



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/02/2023 TO: 10/02/2023

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | 2025 On 04-May-23      |        |              | Bond Future        | 169.22    | 169.2310                      | 169.2151  | 169.2310                        | 5,364.00      |
| 10/02/2023 | 2025 On 03-August-23   |        |              | Bond Future        | 170.84    | 170.8616                      | 170.8396  | 170.8616                        | 214.00        |
| 10/02/2023 | 2025 On 02-November-23 |        |              | Bond Future        | 174.23    | 174.2620                      | 174.2306  | 174.2620                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | 2025 On 01-February-24 |        |              | Bond Future | 175.91    | 175.9379                      | 175.9129  | 175.9379                        | 0.00          |
| 10/02/2023 | 2025 On 02-May-24      |        |              | Bond Future | 179.25    | 179.2522                      | 179.2489  | 179.2522                        | 0.00          |
| 10/02/2023 | 2029 On 04-May-23      |        |              | Bond Future | 121.30    | 121.3803                      | 121.3027  | 121.3803                        | 1,045.00      |
| 10/02/2023 | 2029 On 03-August-23   |        |              | Bond Future | 123.71    | 123.7980                      | 123.7146  | 123.7980                        | 728.00        |
| 10/02/2023 | 2029 On 02-November-23 |        |              | Bond Future | 124.84    | 124.9357                      | 124.8442  | 124.9357                        | 0.00          |
| 10/02/2023 | 2029 On 01-February-24 |        |              | Bond Future | 127.33    | 127.4152                      | 127.3269  | 127.4152                        | 0.00          |
| 10/02/2023 | 2029 On 02-May-24      |        |              | Bond Future | 128.39    | 128.4606                      | 128.3861  | 128.4606                        | 0.00          |
| 10/02/2023 | 2030 On 04-May-23      |        |              | Bond Future | 9.95      | 93.3757                       | 92.7572   | 93.3757                         | 81,965.00     |
| 10/02/2023 | 2030 On 04-May-23      | 9.58   | Call         | Bond Future | 922       | 1                             | 1         | 1                               | 150.00        |
| 10/02/2023 | 2030 On 04-May-23      | 12.04  | Call         | Bond Future | 8958      | 10                            | 9         | 10                              | 0.00          |
| 10/02/2023 | 2030 On 04-May-23      | 12.50  | Call         | Bond Future | 10722     | 11                            | 11        | 11                              | 0.00          |
| 10/02/2023 | 2030 On 04-May-23      | 12.57  | Call         | Bond Future | 10989     | 12                            | 11        | 12                              | 0.00          |
| 10/02/2023 | 2030 On 04-May-23      | 10.65  | Call         | Bond Future | 3755      | 4                             | 4         | 4                               | 350.00        |
| 10/02/2023 | 2030 On 04-May-23      | 11.62  | Call         | Bond Future | 7346      | 8                             | 7         | 8                               | 0.00          |
| 10/02/2023 | 2030 On 04-May-23      | 10.54  | Call         | Bond Future | 3386      | 4                             | 3         | 4                               | 0.00          |
| 10/02/2023 | 2030 On 04-May-23      | 9.03   | Call         | Bond Future | 288       | 0                             | 0         | 0                               | 388.00        |
| 10/02/2023 | 2030 On 04-May-23      | 9.67   | Call         | Bond Future | 1081      | 1                             | 1         | 1                               | 479.00        |
| 10/02/2023 | 2030 On 04-May-23      | 11.34  | Call         | Bond Future | 6272      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | 2030 On 04-May-23      | 10.52  | Call         | Bond Future | 3320      | 4                             | 3         | 4                               | 0.00          |
| 10/02/2023 | 2030 On 04-May-23      | 10.53  | Call         | Bond Future | 3353      | 4                             | 3         | 4                               | 0.00          |
| 10/02/2023 | 2030 On 04-May-23      | 9.78   | Call         | Bond Future | 1297      | 2                             | 1         | 2                               | 388.00        |
| 10/02/2023 | 2030 On 04-May-23      | 10.42  | Call         | Bond Future | 2999      | 3                             | 3         | 3                               | 479.00        |
| 10/02/2023 | 2030 On 04-May-23      | 10.00  | Call         | Bond Future | 1802      | 2                             | 2         | 2                               | 1,080.00      |
| 10/02/2023 | 2030 On 04-May-23      | 10.00  | Put          | Bond Future | 1558      | 1                             | 2         | 1                               | 0.00          |
