 115.6788  | 116.6653                        | 0.00          |
| 06/05/2022 | 2033 On 02-February-23 |        |              | Bond Future | 117.64    | 118.6413                      | 117.6371  | 118.6413                        | 0.00          |
| 06/05/2022 | 2033 On 04-May-23      |        |              | Bond Future | 118.36    | 119.3872                      | 118.3637  | 119.3872                        | 0.00          |
| 06/05/2022 | 2037 On 05-May-22      |        |              | Bond Future | 10.79     | 85.5889                       | 10.7900   | 85.5889                         | 0.00          |
| 06/05/2022 | 2037 On 04-August-22   |        |              | Bond Future | 11.12     | 82.2283                       | 11.1224   | 82.2283                         | 131,254.00    |
| 06/05/2022 | 2037 On 04-August-22   | 10.10  | Call         | Bond Future | 101       | 0                             | 101       | 0                               | 50.00         |
| 06/05/2022 | 2037 On 04-August-22   | 11.42  | Call         | Bond Future | 2923      | 3                             | 2923      | 3                               | 0.00          |
| 06/05/2022 | 2037 On 04-August-22   | 10.91  | Call         | Bond Future | 1229      | 2                             | 1229      | 2                               | 0.00          |
| 06/05/2022 | 2037 On 04-August-22   | 11.21  | Call         | Bond Future | 2143      | 3                             | 2143      | 3                               | 1,050.00      |
| 06/05/2022 | 2037 On 04-August-22   | 10.89  | Call         | Bond Future | 1177      | 1                             | 1177      | 1                               | 0.00          |
| 06/05/2022 | 2037 On 04-August-22   | 10.90  | Call         | Bond Future | 1203      | 1                             | 1203      | 1                               | 0.00          |
| 06/05/2022 | 2037 On 04-August-22   | 11.95  | Call         | Bond Future | 5291      | 6                             | 5291      | 6                               | 0.00          |
| 06/05/2022 | 2037 On 04-August-22   | 11.95  | Put          | Bond Future | 457       | 0                             | 457       | 0                               | 1,050.00      |
| 06/05/2022 | 2037 On 04-August-22   | 10.91  | Put          | Bond Future | 2543      | 2                             | 2543      | 2                               | 0.00          |
| 06/05/2022 | 2037 On 04-August-22   | 10.89  | Put          | Bond Future | 2617      | 2                             | 2617      | 2                               | 0.00          |
| 06/05/2022 | 2037 On 04-August-22   | 11.21  | Put          | Bond Future | 1610      | 1                             | 1610      | 1                               | 0.00          |
| 06/05/2022 | 2037 On 04-August-22   | 11.42  | Put          | Bond Future | 1134      | 1                             | 1134      | 1                               | 50.00         |
| 06/05/2022 | 2037 On 04-August-22   | 10.10  | Put          | Bond Future | 6722      | 6                             | 6722      | 6                               | 0.00          |
| 06/05/2022 | 2037 On 04-August-22   | 10.90  | Put          | Bond Future | 2580      | 2                             | 2580      | 2                               | 50.00         |
| 06/05/2022 | 2037 On 03-November-22 |        |              | Bond Future | 11.29     | 83.4096                       | 11.2912   | 83.4096                         | 0.00          |
| 06/05/2022 | 2037 On 03-November-22 | 11.30  | Call         | Bond Future | 2638      | 3                             | 2638      | 3                               | 0.00          |
| 06/05/2022 | 2037 On 03-November-22 | 11.32  | Call         | Bond Future | 2701      | 3                             | 2701      | 3                               | 0.00          |
| 06/05/2022 | 2037 On 03-November-22 | 11.31  | Call         | Bond Future | 2670      | 3                             | 2670      | 3                               | 0.00          |
| 06/05/2022 | 2037 On 03-November-22 | 11.31  | Put          | Bond Future | 2557      | 2                             | 2557      | 2                               | 0.00          |
| 06/05/2022 | 2037 On 03-November-22 | 11.30  | Put          | Bond Future | 2585      | 2                             | 2585      | 2                               | 0.00          |
| 06/05/2022 | 2037 On 03-November-22 | 11.32  | Put          | Bond Future | 2530      | 2                             | 2530      | 2                               | 0.00          |
| 06/05/2022 | 2037 On 02-February-23 |        |              | Bond Future | 11.44     | 80.5503                       | 11.4429   | 80.5503                         | 0.00          |
| 06/05/2022 | 2037 On 02-February-23 | 11.05  | Call         | Bond Future | 2025      | 2                             | 2025      | 2                               | 0.00          |
| 06/05/2022 | 2037 On 02-February-23 | 11.03  | Call         | Bond Future | 1976      | 2                             | 1976      | 2                               | 0.00          |
| 06/05/2022 | 2037 On 02-February-23 | 11.04  | Call         | Bond Future | 2000      | 2                             | 2000      | 2                               | 0.00          |
| 06/05/2022 | 2037 On 02-February-23 | 11.04  | Put          | Bond Future | 4405      | 4                             | 4405      | 4                               | 0.00          |
| 06/05/2022 | 2037 On 02-February-23 | 11.03  | Put          | Bond Future | 4442      | 4                             | 4442      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | 2037 On 02-February-23 | 11.05  | Put          | Bond Future | 4369      | 4                             | 4369      | 4                               | 0.00          |
| 06/05/2022 | 2037 On 04-May-23      |        |              | Bond Future | 11.59     | 81.9708                       | 11.5917   | 81.9708                         | 0.00          |
| 06/05/2022 | 2037 On 04-May-23      | 11.32  | Call         | Bond Future | 2802      | 3                             | 2802      | 3                               | 0.00          |
| 06/05/2022 | 2037 On 04-May-23      | 11.30  | Call         | Bond Future | 2749      | 3                             | 2749      | 3                               | 0.00          |
| 06/05/2022 | 2037 On 04-May-23      | 11.31  | Call         | Bond Future | 2775      | 3                             | 2775      | 3                               | 0.00          |
| 06/05/2022 | 2037 On 04-May-23      | 11.31  | Put          | Bond Future | 4411      | 4                             | 4411      | 4                               | 0.00          |
| 06/05/2022 | 2037 On 04-May-23      | 11.30  | Put          | Bond Future | 4444      | 4                             | 4444      | 4                               | 0.00          |
| 06/05/2022 | 2037 On 04-May-23      | 11.32  | Put          | Bond Future | 4378      | 4                             | 4378      | 4                               | 0.00          |
| 06/05/2022 | 2038 On 05-May-22      |        |              | Bond Future | 132.23    | 132.2262                      | 132.2262  | 132.2262                        | 0.00          |
| 06/05/2022 | 2038 On 04-August-22   |        |              | Bond Future | 130.40    | 131.2220                      | 130.4037  | 131.2220                        | 6,836.00      |
| 06/05/2022 | 2038 On 03-November-22 |        |              | Bond Future | 132.30    | 133.1357                      | 132.3044  | 133.1357                        | 0.00          |
| 06/05/2022 | 2038 On 02-February-23 |        |              | Bond Future | 132.66    | 133.5062                      | 132.6584  | 133.5062                        | 0.00          |
| 06/05/2022 | 2038 On 04-May-23      |        |              | Bond Future | 135.02    | 135.8792                      | 135.0156  | 135.8792                        | 0.00          |
| 06/05/2022 | 2040 On 05-May-22      |        |              | Bond Future | 10.89     | 87.7254                       | 10.8900   | 87.7254                         | 0.00          |
| 06/05/2022 | 2040 On 04-August-22   |        |              | Bond Future | 11.22     | 84.1249                       | 11.2162   | 84.1249                         | 119,538.00    |
| 06/05/2022 | 2040 On 04-August-22   | 9.70   | Call         | Bond Future | 16        | 0                             | 16        | 0                               | 460.00        |
| 06/05/2022 | 2040 On 04-August-22   | 10.70  | Call         | Bond Future | 641       | 1                             | 641       | 1                               | 460.00        |
| 06/05/2022 | 2040 On 04-August-22   | 11.03  | Call         | Bond Future | 1428      | 2                             | 1428      | 2                               | 0.00          |
| 06/05/2022 | 2040 On 04-August-22   | 12.24  | Call         | Bond Future | 6700      | 7                             | 6700      | 7                               | 0.00          |
| 06/05/2022 | 2040 On 04-August-22   | 11.04  | Call         | Bond Future | 1456      | 2                             | 1456      | 2                               | 0.00          |
| 06/05/2022 | 2040 On 04-August-22   | 11.05  | Call         | Bond Future | 1486      | 2                             | 1486      | 2                               | 0.00          |
| 06/05/2022 | 2040 On 04-August-22   | 11.05  | Put          | Bond Future | 2590      | 2                             | 2590      | 2                               | 0.00          |
| 06/05/2022 | 2040 On 04-August-22   | 12.24  | Put          | Bond Future | 374       | 0                             | 374       | 0                               | 460.00        |
| 06/05/2022 | 2040 On 04-August-22   | 9.70   | Put          | Bond Future | 11003     | 10                            | 11003     | 10                              | 0.00          |
| 06/05/2022 | 2040 On 04-August-22   | 11.04  | Put          | Bond Future | 2628      | 2                             | 2628      | 2                               | 0.00          |
| 06/05/2022 | 2040 On 04-August-22   | 11.03  | Put          | Bond Future | 2667      | 2                             | 2667      | 2                               | 0.00          |
| 06/05/2022 | 2040 On 04-August-22   | 10.70  | Put          | Bond Future | 4148      | 4                             | 4148      | 4                               | 0.00          |
| 06/05/2022 | 2040 On 03-November-22 |        |              | Bond Future | 11.38     | 85.3335                       | 11.3792   | 85.3335                         | 30.00         |
| 06/05/2022 | 2040 On 03-November-22 | 11.41  | Call         | Bond Future | 2873      | 3                             | 2873      | 3                               | 0.00          |