| 10/02/2023 | 2030 On 04-May-23      | 10.42  | Put          | Bond Future | 882       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | 2030 On 04-May-23      | 9.78   | Put          | Bond Future | 2054      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | 2030 On 04-May-23      | 10.53  | Put          | Bond Future | 754       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | 2030 On 04-May-23      | 10.52  | Put          | Bond Future | 765       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | 2030 On 04-May-23      | 11.34  | Put          | Bond Future | 221       | 0                             | 0         | 0                               | 150.00        |
| 10/02/2023 | 2030 On 04-May-23      | 9.67   | Put          | Bond Future | 2343      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | 2030 On 04-May-23      | 9.03   | Put          | Bond Future | 4564      | 4                             | 5         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | 2030 On 04-May-23      | 9.58   | Put          | Bond Future | 2601      | 2                             | 3         | 2                               | 0.00          |
| 10/02/2023 | 2030 On 04-May-23      | 10.54  | Put          | Bond Future | 743       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | 2030 On 04-May-23      | 11.62  | Put          | Bond Future | 141       | 0                             | 0         | 0                               | 388.00        |
| 10/02/2023 | 2030 On 04-May-23      | 10.65  | Put          | Bond Future | 633       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | 2030 On 04-May-23      | 12.57  | Put          | Bond Future | 17        | 0                             | 0         | 0                               | 350.00        |
| 10/02/2023 | 2030 On 04-May-23      | 12.50  | Put          | Bond Future | 21        | 0                             | 0         | 0                               | 479.00        |
| 10/02/2023 | 2030 On 04-May-23      | 12.04  | Put          | Bond Future | 61        | 0                             | 0         | 0                               | 1,080.00      |
| 10/02/2023 | 2030 On 03-August-23   |        |              | Bond Future | 10.05     | 91.2062                       | 90.5722   | 91.2062                         | 7,495.00      |
| 10/02/2023 | 2030 On 03-August-23   | 11.36  | Call         | Bond Future | 6200      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | 2030 On 03-August-23   | 12.59  | Call         | Bond Future | 10491     | 11                            | 10        | 11                              | 0.00          |
| 10/02/2023 | 2030 On 03-August-23   | 12.89  | Call         | Bond Future | 11553     | 12                            | 12        | 12                              | 0.00          |
| 10/02/2023 | 2030 On 03-August-23   | 11.35  | Call         | Bond Future | 6167      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | 2030 On 03-August-23   | 10.40  | Call         | Bond Future | 3214      | 4                             | 3         | 4                               | 1,012.00      |
| 10/02/2023 | 2030 On 03-August-23   | 10.65  | Call         | Bond Future | 3926      | 4                             | 4         | 4                               | 350.00        |
| 10/02/2023 | 2030 On 03-August-23   | 11.34  | Call         | Bond Future | 6133      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | 2030 On 03-August-23   | 11.34  | Put          | Bond Future | 691       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | 2030 On 03-August-23   | 10.65  | Put          | Bond Future | 1346      | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | 2030 On 03-August-23   | 11.36  | Put          | Bond Future | 678       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | 2030 On 03-August-23   | 12.89  | Put          | Bond Future | 102       | 0                             | 0         | 0                               | 350.00        |
| 10/02/2023 | 2030 On 03-August-23   | 12.59  | Put          | Bond Future | 160       | 0                             | 0         | 0                               | 1,012.00      |
| 10/02/2023 | 2030 On 03-August-23   | 10.40  | Put          | Bond Future | 1700      | 1                             | 2         | 1                               | 0.00          |
| 10/02/2023 | 2030 On 03-August-23   | 11.35  | Put          | Bond Future | 684       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | 2030 On 02-November-23 |        |              | Bond Future | 10.16     | 92.9998                       | 92.3483   | 92.9998                         | 149.00        |