| 06/05/2022 | 2040 On 03-November-22 | 11.39  | Call         | Bond Future | 2805      | 3                             | 2805      | 3                               | 0.00          |
| 06/05/2022 | 2040 On 03-November-22 | 11.40  | Call         | Bond Future | 2839      | 3                             | 2839      | 3                               | 0.00          |
| 06/05/2022 | 2040 On 03-November-22 | 11.41  | Put          | Bond Future | 2675      | 2                             | 2675      | 2                               | 0.00          |
| 06/05/2022 | 2040 On 03-November-22 | 11.39  | Put          | Bond Future | 2735      | 2                             | 2735      | 2                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | 2040 On 03-November-22 | 11.40  | Put          | Bond Future | 2705      | 2                             | 2705      | 2                               | 0.00          |
| 06/05/2022 | 2040 On 02-February-23 |        |              | Bond Future | 11.53     | 82.2562                       | 11.5260   | 82.2562                         | 0.00          |
| 06/05/2022 | 2040 On 02-February-23 | 11.10  | Call         | Bond Future | 2119      | 2                             | 2119      | 2                               | 0.00          |
| 06/05/2022 | 2040 On 02-February-23 | 11.11  | Call         | Bond Future | 2145      | 2                             | 2145      | 2                               | 0.00          |
| 06/05/2022 | 2040 On 02-February-23 | 11.12  | Call         | Bond Future | 2171      | 2                             | 2171      | 2                               | 0.00          |
| 06/05/2022 | 2040 On 02-February-23 | 11.12  | Put          | Bond Future | 4789      | 4                             | 4789      | 4                               | 0.00          |
| 06/05/2022 | 2040 On 02-February-23 | 11.11  | Put          | Bond Future | 4828      | 4                             | 4828      | 4                               | 0.00          |
| 06/05/2022 | 2040 On 02-February-23 | 11.10  | Put          | Bond Future | 4868      | 4                             | 4868      | 4                               | 0.00          |
| 06/05/2022 | 2040 On 04-May-23      |        |              | Bond Future | 11.67     | 83.7072                       | 11.6694   | 83.7072                         | 0.00          |
| 06/05/2022 | 2040 On 04-May-23      | 11.41  | Call         | Bond Future | 3013      | 3                             | 3013      | 3                               | 0.00          |
| 06/05/2022 | 2040 On 04-May-23      | 11.42  | Call         | Bond Future | 3041      | 3                             | 3041      | 3                               | 0.00          |
| 06/05/2022 | 2040 On 04-May-23      | 11.43  | Call         | Bond Future | 3070      | 3                             | 3070      | 3                               | 0.00          |
| 06/05/2022 | 2040 On 04-May-23      | 11.43  | Put          | Bond Future | 4567      | 4                             | 4567      | 4                               | 0.00          |
| 06/05/2022 | 2040 On 04-May-23      | 11.42  | Put          | Bond Future | 4602      | 4                             | 4602      | 4                               | 0.00          |
| 06/05/2022 | 2040 On 04-May-23      | 11.41  | Put          | Bond Future | 4636      | 4                             | 4636      | 4                               | 0.00          |
| 06/05/2022 | 2044 On 05-May-22      |        |              | Bond Future | 10.91     | 84.5350                       | 10.9100   | 84.5350                         | 0.00          |
| 06/05/2022 | 2044 On 04-August-22   |        |              | Bond Future | 11.23     | 80.9772                       | 11.2263   | 80.9772                         | 69,313.00     |
| 06/05/2022 | 2044 On 04-August-22   | 11.10  | Call         | Bond Future | 1629      | 2                             | 1629      | 2                               | 0.00          |
| 06/05/2022 | 2044 On 04-August-22   | 11.08  | Call         | Bond Future | 1567      | 2                             | 1567      | 2                               | 0.00          |
| 06/05/2022 | 2044 On 04-August-22   | 11.09  | Call         | Bond Future | 1598      | 2                             | 1598      | 2                               | 0.00          |
| 06/05/2022 | 2044 On 04-August-22   | 11.09  | Put          | Bond Future | 2521      | 2                             | 2521      | 2                               | 0.00          |
| 06/05/2022 | 2044 On 04-August-22   | 11.08  | Put          | Bond Future | 2558      | 2                             | 2558      | 2                               | 0.00          |
| 06/05/2022 | 2044 On 04-August-22   | 11.10  | Put          | Bond Future | 2483      | 2                             | 2483      | 2                               | 0.00          |
| 06/05/2022 | 2044 On 03-November-22 |        |              | Bond Future | 11.38     | 82.1407                       | 11.3803   | 82.1407                         | 0.00          |
| 06/05/2022 | 2044 On 03-November-22 | 11.39  | Call         | Bond Future | 2844      | 3                             | 2844      | 3                               | 0.00          |
| 06/05/2022 | 2044 On 03-November-22 | 11.40  | Call         | Bond Future | 2878      | 3                             | 2878      | 3                               | 0.00          |
| 06/05/2022 | 2044 On 03-November-22 | 11.41  | Call         | Bond Future | 2913      | 3                             | 2913      | 3                               | 0.00          |
| 06/05/2022 | 2044 On 03-November-22 | 11.41  | Put          | Bond Future | 2718      | 2                             | 2718      | 2                               | 0.00          |
| 06/05/2022 | 2044 On 03-November-22 | 11.40  | Put          | Bond Future | 2749      | 2                             | 2749      | 2                               | 0.00          |
| 06/05/2022 | 2044 On 03-November-22 | 11.39  | Put          | Bond Future | 2780      | 2                             | 2780      | 2                               | 0.00          |
| 06/05/2022 | 2044 On 02-February-23 |        |              | Bond Future | 11.52     | 79.1351                       | 11.5185   | 79.1351                         | 0.00          |
| 06/05/2022 | 2044 On 02-February-23 | 11.16  | Call         | Bond Future | 2327      | 3                             | 2327      | 3                               | 0.00          |
| 06/05/2022 | 2044 On 02-February-23 | 11.14  | Call         | Bond Future | 2272      | 3                             | 2272      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | 2044 On 02-February-23 | 11.15  | Call         | Bond Future        | 2300      | 3                             | 2300      | 3                               | 0.00          |
| 06/05/2022 | 2044 On 02-February-23 | 11.15  | Put          | Bond Future        | 4727      | 4                             | 4727      | 4                               | 0.00          |
| 06/05/2022 | 2044 On 02-February-23 | 11.14  | Put          | Bond Future        | 4767      | 4                             | 4767      | 4                               | 0.00          |
| 06/05/2022 | 2044 On 02-February-23 | 11.16  | Put          | Bond Future        | 4687      | 4                             | 4687      | 4                               | 0.00          |
| 06/05/2022 | 2044 On 04-May-23      |        |              | Bond Future        | 11.65     | 80.5311                       | 11.6533   | 80.5311                         | 0.00          |
| 06/05/2022 | 2044 On 04-May-23      | 11.43  | Call         | Bond Future        | 3160      | 4                             | 3160      | 4                               | 0.00          |
| 06/05/2022 | 2044 On 04-May-23      | 11.41  | Call         | Bond Future        | 3101      | 3                             | 3101      | 3                               | 0.00          |
| 06/05/2022 | 2044 On 04-May-23      | 11.42  | Call         | Bond Future        | 3130      | 3                             | 3130      | 3                               | 0.00          |
| 06/05/2022 | 2044 On 04-May-23      | 11.42  | Put          | Bond Future        | 4623      | 4                             | 4623      | 4                               | 0.00          |
| 06/05/2022 | 2044 On 04-May-23      | 11.41  | Put          | Bond Future        | 4658      | 4                             | 4658      | 4                               | 0.00          |
| 06/05/2022 | 2044 On 04-May-23      | 11.43  | Put          | Bond Future        | 4588      | 4                             | 4588      | 4                               | 0.00          |
| 06/05/2022 | 2046 On 05-May-22      |        |              | Bond Future        | 120.34    | 120.3423                      | 120.3423  | 120.3423                        | 0.00          |
| 06/05/2022 | 2046 On 04-August-22   |        |              | Bond Future        | 119.33    | 121.4354                      | 119.3261  | 121.4354                        | 15,959.00     |
| 06/05/2022 | 2046 On 03-November-22 |        |              | Bond Future        | 119.12    | 121.2593                      | 119.1184  | 121.2593                        | 1,566.00      |
| 06/05/2022 | 2046 On 02-February-23 |        |              | Bond Future        | 121.14    | 123.3142                      | 121.1361  | 123.3142                        | 0.00          |
| 06/05/2022 | 2046 On 04-May-23      |        |              | Bond Future        | 121.28    | 123.5005                      | 121.2816  | 123.5005                        | 0.00          |
| 06/05/2022 | 2050 On 05-May-22      |        |              | Bond Future        | 124.73    | 124.7286                      | 124.7286  | 124.7286                        | 0.00          |
| 06/05/2022 | 2050 On 04-August-22   |        |              | Bond Future        | 121.96    | 122.2430                      | 121.9621  | 122.2430                        | 11,161.00     |
| 06/05/2022 | 2050 On 03-November-22 |        |              | Bond Future        | 123.74    | 124.0253                      | 123.7397  | 124.0253                        | 0.00          |
| 06/05/2022 | 2050 On 02-February-23 |        |              | Bond Future        | 123.74    | 124.0330                      | 123.7401  | 124.0330                        | 0.00          |
| 06/05/2022 | 2050 On 04-May-23      |        |              | Bond Future        | 125.94    | 126.2375                      | 125.9387  | 126.2375                        | 0.00          |
| 06/05/2022 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | AL37 On 04-August-22   |        |              | Index Future       | 821.20    | 825.6150                      | 821.1980  | 825.6150                        | 0.00          |
| 06/05/2022 | AL37 On 03-November-22 |        |              | Index Future       | 833.08    | 837.5680                      | 833.0810  | 837.5680                        | 0.00          |
| 06/05/2022 | AL37 On 02-February-23 |        |              | Index Future       | 846.98    | 851.5480                      | 846.9780  | 851.5480                        | 0.00          |
| 06/05/2022 | AL37 On 04-May-23      |        |              | Index Future       | 861.81    | 866.4650                      | 861.8100  | 866.4650                        | 0.00          |
| 06/05/2022 | AL7T On 04-August-22   |        |              | Index Future       | 932.42    | 939.0170                      | 932.4160  | 939.0170                        | 0.00          |
| 06/05/2022 | AL7T On 03-November-22 |        |              | Index Future       | 945.91    | 952.6120                      | 945.9090  | 952.6120                        | 0.00          |
| 06/05/2022 | AL7T On 02-February-23 |        |              | Index Future       | 961.69    | 968.5120                      | 961.6880  | 968.5120                        | 0.00          |
| 06/05/2022 | AL7T On 04-May-23      |        |              | Index Future       | 978.53    | 985.4770                      | 978.5280  | 985.4770                        | 0.00          |
| 06/05/2022 | ALBI On 04-August-22   |        |              | Index Future       | 832.16    | 838.2180                      | 832.1560  | 838.2180                        | 128.00        |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | ALBI On 03-November-22  |        |              | Index Future       | 844.20    | 850.3540                      | 844.1980  | 850.3540                        | 0.00          |
| 06/05/2022 | ALBI On 02-February-23  |        |              | Index Future       | 858.28    | 864.5470                      | 858.2810  | 864.5470                        | 0.00          |
| 06/05/2022 | ALBI On 04-May-23       |        |              | Index Future       | 873.31    | 879.6920                      | 873.3100  | 879.6920                        | 0.00          |
| 06/05/2022 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 06/05/2022 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/05/2022 | ES33 On 05-May-22       |        |              | Bond Future        | 11.57     | 75.7835                       | 11.5650   | 75.7835                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | ES33 On 04-August-22   |        |              | Bond Future | 11.94     | 76.5892                       | 11.9432   | 76.5892                         | 350.00        |
| 06/05/2022 | ES33 On 03-November-22 |        |              | Bond Future | 12.17     | 73.9241                       | 12.1658   | 73.9241                         | 0.00          |
| 06/05/2022 | ES33 On 02-February-23 |        |              | Bond Future | 12.37     | 75.1799                       | 12.3725   | 75.1799                         | 0.00          |
| 06/05/2022 | ES33 On 04-May-23      |        |              | Bond Future | 12.57     | 72.7306                       | 12.5712   | 72.7306                         | 0.00          |
| 06/05/2022 | ES42 On 05-May-22      |        |              | Bond Future | 11.96     | 74.2863                       | 11.9550   | 74.2863                         | 0.00          |
| 06/05/2022 | ES42 On 04-August-22   |        |              | Bond Future | 12.31     | 75.0695                       | 12.3117   | 75.0695                         | 4,769.00      |
| 06/05/2022 | ES42 On 03-November-22 |        |              | Bond Future | 12.52     | 71.9044                       | 12.5150   | 71.9044                         | 0.00          |
| 06/05/2022 | ES42 On 02-February-23 |        |              | Bond Future | 12.70     | 73.1283                       | 12.6970   | 73.1283                         | 0.00          |
| 06/05/2022 | ES42 On 04-May-23      |        |              | Bond Future | 12.88     | 70.1698                       | 12.8798   | 70.1698                         | 0.00          |
| 06/05/2022 | GOVI On 04-August-22   |        |              | GOVI        | 820.64    | 826.6370                      | 820.6410  | 826.6370                        | 1,112.00      |
| 06/05/2022 | GOVI On 04-August-22   | 819.26 | Call         | GOVI        | 13810     | 7                             | 13810     | 7                               | 0.00          |
| 06/05/2022 | GOVI On 04-August-22   | 819.27 | Call         | GOVI        | 13710     | 7                             | 13710     | 7                               | 0.00          |
| 06/05/2022 | GOVI On 04-August-22   | 819.28 | Call         | GOVI        | 13610     | 7                             | 13610     | 7                               | 0.00          |
| 06/05/2022 | GOVI On 04-August-22   | 819.28 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/05/2022 | GOVI On 04-August-22   | 819.27 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/05/2022 | GOVI On 04-August-22   | 819.26 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/05/2022 | GOVI On 03-November-22 |        |              | GOVI        | 832.52    | 838.6050                      | 832.5160  | 838.6050                        | 0.00          |
| 06/05/2022 | GOVI On 03-November-22 | 820.43 | Call         | GOVI        | 120860    | 18                            | 120860    | 18                              | 0.00          |
| 06/05/2022 | GOVI On 03-November-22 | 820.41 | Call         | GOVI        | 121060    | 18                            | 121060    | 18                              | 0.00          |
| 06/05/2022 | GOVI On 03-November-22 | 820.42 | Call         | GOVI        | 120960    | 18                            | 120960    | 18                              | 0.00          |
| 06/05/2022 | GOVI On 03-November-22 | 820.42 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/05/2022 | GOVI On 03-November-22 | 820.41 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/05/2022 | GOVI On 03-November-22 | 820.43 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/05/2022 | GOVI On 02-February-23 |        |              | GOVI        | 846.40    | 852.6020                      | 846.4030  | 852.6020                        | 0.00          |
| 06/05/2022 | GOVI On 02-February-23 | 850.84 | Call         | GOVI        | 0         | 2                             | 0         | 2                               | 0.00          |
| 06/05/2022 | GOVI On 02-February-23 | 850.82 | Call         | GOVI        | 0         | 2                             | 0         | 2                               | 0.00          |
| 06/05/2022 | GOVI On 02-February-23 | 850.83 | Call         | GOVI        | 0         | 2                             | 0         | 2                               | 0.00          |
| 06/05/2022 | GOVI On 02-February-23 | 850.83 | Put          | GOVI        | 44270     | 0                             | 44270     | 0                               | 0.00          |
| 06/05/2022 | GOVI On 02-February-23 | 850.82 | Put          | GOVI        | 44170     | 0                             | 44170     | 0                               | 0.00          |
| 06/05/2022 | GOVI On 02-February-23 | 850.84 | Put          | GOVI        | 44370     | 0                             | 44370     | 0                               | 0.00          |
| 06/05/2022 | GOVI On 04-May-23      |        |              | GOVI        | 861.23    | 867.5380                      | 861.2250  | 867.5380                        | 0.00          |
| 06/05/2022 | GOVI On 04-May-23      | 852.88 | Call         | GOVI        | 83450     | 15                            | 83450     | 15                              | 0.00          |
| 06/05/2022 | GOVI On 04-May-23      | 852.87 | Call         | GOVI        | 83550     | 15                            | 83550     | 15                              | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | GOVI On 04-May-23       | 852.86 | Call         | GOVI                   | 83650     | 15                            | 83650     | 15                              | 0.00          |
| 06/05/2022 | GOVI On 04-May-23       | 852.87 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/05/2022 | GOVI On 04-May-23       | 852.86 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/05/2022 | GOVI On 04-May-23       | 852.88 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/05/2022 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 06/05/2022 | IGOV On 04-August-22    |        |              | Index Future           | 321.37    | 322.8970                      | 321.3650  | 322.8970                        | 482.00        |
| 06/05/2022 | IGOV On 03-November-22  |        |              | Index Future           | 326.09    | 327.6500                      | 326.0930  | 327.6500                        | 16.00         |
| 06/05/2022 | IGOV On 02-February-23  |        |              | Index Future           | 331.61    | 333.1950                      | 331.6090  | 333.1950                        | 0.00          |
| 06/05/2022 | IGOV On 04-May-23       |        |              | Index Future           | 337.49    | 339.1070                      | 337.4910  | 339.1070                        | 0.00          |
| 06/05/2022 | IS05 On 21-June-22      |        |              | Interest Rate Swap     | 90.29     | 90.2900                       | 90.2900   | 90.2900                         | 0.00          |
| 06/05/2022 | IS05 On 20-September-22 |        |              | Interest Rate Swap     | 93.50     | 93.5000                       | 93.5000   | 93.5000                         | 0.00          |
| 06/05/2022 | IS05 On 20-December-22  |        |              | Interest Rate Swap     | 94.06     | 94.0600                       | 94.0600   | 94.0600                         | 0.00          |
| 06/05/2022 | IS05 On 22-March-23     |        |              | Interest Rate Swap     | 86.54     | 86.5400                       | 86.5400   | 86.5400                         | 0.00          |
| 06/05/2022 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 92.17     | 92.1700                       | 92.1700   | 92.1700                         | 0.00          |
| 06/05/2022 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 06/05/2022 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 06/05/2022 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 06/05/2022 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 06/05/2022 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 06/05/2022 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 06/05/2022 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 06/05/2022 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 06/05/2022 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 06/05/2022 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 06/05/2022 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 06/05/2022 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 06/05/2022 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 06/05/2022 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 06/05/2022 | JBAF On 18-May-22       |        |              | Jibar Tradeable Future | 4.47      | 95.5750                       | 4.4700    | 95.5750                         | 0.00          |