| 10/02/2023 | 2030 On 02-November-23 | 10.82  | Call         | Bond Future | 4461      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | 2030 On 02-November-23 | 10.81  | Call         | Bond Future | 4432      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | 2030 On 02-November-23 | 10.80  | Call         | Bond Future | 4404      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | 2030 On 02-November-23 | 10.80  | Put          | Bond Future | 1717      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | 2030 On 02-November-23 | 10.81  | Put          | Bond Future | 1705      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | 2030 On 02-November-23 | 10.82  | Put          | Bond Future | 1692      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | 2030 On 01-February-24 |        |              | Bond Future | 10.27     | 90.8190                       | 90.1584   | 90.8190                         | 0.00          |
| 10/02/2023 | 2030 On 01-February-24 | 11.35  | Call         | Bond Future | 5876      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | 2030 On 01-February-24 | 11.36  | Call         | Bond Future | 5905      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | 2030 On 01-February-24 | 11.37  | Call         | Bond Future | 5934      | 6                             | 6         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | 2030 On 01-February-24 | 11.37  | Put          | Bond Future | 1558      | 1                             | 2         | 1                               | 0.00          |
| 10/02/2023 | 2030 On 01-February-24 | 11.36  | Put          | Bond Future | 1568      | 1                             | 2         | 1                               | 0.00          |
| 10/02/2023 | 2030 On 01-February-24 | 11.35  | Put          | Bond Future | 1578      | 1                             | 2         | 1                               | 0.00          |
| 10/02/2023 | 2030 On 02-May-24      |        |              | Bond Future | 10.42     | 92.5041                       | 91.8428   | 92.5041                         | 0.00          |
| 10/02/2023 | 2030 On 02-May-24      | 9.83   | Call         | Bond Future | 2069      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | 2030 On 02-May-24      | 9.81   | Call         | Bond Future | 2035      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | 2030 On 02-May-24      | 9.82   | Call         | Bond Future | 2052      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | 2030 On 02-May-24      | 9.82   | Put          | Bond Future | 4480      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2030 On 02-May-24      | 9.81   | Put          | Bond Future | 4504      | 4                             | 5         | 4                               | 0.00          |
| 10/02/2023 | 2030 On 02-May-24      | 9.83   | Put          | Bond Future | 4457      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2032 On 04-May-23      |        |              | Bond Future | 10.59     | 88.1712                       | 87.6030   | 88.1712                         | 169,785.00    |
| 10/02/2023 | 2032 On 04-May-23      | 9.85   | Call         | Bond Future | 552       | 1                             | 1         | 1                               | 6,500.00      |
| 10/02/2023 | 2032 On 04-May-23      | 10.03  | Call         | Bond Future | 800       | 1                             | 1         | 1                               | 730.00        |
| 10/02/2023 | 2032 On 04-May-23      | 10.62  | Call         | Bond Future | 2106      | 3                             | 2         | 3                               | 400.00        |
| 10/02/2023 | 2032 On 04-May-23      | 11.00  | Call         | Bond Future | 3304      | 4                             | 3         | 4                               | 0.00          |
| 10/02/2023 | 2032 On 04-May-23      | 10.87  | Call         | Bond Future | 2868      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | 2032 On 04-May-23      | 10.88  | Call         | Bond Future | 2901      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | 2032 On 04-May-23      | 10.30  | Call         | Bond Future | 1305      | 2                             | 1         | 2                               | 500.00        |
| 10/02/2023 | 2032 On 04-May-23      | 10.53  | Call         | Bond Future | 1859      | 2                             | 2         | 2                               | 730.00        |
| 10/02/2023 | 2032 On 04-May-23      | 9.80   | Call         | Bond Future | 494       | 1                             | 0         | 1                               | 500.00        |
| 10/02/2023 | 2032 On 04-May-23      | 11.37  | Call         | Bond Future | 4660      | 5                             | 5         | 5                               | 400.00        |
| 10/02/2023 | 2032 On 04-May-23      | 13.43  | Call         | Bond Future | 13197     | 14                            | 13        | 14                              | 0.00          |
| 10/02/2023 | 2032 On 04-May-23      | 10.89  | Call         | Bond Future | 2933      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | 2032 On 04-May-23      | 10.69  | Call         | Bond Future | 2308      | 3                             | 2         | 3                               | 0.00          |