| 06/05/2022 | JBAF On 15-June-22      |        |              | Jibar Tradeable Future | 4.97      | 95.1250                       | 4.9650    | 95.1250                         | 0.00          |
| 06/05/2022 | JBAF On 20-July-22      |        |              | Jibar Tradeable Future | 5.07      | 95.0050                       | 5.0650    | 95.0050                         | 0.00          |
| 06/05/2022 | JBAF On 17-August-22    |        |              | Jibar Tradeable Future | 5.51      | 94.6000                       | 5.5050    | 94.6000                         | 0.00          |
| 06/05/2022 | JBAF On 21-September-22 |        |              | Jibar Tradeable Future | 5.61      | 94.4900                       | 5.6100    | 94.4900                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | JBAF On 19-October-22   |        |              | Jibar Tradeable Future | 6.05      | 94.1050                       | 6.0450    | 94.1050                         | 0.00          |
| 06/05/2022 | JBAF On 21-December-22  |        |              | Jibar Tradeable Future | 6.54      | 93.6800                       | 6.5400    | 93.6800                         | 68.00         |
| 06/05/2022 | JBAF On 15-March-23     |        |              | Jibar Tradeable Future | 7.00      | 93.2500                       | 7.0000    | 93.2500                         | 0.00          |
| 06/05/2022 | JBAF On 21-June-23      |        |              | Jibar Tradeable Future | 7.57      | 92.7500                       | 7.5700    | 92.7500                         | 0.00          |
| 06/05/2022 | JBAF On 20-September-23 |        |              | Jibar Tradeable Future | 7.76      | 92.5850                       | 7.7550    | 92.5850                         | 75.00         |
| 06/05/2022 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 7.85      | 92.4850                       | 7.8450    | 92.4850                         | 172.00        |
| 06/05/2022 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 8.01      | 92.3300                       | 8.0050    | 92.3300                         | 0.00          |
| 06/05/2022 | R023 On 05-May-22       |        |              | Bond Future            | 5.42      | 103.3029                      | 5.4150    | 103.3029                        | 0.00          |
| 06/05/2022 | R023 On 04-August-22    |        |              | Bond Future            | 5.56      | 104.6240                      | 5.5597    | 104.6240                        | 22,183.00     |
| 06/05/2022 | R023 On 04-August-22    | 6.03   | Call         | Bond Future            | 317       | 0                             | 317       | 0                               | 0.00          |
| 06/05/2022 | R023 On 04-August-22    | 6.04   | Call         | Bond Future            | 322       | 0                             | 322       | 0                               | 0.00          |
| 06/05/2022 | R023 On 04-August-22    | 6.05   | Call         | Bond Future            | 326       | 0                             | 326       | 0                               | 0.00          |
| 06/05/2022 | R023 On 04-August-22    | 6.05   | Put          | Bond Future            | 58        | 0                             | 58        | 0                               | 0.00          |
| 06/05/2022 | R023 On 04-August-22    | 6.04   | Put          | Bond Future            | 59        | 0                             | 59        | 0                               | 0.00          |
| 06/05/2022 | R023 On 04-August-22    | 6.03   | Put          | Bond Future            | 60        | 0                             | 60        | 0                               | 0.00          |
| 06/05/2022 | R023 On 03-November-22  |        |              | Bond Future            | 5.35      | 102.2083                      | 5.3543    | 102.2083                        | 0.00          |
| 06/05/2022 | R023 On 03-November-22  | 6.27   | Call         | Bond Future            | 312       | 0                             | 312       | 0                               | 0.00          |
| 06/05/2022 | R023 On 03-November-22  | 6.26   | Call         | Bond Future            | 310       | 0                             | 310       | 0                               | 0.00          |
| 06/05/2022 | R023 On 03-November-22  | 6.25   | Call         | Bond Future            | 307       | 0                             | 307       | 0                               | 0.00          |
| 06/05/2022 | R023 On 03-November-22  | 6.25   | Put          | Bond Future            | 32        | 0                             | 32        | 0                               | 0.00          |
| 06/05/2022 | R023 On 03-November-22  | 6.26   | Put          | Bond Future            | 31        | 0                             | 31        | 0                               | 0.00          |
| 06/05/2022 | R023 On 03-November-22  | 6.27   | Put          | Bond Future            | 31        | 0                             | 31        | 0                               | 0.00          |
| 06/05/2022 | R035 On 05-May-22       |        |              | Bond Future            | 10.64     | 89.4943                       | 10.6400   | 89.4943                         | 0.00          |
| 06/05/2022 | R035 On 04-August-22    |        |              | Bond Future            | 10.98     | 90.4437                       | 10.9792   | 90.4437                         | 131,665.00    |
| 06/05/2022 | R035 On 04-August-22    | 10.53  | Call         | Bond Future            | 707       | 1                             | 707       | 1                               | 400.00        |
| 06/05/2022 | R035 On 04-August-22    | 10.74  | Call         | Bond Future            | 1170      | 1                             | 1170      | 1                               | 0.00          |
| 06/05/2022 | R035 On 04-August-22    | 11.13  | Call         | Bond Future            | 2352      | 3                             | 2352      | 3                               | 0.00          |
| 06/05/2022 | R035 On 04-August-22    | 12.18  | Call         | Bond Future            | 7073      | 8                             | 7073      | 8                               | 0.00          |
| 06/05/2022 | R035 On 04-August-22    | 10.73  | Call         | Bond Future            | 1145      | 1                             | 1145      | 1                               | 0.00          |
| 06/05/2022 | R035 On 04-August-22    | 10.72  | Call         | Bond Future            | 1120      | 1                             | 1120      | 1                               | 0.00          |
| 06/05/2022 | R035 On 04-August-22    | 9.53   | Call         | Bond Future            | 20        | 0                             | 20        | 0                               | 400.00        |
| 06/05/2022 | R035 On 04-August-22    | 10.64  | Call         | Bond Future            | 932       | 1                             | 932       | 1                               | 0.00          |
| 06/05/2022 | R035 On 04-August-22    | 9.84   | Call         | Bond Future            | 64        | 0                             | 64        | 0                               | 100.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | R035 On 04-August-22   | 9.84   | Put          | Bond Future | 7351      | 7                             | 7351      | 7                               | 0.00          |
| 06/05/2022 | R035 On 04-August-22   | 10.53  | Put          | Bond Future | 3481      | 3                             | 3481      | 3                               | 0.00          |
| 06/05/2022 | R035 On 04-August-22   | 11.13  | Put          | Bond Future | 1449      | 1                             | 1449      | 1                               | 100.00        |
| 06/05/2022 | R035 On 04-August-22   | 10.64  | Put          | Bond Future | 3015      | 3                             | 3015      | 3                               | 100.00        |
| 06/05/2022 | R035 On 04-August-22   | 9.53   | Put          | Bond Future | 9441      | 9                             | 9441      | 9                               | 0.00          |
| 06/05/2022 | R035 On 04-August-22   | 10.72  | Put          | Bond Future | 2705      | 2                             | 2705      | 2                               | 0.00          |
| 06/05/2022 | R035 On 04-August-22   | 10.73  | Put          | Bond Future | 2668      | 2                             | 2668      | 2                               | 0.00          |
| 06/05/2022 | R035 On 04-August-22   | 12.18  | Put          | Bond Future | 243       | 0                             | 243       | 0                               | 400.00        |
| 06/05/2022 | R035 On 04-August-22   | 10.74  | Put          | Bond Future | 2631      | 2                             | 2631      | 2                               | 0.00          |
| 06/05/2022 | R035 On 03-November-22 |        |              | Bond Future | 11.16     | 87.2563                       | 11.1606   | 87.2563                         | 130.00        |
| 06/05/2022 | R035 On 03-November-22 | 11.14  | Call         | Bond Future | 2469      | 3                             | 2469      | 3                               | 0.00          |
| 06/05/2022 | R035 On 03-November-22 | 11.13  | Call         | Bond Future | 2438      | 3                             | 2438      | 3                               | 0.00          |
| 06/05/2022 | R035 On 03-November-22 | 9.82   | Call         | Bond Future | 205       | 0                             | 205       | 0                               | 582.00        |
| 06/05/2022 | R035 On 03-November-22 | 10.30  | Call         | Bond Future | 580       | 1                             | 580       | 1                               | 1,000.00      |
| 06/05/2022 | R035 On 03-November-22 | 11.15  | Call         | Bond Future | 2499      | 3                             | 2499      | 3                               | 0.00          |
| 06/05/2022 | R035 On 03-November-22 | 12.68  | Call         | Bond Future | 8772      | 9                             | 8772      | 9                               | 0.00          |
| 06/05/2022 | R035 On 03-November-22 | 11.05  | Call         | Bond Future | 2202      | 3                             | 2202      | 3                               | 1,000.00      |
| 06/05/2022 | R035 On 03-November-22 | 10.57  | Call         | Bond Future | 1028      | 1                             | 1028      | 1                               | 0.00          |
| 06/05/2022 | R035 On 03-November-22 | 10.99  | Call         | Bond Future | 2032      | 2                             | 2032      | 2                               | 0.00          |
| 06/05/2022 | R035 On 03-November-22 | 10.99  | Put          | Bond Future | 3045      | 3                             | 3045      | 3                               | 582.00        |
| 06/05/2022 | R035 On 03-November-22 | 10.57  | Put          | Bond Future | 4606      | 4                             | 4606      | 4                               | 582.00        |
| 06/05/2022 | R035 On 03-November-22 | 12.68  | Put          | Bond Future | 467       | 0                             | 467       | 0                               | 1,000.00      |
| 06/05/2022 | R035 On 03-November-22 | 11.15  | Put          | Bond Future | 2562      | 2                             | 2562      | 2                               | 0.00          |
| 06/05/2022 | R035 On 03-November-22 | 10.30  | Put          | Bond Future | 5866      | 5                             | 5866      | 5                               | 0.00          |
| 06/05/2022 | R035 On 03-November-22 | 9.82   | Put          | Bond Future | 8642      | 8                             | 8642      | 8                               | 0.00          |
| 06/05/2022 | R035 On 03-November-22 | 11.13  | Put          | Bond Future | 2619      | 2                             | 2619      | 2                               | 0.00          |
| 06/05/2022 | R035 On 03-November-22 | 11.14  | Put          | Bond Future | 2590      | 2                             | 2590      | 2                               | 0.00          |
| 06/05/2022 | R035 On 03-November-22 | 11.05  | Put          | Bond Future | 2856      | 3                             | 2856      | 3                               | 0.00          |
| 06/05/2022 | R035 On 02-February-23 |        |              | Bond Future | 11.32     | 88.7175                       | 11.3242   | 88.7175                         | 0.00          |
| 06/05/2022 | R035 On 02-February-23 | 11.05  | Call         | Bond Future | 2313      | 3                             | 2313      | 3                               | 1,000.00      |
| 06/05/2022 | R035 On 02-February-23 | 11.06  | Call         | Bond Future | 2339      | 3                             | 2339      | 3                               | 0.00          |
| 06/05/2022 | R035 On 02-February-23 | 13.22  | Call         | Bond Future | 10570     | 11                            | 10570     | 11                              | 0.00          |
| 06/05/2022 | R035 On 02-February-23 | 10.86  | Call         | Bond Future | 1843      | 2                             | 1843      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | R035 On 02-February-23 | 10.87  | Call         | Bond Future | 1867      | 2                             | 1867      | 2                               | 0.00          |
| 06/05/2022 | R035 On 02-February-23 | 10.30  | Call         | Bond Future | 788       | 1                             | 788       | 1                               | 1,000.00      |
| 06/05/2022 | R035 On 02-February-23 | 10.88  | Call         | Bond Future | 1890      | 2                             | 1890      | 2                               | 0.00          |
| 06/05/2022 | R035 On 02-February-23 | 10.66  | Call         | Bond Future | 1407      | 2                             | 1407      | 2                               | 0.00          |
| 06/05/2022 | R035 On 02-February-23 | 9.81   | Call         | Bond Future | 335       | 0                             | 335       | 0                               | 582.00        |
| 06/05/2022 | R035 On 02-February-23 | 9.81   | Put          | Bond Future | 9707      | 9                             | 9707      | 9                               | 0.00          |
| 06/05/2022 | R035 On 02-February-23 | 10.30  | Put          | Bond Future | 6974      | 6                             | 6974      | 6                               | 0.00          |
| 06/05/2022 | R035 On 02-February-23 | 10.66  | Put          | Bond Future | 5348      | 5                             | 5348      | 5                               | 582.00        |
| 06/05/2022 | R035 On 02-February-23 | 10.88  | Put          | Bond Future | 4497      | 4                             | 4497      | 4                               | 0.00          |
| 06/05/2022 | R035 On 02-February-23 | 13.22  | Put          | Bond Future | 620       | 1                             | 620       | 1                               | 1,000.00      |
| 06/05/2022 | R035 On 02-February-23 | 10.87  | Put          | Bond Future | 4534      | 4                             | 4534      | 4                               | 0.00          |
| 06/05/2022 | R035 On 02-February-23 | 10.86  | Put          | Bond Future | 4570      | 4                             | 4570      | 4                               | 0.00          |
| 06/05/2022 | R035 On 02-February-23 | 11.06  | Put          | Bond Future | 3876      | 3                             | 3876      | 3                               | 582.00        |
| 06/05/2022 | R035 On 02-February-23 | 11.05  | Put          | Bond Future | 3909      | 4                             | 3909      | 4                               | 0.00          |
| 06/05/2022 | R035 On 04-May-23      |        |              | Bond Future | 11.48     | 85.7835                       | 11.4754   | 85.7835                         | 0.00          |
| 06/05/2022 | R035 On 04-May-23      | 11.22  | Call         | Bond Future | 2748      | 3                             | 2748      | 3                               | 0.00          |
| 06/05/2022 | R035 On 04-May-23      | 11.20  | Call         | Bond Future | 2696      | 3                             | 2696      | 3                               | 0.00          |
| 06/05/2022 | R035 On 04-May-23      | 11.21  | Call         | Bond Future | 2721      | 3                             | 2721      | 3                               | 0.00          |
| 06/05/2022 | R035 On 04-May-23      | 11.22  | Put          | Bond Future | 4199      | 4                             | 4199      | 4                               | 0.00          |
| 06/05/2022 | R035 On 04-May-23      | 11.20  | Put          | Bond Future | 4263      | 4                             | 4263      | 4                               | 0.00          |
| 06/05/2022 | R035 On 04-May-23      | 11.21  | Put          | Bond Future | 4231      | 4                             | 4231      | 4                               | 0.00          |
| 06/05/2022 | R186 On 05-May-22      |        |              | Bond Future | 8.27      | 112.4533                      | 8.2650    | 112.4533                        | 0.00          |
| 06/05/2022 | R186 On 04-August-22   |        |              | Bond Future | 8.71      | 108.3980                      | 8.7123    | 108.3980                        | 78,043.00     |
| 06/05/2022 | R186 On 04-August-22   | 6.96   | Call         | Bond Future | 5         | 0                             | 5         | 0                               | 3,600.00      |
| 06/05/2022 | R186 On 04-August-22   | 8.13   | Call         | Bond Future | 352       | 1                             | 352       | 1                               | 0.00          |
| 06/05/2022 | R186 On 04-August-22   | 8.14   | Call         | Bond Future | 361       | 1                             | 361       | 1                               | 0.00          |
| 06/05/2022 | R186 On 04-August-22   | 7.96   | Call         | Bond Future | 217       | 0                             | 217       | 0                               | 3,600.00      |
| 06/05/2022 | R186 On 04-August-22   | 8.15   | Call         | Bond Future | 370       | 1                             | 370       | 1                               | 0.00          |
| 06/05/2022 | R186 On 04-August-22   | 9.78   | Call         | Bond Future | 4053      | 5                             | 4053      | 5                               | 0.00          |
| 06/05/2022 | R186 On 04-August-22   | 9.78   | Put          | Bond Future | 183       | 0                             | 183       | 0                               | 3,600.00      |
| 06/05/2022 | R186 On 04-August-22   | 8.15   | Put          | Bond Future | 2482      | 2                             | 2482      | 2                               | 0.00          |
| 06/05/2022 | R186 On 04-August-22   | 8.14   | Put          | Bond Future | 2510      | 2                             | 2510      | 2                               | 0.00          |
| 06/05/2022 | R186 On 04-August-22   | 8.13   | Put          | Bond Future | 2539      | 2                             | 2539      | 2                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | R186 On 04-August-22   | 6.96   | Put          | Bond Future | 6761      | 6                             | 6761      | 6                               | 0.00          |
| 06/05/2022 | R186 On 04-August-22   | 7.96   | Put          | Bond Future | 3054      | 3                             | 3054      | 3                               | 0.00          |
| 06/05/2022 | R186 On 03-November-22 |        |              | Bond Future | 8.92      | 109.9535                      | 8.9224    | 109.9535                        | 11,129.00     |
| 06/05/2022 | R186 On 03-November-22 | 8.55   | Call         | Bond Future | 987       | 1                             | 987       | 1                               | 0.00          |
| 06/05/2022 | R186 On 03-November-22 | 8.53   | Call         | Bond Future | 959       | 1                             | 959       | 1                               | 0.00          |
| 06/05/2022 | R186 On 03-November-22 | 8.54   | Call         | Bond Future | 973       | 1                             | 973       | 1                               | 0.00          |
| 06/05/2022 | R186 On 03-November-22 | 8.54   | Put          | Bond Future | 2321      | 2                             | 2321      | 2                               | 0.00          |
| 06/05/2022 | R186 On 03-November-22 | 8.53   | Put          | Bond Future | 2342      | 2                             | 2342      | 2                               | 0.00          |
| 06/05/2022 | R186 On 03-November-22 | 8.55   | Put          | Bond Future | 2300      | 2                             | 2300      | 2                               | 0.00          |
| 06/05/2022 | R186 On 02-February-23 |        |              | Bond Future | 9.09      | 106.4995                      | 9.0920    | 106.4995                        | 0.00          |
| 06/05/2022 | R186 On 02-February-23 | 8.34   | Call         | Bond Future | 719       | 1                             | 719       | 1                               | 0.00          |
| 06/05/2022 | R186 On 02-February-23 | 8.33   | Call         | Bond Future | 707       | 1                             | 707       | 1                               | 0.00          |
| 06/05/2022 | R186 On 02-February-23 | 8.32   | Call         | Bond Future | 694       | 1                             | 694       | 1                               | 0.00          |
| 06/05/2022 | R186 On 02-February-23 | 8.32   | Put          | Bond Future | 3276      | 3                             | 3276      | 3                               | 0.00          |