| 10/02/2023 | 2032 On 04-May-23      | 11.06  | Call         | Bond Future | 3513      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2032 On 04-May-23      | 11.06  | Put          | Bond Future | 1117      | 1                             | 1         | 1                               | 730.00        |
| 10/02/2023 | 2032 On 04-May-23      | 10.89  | Put          | Bond Future | 1390      | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | 2032 On 04-May-23      | 13.43  | Put          | Bond Future | 20        | 0                             | 0         | 0                               | 400.00        |
| 10/02/2023 | 2032 On 04-May-23      | 9.85   | Put          | Bond Future | 4475      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2032 On 04-May-23      | 10.53  | Put          | Bond Future | 2158      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | 2032 On 04-May-23      | 10.30  | Put          | Bond Future | 2808      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | 2032 On 04-May-23      | 10.88  | Put          | Bond Future | 1407      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | 2032 On 04-May-23      | 10.87  | Put          | Bond Future | 1425      | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | 2032 On 04-May-23      | 11.00  | Put          | Bond Future | 1208      | 1                             | 1         | 1                               | 13,000.00     |
| 10/02/2023 | 2032 On 04-May-23      | 10.69  | Put          | Bond Future | 1782      | 2                             | 2         | 2                               | 500.00        |
| 10/02/2023 | 2032 On 04-May-23      | 10.62  | Put          | Bond Future | 1939      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | 2032 On 04-May-23      | 10.03  | Put          | Bond Future | 3744      | 3                             | 4         | 3                               | 0.00          |
| 10/02/2023 | 2032 On 04-May-23      | 11.37  | Put          | Bond Future | 740       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | 2032 On 04-May-23      | 9.80   | Put          | Bond Future | 4692      | 4                             | 5         | 4                               | 0.00          |
| 10/02/2023 | 2032 On 03-August-23   |        |              | Bond Future | 10.70     | 89.9065                       | 89.3238   | 89.9065                         | 2,600.00      |
| 10/02/2023 | 2032 On 03-August-23   | 11.75  | Call         | Bond Future | 6348      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | 2032 On 03-August-23   | 11.76  | Call         | Bond Future | 6384      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | 2032 On 03-August-23   | 11.77  | Call         | Bond Future | 6420      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | 2032 On 03-August-23   | 11.90  | Call         | Bond Future | 6893      | 7                             | 7         | 7                               | 5,000.00      |
| 10/02/2023 | 2032 On 03-August-23   | 10.30  | Call         | Bond Future | 2005      | 2                             | 2         | 2                               | 1,500.00      |
| 10/02/2023 | 2032 On 03-August-23   | 9.60   | Call         | Bond Future | 849       | 1                             | 1         | 1                               | 1,500.00      |
| 10/02/2023 | 2032 On 03-August-23   | 9.60   | Put          | Bond Future | 6625      | 6                             | 7         | 6                               | 0.00          |
| 10/02/2023 | 2032 On 03-August-23   | 10.30  | Put          | Bond Future | 4040      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2032 On 03-August-23   | 11.90  | Put          | Bond Future | 1094      | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | 2032 On 03-August-23   | 11.77  | Put          | Bond Future | 1223      | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | 2032 On 03-August-23   | 11.76  | Put          | Bond Future | 1234      | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | 2032 On 03-August-23   | 11.75  | Put          | Bond Future | 1244      | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | 2032 On 02-November-23 |        |              | Bond Future | 10.81     | 87.5158                       | 86.9169   | 87.5158                         | 0.00          |
| 10/02/2023 | 2032 On 02-November-23 | 11.23  | Call         | Bond Future | 4600      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | 2032 On 02-November-23 | 11.22  | Call         | Bond Future | 4570      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | 2032 On 02-November-23 | 11.24  | Call         | Bond Future | 4630      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | 2032 On 02-November-23 | 11.24  | Put          | Bond Future | 2571      | 2                             | 3         | 2                               | 0.00          |
| 10/02/2023 | 2032 On 02-November-23 | 11.22  | Put          | Bond Future | 2606      | 2                             | 3         | 2                               | 0.00          |