| 06/05/2022 | R186 On 02-February-23 | 8.33   | Put          | Bond Future | 3254      | 3                             | 3254      | 3                               | 0.00          |
| 06/05/2022 | R186 On 02-February-23 | 8.34   | Put          | Bond Future | 3233      | 3                             | 3233      | 3                               | 0.00          |
| 06/05/2022 | R186 On 04-May-23      |        |              | Bond Future | 9.26      | 108.3741                      | 9.2589    | 108.3741                        | 0.00          |
| 06/05/2022 | R186 On 04-May-23      | 8.82   | Call         | Bond Future | 1448      | 2                             | 1448      | 2                               | 0.00          |
| 06/05/2022 | R186 On 04-May-23      | 8.83   | Call         | Bond Future | 1462      | 2                             | 1462      | 2                               | 0.00          |
| 06/05/2022 | R186 On 04-May-23      | 8.84   | Call         | Bond Future | 1475      | 2                             | 1475      | 2                               | 0.00          |
| 06/05/2022 | R186 On 04-May-23      | 8.83   | Put          | Bond Future | 2797      | 2                             | 2797      | 2                               | 0.00          |
| 06/05/2022 | R186 On 04-May-23      | 8.84   | Put          | Bond Future | 2779      | 2                             | 2779      | 2                               | 0.00          |
| 06/05/2022 | R186 On 04-May-23      | 8.82   | Put          | Bond Future | 2814      | 2                             | 2814      | 2                               | 0.00          |
| 06/05/2022 | R197 On 05-May-22      |        |              | Bond Future | 330.60    | 330.6003                      | 330.6003  | 330.6003                        | 0.00          |
| 06/05/2022 | R197 On 04-August-22   |        |              | Bond Future | 326.58    | 326.5581                      | 326.5848  | 326.5581                        | 395.00        |
| 06/05/2022 | R197 On 03-November-22 |        |              | Bond Future | 331.34    | 331.3195                      | 331.3441  | 331.3195                        | 0.00          |
| 06/05/2022 | R197 On 02-February-23 |        |              | Bond Future | 328.26    | 328.2404                      | 328.2585  | 328.2404                        | 0.00          |
| 06/05/2022 | R197 On 04-May-23      |        |              | Bond Future | 334.09    | 334.0774                      | 334.0937  | 334.0774                        | 0.00          |
| 06/05/2022 | R202 On 05-May-22      |        |              | Bond Future | 252.84    | 252.8376                      | 252.8376  | 252.8376                        | 0.00          |
| 06/05/2022 | R202 On 04-August-22   |        |              | Bond Future | 250.69    | 251.8409                      | 250.6923  | 251.8409                        | 6,519.00      |
| 06/05/2022 | R202 On 03-November-22 |        |              | Bond Future | 254.35    | 255.5124                      | 254.3451  | 255.5124                        | 0.00          |
| 06/05/2022 | R202 On 02-February-23 |        |              | Bond Future | 254.03    | 255.2230                      | 254.0317  | 255.2230                        | 0.00          |
| 06/05/2022 | R202 On 04-May-23      |        |              | Bond Future | 258.54    | 259.7583                      | 258.5442  | 259.7583                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | R209 On 05-May-22      |        |              | Bond Future | 10.62     | 69.3232                       | 10.6150   | 69.3232                         | 0.00          |
| 06/05/2022 | R209 On 04-August-22   |        |              | Bond Future | 10.93     | 70.0082                       | 10.9321   | 70.0082                         | 13,583.00     |
| 06/05/2022 | R209 On 04-August-22   | 10.57  | Call         | Bond Future | 751       | 1                             | 751       | 1                               | 0.00          |
| 06/05/2022 | R209 On 04-August-22   | 10.59  | Call         | Bond Future | 789       | 1                             | 789       | 1                               | 0.00          |
| 06/05/2022 | R209 On 04-August-22   | 10.58  | Call         | Bond Future | 770       | 1                             | 770       | 1                               | 0.00          |
| 06/05/2022 | R209 On 04-August-22   | 10.58  | Put          | Bond Future | 2674      | 2                             | 2674      | 2                               | 0.00          |
| 06/05/2022 | R209 On 04-August-22   | 10.57  | Put          | Bond Future | 2711      | 2                             | 2711      | 2                               | 0.00          |
| 06/05/2022 | R209 On 04-August-22   | 10.59  | Put          | Bond Future | 2638      | 2                             | 2638      | 2                               | 0.00          |
| 06/05/2022 | R209 On 03-November-22 |        |              | Bond Future | 11.09     | 67.8683                       | 11.0913   | 67.8683                         | 4,135.00      |
| 06/05/2022 | R209 On 03-November-22 | 11.02  | Call         | Bond Future | 2056      | 2                             | 2056      | 2                               | 0.00          |
| 06/05/2022 | R209 On 03-November-22 | 11.50  | Call         | Bond Future | 3500      | 4                             | 3500      | 4                               | 0.00          |
| 06/05/2022 | R209 On 03-November-22 | 10.50  | Call         | Bond Future | 935       | 1                             | 935       | 1                               | 0.00          |
| 06/05/2022 | R209 On 03-November-22 | 11.00  | Call         | Bond Future | 2004      | 2                             | 2004      | 2                               | 0.00          |
| 06/05/2022 | R209 On 03-November-22 | 11.01  | Call         | Bond Future | 2030      | 2                             | 2030      | 2                               | 0.00          |
| 06/05/2022 | R209 On 03-November-22 | 10.00  | Call         | Bond Future | 301       | 0                             | 301       | 0                               | 0.00          |
| 06/05/2022 | R209 On 03-November-22 | 11.03  | Call         | Bond Future | 2082      | 2                             | 2082      | 2                               | 0.00          |
| 06/05/2022 | R209 On 03-November-22 | 9.50   | Call         | Bond Future | 91        | 0                             | 91        | 0                               | 0.00          |
| 06/05/2022 | R209 On 03-November-22 | 9.25   | Call         | Bond Future | 46        | 0                             | 46        | 0                               | 9,500.00      |
| 06/05/2022 | R209 On 03-November-22 | 9.25   | Put          | Bond Future | 10644     | 10                            | 10644     | 10                              | 0.00          |
| 06/05/2022 | R209 On 03-November-22 | 9.50   | Put          | Bond Future | 9120      | 9                             | 9120      | 9                               | 0.00          |
| 06/05/2022 | R209 On 03-November-22 | 11.03  | Put          | Bond Future | 2401      | 2                             | 2401      | 2                               | 0.00          |
| 06/05/2022 | R209 On 03-November-22 | 10.50  | Put          | Bond Future | 4106      | 4                             | 4106      | 4                               | 0.00          |
| 06/05/2022 | R209 On 03-November-22 | 10.00  | Put          | Bond Future | 6319      | 6                             | 6319      | 6                               | 9,500.00      |
| 06/05/2022 | R209 On 03-November-22 | 11.01  | Put          | Bond Future | 2454      | 2                             | 2454      | 2                               | 0.00          |
| 06/05/2022 | R209 On 03-November-22 | 11.00  | Put          | Bond Future | 2480      | 2                             | 2480      | 2                               | 9,500.00      |
| 06/05/2022 | R209 On 03-November-22 | 11.50  | Put          | Bond Future | 1425      | 1                             | 1425      | 1                               | 0.00          |
| 06/05/2022 | R209 On 03-November-22 | 11.02  | Put          | Bond Future | 2427      | 2                             | 2427      | 2                               | 0.00          |
| 06/05/2022 | R209 On 02-February-23 |        |              | Bond Future | 11.23     | 69.0054                       | 11.2305   | 69.0054                         | 0.00          |
| 06/05/2022 | R209 On 02-February-23 | 10.80  | Call         | Bond Future | 1653      | 2                             | 1653      | 2                               | 0.00          |
| 06/05/2022 | R209 On 02-February-23 | 10.78  | Call         | Bond Future | 1612      | 2                             | 1612      | 2                               | 0.00          |
| 06/05/2022 | R209 On 02-February-23 | 10.79  | Call         | Bond Future | 1632      | 2                             | 1632      | 2                               | 0.00          |
| 06/05/2022 | R209 On 02-February-23 | 10.80  | Put          | Bond Future | 3897      | 4                             | 3897      | 4                               | 0.00          |
| 06/05/2022 | R209 On 02-February-23 | 10.78  | Put          | Bond Future | 3962      | 4                             | 3962      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | R209 On 02-February-23 | 10.79  | Put          | Bond Future | 3929      | 4                             | 3929      | 4                               | 0.00          |
| 06/05/2022 | R209 On 04-May-23      |        |              | Bond Future | 11.36     | 67.0704                       | 11.3645   | 67.0704                         | 0.00          |
| 06/05/2022 | R209 On 04-May-23      | 11.11  | Call         | Bond Future | 2439      | 3                             | 2439      | 3                               | 0.00          |
| 06/05/2022 | R209 On 04-May-23      | 11.10  | Call         | Bond Future | 2416      | 3                             | 2416      | 3                               | 0.00          |
| 06/05/2022 | R209 On 04-May-23      | 11.09  | Call         | Bond Future | 2393      | 3                             | 2393      | 3                               | 0.00          |
| 06/05/2022 | R209 On 04-May-23      | 11.09  | Put          | Bond Future | 3785      | 3                             | 3785      | 3                               | 0.00          |
| 06/05/2022 | R209 On 04-May-23      | 11.10  | Put          | Bond Future | 3757      | 3                             | 3757      | 3                               | 0.00          |
| 06/05/2022 | R209 On 04-May-23      | 11.11  | Put          | Bond Future | 3728      | 3                             | 3728      | 3                               | 0.00          |
| 06/05/2022 | R210 On 05-May-22      |        |              | Bond Future | 220.53    | 220.5324                      | 220.5324  | 220.5324                        | 0.00          |