| 10/02/2023 | 2032 On 02-November-23 | 11.23  | Put          | Bond Future | 2589      | 2                             | 3         | 2                               | 0.00          |
| 10/02/2023 | 2032 On 01-February-24 |        |              | Bond Future | 10.94     | 89.2319                       | 88.6247   | 89.2319                         | 0.00          |
| 10/02/2023 | 2032 On 01-February-24 | 11.85  | Call         | Bond Future | 6384      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | 2032 On 01-February-24 | 11.84  | Call         | Bond Future | 6353      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | 2032 On 01-February-24 | 11.83  | Call         | Bond Future | 6321      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | 2032 On 01-February-24 | 11.83  | Put          | Bond Future | 2181      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | 2032 On 01-February-24 | 11.84  | Put          | Bond Future | 2167      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | 2032 On 01-February-24 | 11.85  | Put          | Bond Future | 2154      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | 2032 On 02-May-24      |        |              | Bond Future | 11.09     | 86.7316                       | 86.1242   | 86.7316                         | 0.00          |
| 10/02/2023 | 2032 On 02-May-24      | 10.55  | Call         | Bond Future | 2704      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | 2032 On 02-May-24      | 10.54  | Call         | Bond Future | 2684      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | 2032 On 02-May-24      | 10.56  | Call         | Bond Future | 2725      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | 2032 On 02-May-24      | 10.56  | Put          | Bond Future | 5246      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | 2032 On 02-May-24      | 10.54  | Put          | Bond Future | 5302      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | 2032 On 02-May-24      | 10.55  | Put          | Bond Future | 5274      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | 2033 On 04-May-23      |        |              | Bond Future | 115.24    | 115.6876                      | 115.2432  | 115.6876                        | 1,540.00      |
| 10/02/2023 | 2033 On 03-August-23   |        |              | Bond Future | 117.53    | 117.9918                      | 117.5345  | 117.9918                        | 6,141.00      |
| 10/02/2023 | 2033 On 02-November-23 |        |              | Bond Future | 118.45    | 118.9241                      | 118.4516  | 118.9241                        | 0.00          |
| 10/02/2023 | 2033 On 01-February-24 |        |              | Bond Future | 120.81    | 121.2844                      | 120.8072  | 121.2844                        | 0.00          |
| 10/02/2023 | 2033 On 02-May-24      |        |              | Bond Future | 121.65    | 122.1203                      | 121.6491  | 122.1203                        | 0.00          |
| 10/02/2023 | 2037 On 04-May-23      |        |              | Bond Future | 11.35     | 83.2402                       | 82.6854   | 83.2402                         | 57,527.00     |
| 10/02/2023 | 2037 On 04-May-23      | 11.03  | Call         | Bond Future | 1569      | 2                             | 2         | 2                               | 400.00        |
| 10/02/2023 | 2037 On 04-May-23      | 13.73  | Call         | Bond Future | 12452     | 13                            | 12        | 13                              | 0.00          |
| 10/02/2023 | 2037 On 04-May-23      | 11.32  | Call         | Bond Future | 2367      | 3                             | 2         | 3                               | 0.00          |
| 10/02/2023 | 2037 On 04-May-23      | 11.78  | Call         | Bond Future | 3957      | 4                             | 4         | 4                               | 400.00        |
| 10/02/2023 | 2037 On 04-May-23      | 10.95  | Call         | Bond Future | 1382      | 2                             | 1         | 2                               | 703.00        |
| 10/02/2023 | 2037 On 04-May-23      | 11.30  | Call         | Bond Future | 2306      | 3                             | 2         | 3                               | 0.00          |
| 10/02/2023 | 2037 On 04-May-23      | 11.94  | Call         | Bond Future | 4582      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | 2037 On 04-May-23      | 11.31  | Call         | Bond Future | 2336      | 3                             | 2         | 3                               | 0.00          |
| 10/02/2023 | 2037 On 04-May-23      | 11.31  | Put          | Bond Future | 2564      | 2                             | 3         | 2                               | 0.00          |
| 10/02/2023 | 2037 On 04-May-23      | 13.73  | Put          | Bond Future | 93        | 0                             | 0         | 0                               | 400.00        |