| 06/05/2022 | R210 On 04-August-22   |        |              | Bond Future | 223.50    | 223.2232                      | 223.5042  | 223.2232                        | 1,025.00      |
| 06/05/2022 | R210 On 03-November-22 |        |              | Bond Future | 223.81    | 223.5265                      | 223.8101  | 223.5265                        | 0.00          |
| 06/05/2022 | R210 On 02-February-23 |        |              | Bond Future | 227.60    | 227.3138                      | 227.6001  | 227.3138                        | 0.00          |
| 06/05/2022 | R210 On 04-May-23      |        |              | Bond Future | 228.60    | 228.3126                      | 228.6005  | 228.3126                        | 0.00          |
| 06/05/2022 | R213 On 05-May-22      |        |              | Bond Future | 10.14     | 83.3223                       | 10.1400   | 83.3223                         | 0.00          |
| 06/05/2022 | R213 On 04-August-22   |        |              | Bond Future | 10.51     | 84.2096                       | 10.5118   | 84.2096                         | 26,734.00     |
| 06/05/2022 | R213 On 04-August-22   | 9.90   | Call         | Bond Future | 393       | 1                             | 393       | 1                               | 0.00          |
| 06/05/2022 | R213 On 04-August-22   | 9.88   | Call         | Bond Future | 372       | 1                             | 372       | 1                               | 0.00          |
| 06/05/2022 | R213 On 04-August-22   | 9.89   | Call         | Bond Future | 382       | 1                             | 382       | 1                               | 0.00          |
| 06/05/2022 | R213 On 04-August-22   | 9.90   | Put          | Bond Future | 3419      | 3                             | 3419      | 3                               | 0.00          |
| 06/05/2022 | R213 On 04-August-22   | 9.88   | Put          | Bond Future | 3499      | 3                             | 3499      | 3                               | 0.00          |
| 06/05/2022 | R213 On 04-August-22   | 9.89   | Put          | Bond Future | 3459      | 3                             | 3459      | 3                               | 0.00          |
| 06/05/2022 | R213 On 03-November-22 |        |              | Bond Future | 10.71     | 81.8802                       | 10.7062   | 81.8802                         | 0.00          |
| 06/05/2022 | R213 On 03-November-22 | 10.40  | Call         | Bond Future | 1382      | 2                             | 1382      | 2                               | 0.00          |
| 06/05/2022 | R213 On 03-November-22 | 9.98   | Call         | Bond Future | 691       | 1                             | 691       | 1                               | 0.00          |
| 06/05/2022 | R213 On 03-November-22 | 10.19  | Call         | Bond Future | 1002      | 1                             | 1002      | 1                               | 0.00          |
| 06/05/2022 | R213 On 03-November-22 | 9.84   | Call         | Bond Future | 525       | 1                             | 525       | 1                               | 0.00          |
| 06/05/2022 | R213 On 03-November-22 | 9.13   | Call         | Bond Future | 123       | 0                             | 123       | 0                               | 200.00        |
| 06/05/2022 | R213 On 03-November-22 | 10.38  | Call         | Bond Future | 1343      | 2                             | 1343      | 2                               | 0.00          |
| 06/05/2022 | R213 On 03-November-22 | 10.39  | Call         | Bond Future | 1363      | 2                             | 1363      | 2                               | 0.00          |
| 06/05/2022 | R213 On 03-November-22 | 9.19   | Call         | Bond Future | 141       | 0                             | 141       | 0                               | 476.00        |
| 06/05/2022 | R213 On 03-November-22 | 10.37  | Call         | Bond Future | 1324      | 2                             | 1324      | 2                               | 0.00          |
| 06/05/2022 | R213 On 03-November-22 | 10.37  | Put          | Bond Future | 2920      | 3                             | 2920      | 3                               | 200.00        |
| 06/05/2022 | R213 On 03-November-22 | 9.19   | Put          | Bond Future | 7673      | 7                             | 7673      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | R213 On 03-November-22 | 10.39  | Put          | Bond Future | 2863      | 3                             | 2863      | 3                               | 0.00          |
| 06/05/2022 | R213 On 03-November-22 | 10.38  | Put          | Bond Future | 2891      | 3                             | 2891      | 3                               | 0.00          |
| 06/05/2022 | R213 On 03-November-22 | 9.13   | Put          | Bond Future | 7972      | 7                             | 7972      | 7                               | 0.00          |
| 06/05/2022 | R213 On 03-November-22 | 9.84   | Put          | Bond Future | 4722      | 4                             | 4722      | 4                               | 476.00        |
| 06/05/2022 | R213 On 03-November-22 | 10.19  | Put          | Bond Future | 3470      | 3                             | 3470      | 3                               | 476.00        |
| 06/05/2022 | R213 On 03-November-22 | 9.98   | Put          | Bond Future | 4192      | 4                             | 4192      | 4                               | 200.00        |
| 06/05/2022 | R213 On 03-November-22 | 10.40  | Put          | Bond Future | 2835      | 2                             | 2835      | 2                               | 0.00          |
| 06/05/2022 | R213 On 02-February-23 |        |              | Bond Future | 10.88     | 83.2506                       | 10.8804   | 83.2506                         | 0.00          |
| 06/05/2022 | R213 On 02-February-23 | 10.43  | Call         | Bond Future | 1531      | 2                             | 1531      | 2                               | 912.00        |
| 06/05/2022 | R213 On 02-February-23 | 10.22  | Call         | Bond Future | 1170      | 1                             | 1170      | 1                               | 0.00          |
| 06/05/2022 | R213 On 02-February-23 | 10.21  | Call         | Bond Future | 1154      | 1                             | 1154      | 1                               | 0.00          |
| 06/05/2022 | R213 On 02-February-23 | 9.16   | Call         | Bond Future | 212       | 0                             | 212       | 0                               | 476.00        |
| 06/05/2022 | R213 On 02-February-23 | 12.20  | Call         | Bond Future | 6543      | 7                             | 6543      | 7                               | 0.00          |
| 06/05/2022 | R213 On 02-February-23 | 10.23  | Call         | Bond Future | 1186      | 1                             | 1186      | 1                               | 0.00          |
| 06/05/2022 | R213 On 02-February-23 | 10.35  | Call         | Bond Future | 1387      | 2                             | 1387      | 2                               | 0.00          |
| 06/05/2022 | R213 On 02-February-23 | 10.01  | Call         | Bond Future | 865       | 1                             | 865       | 1                               | 0.00          |
| 06/05/2022 | R213 On 02-February-23 | 10.35  | Put          | Bond Future | 3851      | 3                             | 3851      | 3                               | 476.00        |
| 06/05/2022 | R213 On 02-February-23 | 12.20  | Put          | Bond Future | 810       | 1                             | 810       | 1                               | 912.00        |
| 06/05/2022 | R213 On 02-February-23 | 10.22  | Put          | Bond Future | 4253      | 4                             | 4253      | 4                               | 0.00          |
| 06/05/2022 | R213 On 02-February-23 | 10.43  | Put          | Bond Future | 3618      | 3                             | 3618      | 3                               | 0.00          |
| 06/05/2022 | R213 On 02-February-23 | 9.16   | Put          | Bond Future | 8568      | 8                             | 8568      | 8                               | 0.00          |
| 06/05/2022 | R213 On 02-February-23 | 10.01  | Put          | Bond Future | 4961      | 4                             | 4961      | 4                               | 476.00        |
| 06/05/2022 | R213 On 02-February-23 | 10.21  | Put          | Bond Future | 4285      | 4                             | 4285      | 4                               | 0.00          |
| 06/05/2022 | R213 On 02-February-23 | 10.23  | Put          | Bond Future | 4222      | 4                             | 4222      | 4                               | 0.00          |
| 06/05/2022 | R213 On 04-May-23      |        |              | Bond Future | 11.04     | 81.1691                       | 11.0427   | 81.1691                         | 0.00          |
| 06/05/2022 | R213 On 04-May-23      | 10.74  | Call         | Bond Future | 2152      | 2                             | 2152      | 2                               | 0.00          |
| 06/05/2022 | R213 On 04-May-23      | 10.73  | Call         | Bond Future | 2132      | 2                             | 2132      | 2                               | 0.00          |
| 06/05/2022 | R213 On 04-May-23      | 10.75  | Call         | Bond Future | 2173      | 2                             | 2173      | 2                               | 0.00          |
| 06/05/2022 | R213 On 04-May-23      | 10.75  | Put          | Bond Future | 3484      | 3                             | 3484      | 3                               | 0.00          |
| 06/05/2022 | R213 On 04-May-23      | 10.73  | Put          | Bond Future | 3534      | 3                             | 3534      | 3                               | 0.00          |
| 06/05/2022 | R213 On 04-May-23      | 10.74  | Put          | Bond Future | 3509      | 3                             | 3509      | 3                               | 0.00          |
| 06/05/2022 | R214 On 05-May-22      |        |              | Bond Future | 10.89     | 66.4371                       | 10.8850   | 66.4371                         | 0.00          |
| 06/05/2022 | R214 On 04-August-22   |        |              | Bond Future | 11.20     | 67.1051                       | 11.1953   | 67.1051                         | 15,134.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | R214 On 04-August-22   | 10.97  | Call         | Bond Future | 1084      | 1                             | 1084      | 1                               | 0.00          |
| 06/05/2022 | R214 On 04-August-22   | 10.98  | Call         | Bond Future | 1107      | 1                             | 1107      | 1                               | 0.00          |
| 06/05/2022 | R214 On 04-August-22   | 10.99  | Call         | Bond Future | 1131      | 1                             | 1131      | 1                               | 0.00          |