| 10/02/2023 | 2037 On 04-May-23      | 11.30  | Put          | Bond Future | 2593      | 2                             | 3         | 2                               | 0.00          |
| 10/02/2023 | 2037 On 04-May-23      | 10.95  | Put          | Bond Future | 3772      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2037 On 04-May-23      | 11.03  | Put          | Bond Future | 3472      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | 2037 On 04-May-23      | 11.78  | Put          | Bond Future | 1483      | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | 2037 On 04-May-23      | 11.32  | Put          | Bond Future | 2536      | 2                             | 3         | 2                               | 0.00          |
| 10/02/2023 | 2037 On 04-May-23      | 11.94  | Put          | Bond Future | 1219      | 1                             | 1         | 1                               | 703.00        |
| 10/02/2023 | 2037 On 03-August-23   |        |              | Bond Future | 11.47     | 80.6208                       | 80.0522   | 80.6208                         | 72,404.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | 2037 On 03-August-23   | 12.14  | Call         | Bond Future | 5966      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | 2037 On 03-August-23   | 11.00  | Call         | Bond Future | 2387      | 3                             | 2         | 3                               | 1,800.00      |
| 10/02/2023 | 2037 On 03-August-23   | 10.30  | Call         | Bond Future | 1042      | 1                             | 1         | 1                               | 1,800.00      |
| 10/02/2023 | 2037 On 03-August-23   | 12.12  | Call         | Bond Future | 5893      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | 2037 On 03-August-23   | 12.13  | Call         | Bond Future | 5929      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | 2037 On 03-August-23   | 12.13  | Put          | Bond Future | 2250      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | 2037 On 03-August-23   | 12.12  | Put          | Bond Future | 2268      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | 2037 On 03-August-23   | 10.30  | Put          | Bond Future | 8208      | 8                             | 8         | 8                               | 0.00          |
| 10/02/2023 | 2037 On 03-August-23   | 11.00  | Put          | Bond Future | 5154      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | 2037 On 03-August-23   | 12.14  | Put          | Bond Future | 2233      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | 2037 On 02-November-23 |        |              | Bond Future | 11.59     | 82.2061                       | 81.6219   | 82.2061                         | 0.00          |
| 10/02/2023 | 2037 On 02-November-23 | 11.55  | Call         | Bond Future | 4187      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | 2037 On 02-November-23 | 11.56  | Call         | Bond Future | 4217      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | 2037 On 02-November-23 | 11.57  | Call         | Bond Future | 4247      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | 2037 On 02-November-23 | 11.55  | Put          | Bond Future | 4392      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2037 On 02-November-23 | 11.56  | Put          | Bond Future | 4366      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2037 On 02-November-23 | 11.57  | Put          | Bond Future | 4339      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2037 On 01-February-24 |        |              | Bond Future | 11.71     | 79.5631                       | 78.9705   | 79.5631                         | 0.00          |
| 10/02/2023 | 2037 On 01-February-24 | 12.31  | Call         | Bond Future | 6877      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | 2037 On 01-February-24 | 12.32  | Call         | Bond Future | 6910      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | 2037 On 01-February-24 | 12.33  | Call         | Bond Future | 6943      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | 2037 On 01-February-24 | 12.33  | Put          | Bond Future | 3616      | 3                             | 4         | 3                               | 0.00          |
| 10/02/2023 | 2037 On 01-February-24 | 12.32  | Put          | Bond Future | 3635      | 3                             | 4         | 3                               | 0.00          |
| 10/02/2023 | 2037 On 01-February-24 | 12.31  | Put          | Bond Future | 3654      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2037 On 02-May-24      |        |              | Bond Future | 11.86     | 81.0377                       | 80.4444   | 81.0377                         | 0.00          |
| 10/02/2023 | 2037 On 02-May-24      | 11.43  | Call         | Bond Future | 3958      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2037 On 02-May-24      | 11.45  | Call         | Bond Future | 4008      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2037 On 02-May-24      | 11.44  | Call         | Bond Future | 3983      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2037 On 02-May-24      | 11.44  | Put          | Bond Future | 6308      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | 2037 On 02-May-24      | 11.43  | Put          | Bond Future | 6340      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | 2037 On 02-May-24      | 11.45  | Put          | Bond Future | 6277      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | 2038 On 04-May-23      |        |              | Bond Future | 128.17    | 128.1379                      | 128.1670  | 128.1379                        | 4,625.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | 2038 On 03-August-23   |        |              | Bond Future | 128.76    | 128.7326                      | 128.7577  | 128.7326                        | 0.00          |
| 10/02/2023 | 2038 On 02-November-23 |        |              | Bond Future | 131.31    | 131.2943                      | 131.3133  | 131.2943                        | 0.00          |
| 10/02/2023 | 2038 On 01-February-24 |        |              | Bond Future | 131.92    | 131.8945                      | 131.9191  | 131.8945                        | 0.00          |
| 10/02/2023 | 2038 On 02-May-24      |        |              | Bond Future | 134.42    | 134.3776                      | 134.4194  | 134.3776                        | 0.00          |
| 10/02/2023 | 2040 On 04-May-23      |        |              | Bond Future | 11.51     | 84.4959                       | 83.9341   | 84.4959                         | 51,599.00     |
| 10/02/2023 | 2040 On 04-May-23      | 10.17  | Call         | Bond Future | 214       | 0                             | 0         | 0                               | 388.00        |
| 10/02/2023 | 2040 On 04-May-23      | 10.73  | Call         | Bond Future | 746       | 1                             | 1         | 1                               | 486.00        |
| 10/02/2023 | 2040 On 04-May-23      | 10.92  | Call         | Bond Future | 1072      | 1                             | 1         | 1                               | 388.00        |
| 10/02/2023 | 2040 On 04-May-23      | 13.45  | Call         | Bond Future | 11109     | 12                            | 11        | 12                              | 0.00          |
| 10/02/2023 | 2040 On 04-May-23      | 11.48  | Call         | Bond Future | 2536      | 3                             | 3         | 3                               | 486.00        |
| 10/02/2023 | 2040 On 04-May-23      | 12.05  | Call         | Bond Future | 4680      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | 2040 On 04-May-23      | 11.03  | Call         | Bond Future | 1299      | 2                             | 1         | 2                               | 684.00        |
| 10/02/2023 | 2040 On 04-May-23      | 11.41  | Call         | Bond Future | 2314      | 3                             | 2         | 3                               | 0.00          |
| 10/02/2023 | 2040 On 04-May-23      | 11.42  | Call         | Bond Future | 2345      | 3                             | 2         | 3                               | 0.00          |
| 10/02/2023 | 2040 On 04-May-23      | 12.78  | Call         | Bond Future | 7954      | 9                             | 8         | 9                               | 0.00          |
| 10/02/2023 | 2040 On 04-May-23      | 11.43  | Call         | Bond Future | 2376      | 3                             | 2         | 3                               | 0.00          |
| 10/02/2023 | 2040 On 04-May-23      | 11.43  | Put          | Bond Future | 2899      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | 2040 On 04-May-23      | 12.05  | Put          | Bond Future | 1412      | 1                             | 1         | 1                               | 684.00        |
| 10/02/2023 | 2040 On 04-May-23      | 12.78  | Put          | Bond Future | 567       | 1                             | 1         | 1                               | 388.00        |
| 10/02/2023 | 2040 On 04-May-23      | 13.45  | Put          | Bond Future | 239       | 0                             | 0         | 0                               | 486.00        |
| 10/02/2023 | 2040 On 04-May-23      | 10.73  | Put          | Bond Future | 5902      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | 2040 On 04-May-23      | 11.42  | Put          | Bond Future | 2931      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | 2040 On 04-May-23      | 11.41  | Put          | Bond Future | 2963      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | 2040 On 04-May-23      | 11.03  | Put          | Bond Future | 4421      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2040 On 04-May-23      | 11.48  | Put          | Bond Future | 2743      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | 2040 On 04-May-23      | 10.92  | Put          | Bond Future | 4931      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | 2040 On 04-May-23      | 10.17  | Put          | Bond Future | 9372      | 9                             | 9         | 9                               | 0.00          |