| 06/05/2022 | R214 On 04-August-22   | 10.98  | Put          | Bond Future | 2304      | 2                             | 2304      | 2                               | 0.00          |
| 06/05/2022 | R214 On 04-August-22   | 10.99  | Put          | Bond Future | 2271      | 2                             | 2271      | 2                               | 0.00          |
| 06/05/2022 | R214 On 04-August-22   | 10.97  | Put          | Bond Future | 2337      | 2                             | 2337      | 2                               | 0.00          |
| 06/05/2022 | R214 On 03-November-22 |        |              | Bond Future | 11.35     | 64.7830                       | 11.3488   | 64.7830                         | 0.00          |
| 06/05/2022 | R214 On 03-November-22 | 11.35  | Call         | Bond Future | 2350      | 3                             | 2350      | 3                               | 0.00          |
| 06/05/2022 | R214 On 03-November-22 | 11.36  | Call         | Bond Future | 2378      | 3                             | 2378      | 3                               | 0.00          |
| 06/05/2022 | R214 On 03-November-22 | 11.34  | Call         | Bond Future | 2322      | 3                             | 2322      | 3                               | 0.00          |
| 06/05/2022 | R214 On 03-November-22 | 11.36  | Put          | Bond Future | 2318      | 2                             | 2318      | 2                               | 0.00          |
| 06/05/2022 | R214 On 03-November-22 | 11.35  | Put          | Bond Future | 2343      | 2                             | 2343      | 2                               | 0.00          |
| 06/05/2022 | R214 On 03-November-22 | 11.34  | Put          | Bond Future | 2369      | 2                             | 2369      | 2                               | 0.00          |
| 06/05/2022 | R214 On 02-February-23 |        |              | Bond Future | 11.49     | 65.8678                       | 11.4867   | 65.8678                         | 0.00          |
| 06/05/2022 | R214 On 02-February-23 | 11.09  | Call         | Bond Future | 1812      | 2                             | 1812      | 2                               | 0.00          |
| 06/05/2022 | R214 On 02-February-23 | 11.07  | Call         | Bond Future | 1767      | 2                             | 1767      | 2                               | 0.00          |
| 06/05/2022 | R214 On 02-February-23 | 11.08  | Call         | Bond Future | 1789      | 2                             | 1789      | 2                               | 0.00          |
| 06/05/2022 | R214 On 02-February-23 | 11.08  | Put          | Bond Future | 3986      | 4                             | 3986      | 4                               | 0.00          |
| 06/05/2022 | R214 On 02-February-23 | 11.07  | Put          | Bond Future | 4020      | 4                             | 4020      | 4                               | 0.00          |
| 06/05/2022 | R214 On 02-February-23 | 11.09  | Put          | Bond Future | 3953      | 4                             | 3953      | 4                               | 0.00          |
| 06/05/2022 | R214 On 04-May-23      |        |              | Bond Future | 11.61     | 63.7346                       | 11.6131   | 63.7346                         | 0.00          |
| 06/05/2022 | R214 On 04-May-23      | 11.38  | Call         | Bond Future | 2611      | 3                             | 2611      | 3                               | 0.00          |
| 06/05/2022 | R214 On 04-May-23      | 11.36  | Call         | Bond Future | 2563      | 3                             | 2563      | 3                               | 0.00          |
| 06/05/2022 | R214 On 04-May-23      | 11.37  | Call         | Bond Future | 2587      | 3                             | 2587      | 3                               | 0.00          |
| 06/05/2022 | R214 On 04-May-23      | 11.37  | Put          | Bond Future | 3864      | 4                             | 3864      | 4                               | 0.00          |
| 06/05/2022 | R214 On 04-May-23      | 11.36  | Put          | Bond Future | 3893      | 4                             | 3893      | 4                               | 0.00          |
| 06/05/2022 | R214 On 04-May-23      | 11.38  | Put          | Bond Future | 3834      | 4                             | 3834      | 4                               | 0.00          |
| 06/05/2022 | R248 On 05-May-22      |        |              | Bond Future | 10.84     | 83.6814                       | 10.8350   | 83.6814                         | 0.00          |
| 06/05/2022 | R248 On 04-August-22   |        |              | Bond Future | 11.15     | 84.4471                       | 11.1480   | 84.4471                         | 188,741.00    |
| 06/05/2022 | R248 On 04-August-22   | 9.70   | Call         | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 06/05/2022 | R248 On 04-August-22   | 10.40  | Call         | Bond Future | 289       | 0                             | 289       | 0                               | 0.00          |
| 06/05/2022 | R248 On 04-August-22   | 11.00  | Call         | Bond Future | 1576      | 2                             | 1576      | 2                               | 0.00          |
| 06/05/2022 | R248 On 04-August-22   | 10.90  | Call         | Bond Future | 1271      | 2                             | 1271      | 2                               | 1,700.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2022 | R248 On 04-August-22   | 10.20  | Call         | Bond Future | 131       | 0                             | 131       | 0                               | 1,700.00      |
| 06/05/2022 | R248 On 04-August-22   | 10.98  | Call         | Bond Future | 1512      | 2                             | 1512      | 2                               | 0.00          |
| 06/05/2022 | R248 On 04-August-22   | 10.99  | Call         | Bond Future | 1544      | 2                             | 1544      | 2                               | 0.00          |
| 06/05/2022 | R248 On 04-August-22   | 10.99  | Put          | Bond Future | 2652      | 2                             | 2652      | 2                               | 0.00          |
| 06/05/2022 | R248 On 04-August-22   | 10.98  | Put          | Bond Future | 2691      | 2                             | 2691      | 2                               | 0.00          |
| 06/05/2022 | R248 On 04-August-22   | 10.40  | Put          | Bond Future | 5780      | 5                             | 5780      | 5                               | 0.00          |
| 06/05/2022 | R248 On 04-August-22   | 10.90  | Put          | Bond Future | 3022      | 3                             | 3022      | 3                               | 0.00          |
| 06/05/2022 | R248 On 04-August-22   | 11.00  | Put          | Bond Future | 2613      | 2                             | 2613      | 2                               | 50.00         |
| 06/05/2022 | R248 On 04-August-22   | 9.70   | Put          | Bond Future | 11263     | 11                            | 11263     | 11                              | 0.00          |
| 06/05/2022 | R248 On 04-August-22   | 10.20  | Put          | Bond Future | 7201      | 7                             | 7201      | 7                               | 0.00          |
| 06/05/2022 | R248 On 03-November-22 |        |              | Bond Future | 11.30     | 81.2369                       | 11.2992   | 81.2369                         | 0.00          |
| 06/05/2022 | R248 On 03-November-22 | 11.30  | Call         | Bond Future | 2925      | 3                             | 2925      | 3                               | 0.00          |
| 06/05/2022 | R248 On 03-November-22 | 11.31  | Call         | Bond Future | 2961      | 3                             | 2961      | 3                               | 0.00          |
| 06/05/2022 | R248 On 03-November-22 | 11.32  | Call         | Bond Future | 2997      | 3                             | 2997      | 3                               | 0.00          |
| 06/05/2022 | R248 On 03-November-22 | 11.30  | Put          | Bond Future | 2920      | 3                             | 2920      | 3                               | 0.00          |
| 06/05/2022 | R248 On 03-November-22 | 11.31  | Put          | Bond Future | 2888      | 3                             | 2888      | 3                               | 0.00          |
| 06/05/2022 | R248 On 03-November-22 | 11.32  | Put          | Bond Future | 2856      | 3                             | 2856      | 3                               | 0.00          |
| 06/05/2022 | R248 On 02-February-23 |        |              | Bond Future | 11.43     | 82.5976                       | 11.4348   | 82.5976                         | 0.00          |
| 06/05/2022 | R248 On 02-February-23 | 11.06  | Call         | Bond Future | 2299      | 3                             | 2299      | 3                               | 0.00          |
| 06/05/2022 | R248 On 02-February-23 | 11.07  | Call         | Bond Future | 2328      | 3                             | 2328      | 3                               | 0.00          |
| 06/05/2022 | R248 On 02-February-23 | 11.08  | Call         | Bond Future | 2357      | 3                             | 2357      | 3                               | 0.00          |
| 06/05/2022 | R248 On 02-February-23 | 11.08  | Put          | Bond Future | 4771      | 4                             | 4771      | 4                               | 0.00          |
| 06/05/2022 | R248 On 02-February-23 | 11.07  | Put          | Bond Future | 4811      | 4                             | 4811      | 4                               | 0.00          |
| 06/05/2022 | R248 On 02-February-23 | 11.06  | Put          | Bond Future | 4853      | 4                             | 4853      | 4                               | 0.00          |
| 06/05/2022 | R248 On 04-May-23      |        |              | Bond Future | 11.56     | 79.6196                       | 11.5588   | 79.6196                         | 0.00          |
| 06/05/2022 | R248 On 04-May-23      | 11.33  | Call         | Bond Future | 3256      | 4                             | 3256      | 4                               | 0.00          |
| 06/05/2022 | R248 On 04-May-23      | 11.34  | Call         | Bond Future | 3287      | 4                             | 3287      | 4                               | 0.00          |
| 06/05/2022 | R248 On 04-May-23      | 11.35  | Call         | Bond Future | 3318      | 4                             | 3318      | 4                               | 0.00          |
| 06/05/2022 | R248 On 04-May-23      | 11.35  | Put          | Bond Future | 4696      | 4                             | 4696      | 4                               | 0.00          |
| 06/05/2022 | R248 On 04-May-23      | 11.34  | Put          | Bond Future | 4732      | 4                             | 4732      | 4                               | 0.00          |
| 06/05/2022 | R248 On 04-May-23      | 11.33  | Put          | Bond Future | 4769      | 4                             | 4769      | 4                               | 0.00          |