| 10/02/2023 | 2040 On 03-August-23   |        |              | Bond Future | 11.63     | 81.6508                       | 81.0749   | 81.6508                         | 91,614.00     |
| 10/02/2023 | 2040 On 03-August-23   | 12.22  | Call         | Bond Future | 6083      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | 2040 On 03-August-23   | 12.21  | Call         | Bond Future | 6045      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | 2040 On 03-August-23   | 12.23  | Call         | Bond Future | 6122      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | 2040 On 03-August-23   | 12.23  | Put          | Bond Future | 2561      | 2                             | 3         | 2                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | 2040 On 03-August-23   | 12.21  | Put          | Bond Future | 2600      | 2                             | 3         | 2                               | 0.00          |
| 10/02/2023 | 2040 On 03-August-23   | 12.22  | Put          | Bond Future | 2580      | 2                             | 3         | 2                               | 0.00          |
| 10/02/2023 | 2040 On 02-November-23 |        |              | Bond Future | 11.75     | 83.2564                       | 82.6647   | 83.2564                         | 84.00         |
| 10/02/2023 | 2040 On 02-November-23 | 11.60  | Call         | Bond Future | 4183      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | 2040 On 02-November-23 | 11.58  | Call         | Bond Future | 4122      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | 2040 On 02-November-23 | 11.59  | Call         | Bond Future | 4152      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | 2040 On 02-November-23 | 11.60  | Put          | Bond Future | 5088      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | 2040 On 02-November-23 | 11.58  | Put          | Bond Future | 5151      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | 2040 On 02-November-23 | 11.59  | Put          | Bond Future | 5120      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | 2040 On 01-February-24 |        |              | Bond Future | 11.87     | 80.3835                       | 79.7834   | 80.3835                         | 3.00          |
| 10/02/2023 | 2040 On 01-February-24 | 12.35  | Call         | Bond Future | 6997      | 8                             | 7         | 8                               | 0.00          |
| 10/02/2023 | 2040 On 01-February-24 | 12.34  | Call         | Bond Future | 6963      | 8                             | 7         | 8                               | 0.00          |
| 10/02/2023 | 2040 On 01-February-24 | 12.33  | Call         | Bond Future | 6929      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | 2040 On 01-February-24 | 12.33  | Put          | Bond Future | 4272      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2040 On 01-February-24 | 12.34  | Put          | Bond Future | 4250      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2040 On 01-February-24 | 12.35  | Put          | Bond Future | 4228      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2040 On 02-May-24      |        |              | Bond Future | 12.02     | 81.8729                       | 81.2721   | 81.8729                         | 0.00          |
| 10/02/2023 | 2040 On 02-May-24      | 11.62  | Call         | Bond Future | 4405      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | 2040 On 02-May-24      | 11.61  | Call         | Bond Future | 4377      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | 2040 On 02-May-24      | 11.60  | Call         | Bond Future | 4350      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | 2040 On 02-May-24      | 11.62  | Put          | Bond Future | 6765      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | 2040 On 02-May-24      | 11.60  | Put          | Bond Future | 6833      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | 2040 On 02-May-24      | 11.61  | Put          | Bond Future | 6799      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | 2044 On 04-May-23      |        |              | Bond Future | 11.56     | 80.8477                       | 80.3761   | 80.8477                         | 55,682.00     |
| 10/02/2023 | 2044 On 04-May-23      | 11.43  | Call         | Bond Future | 2291      | 3                             | 2         | 3                               | 0.00          |
| 10/02/2023 | 2044 On 04-May-23      | 12.25  | Call         | Bond Future | 5410      | 6                             | 5         | 6                               | 0.00          |
| 10/02/2023 | 2044 On 04-May-23      | 11.75  | Call         | Bond Future | 3382      | 4                             | 3         | 4                               | 0.00          |
| 10/02/2023 | 2044 On 04-May-23      | 12.00  | Call         | Bond Future | 4357      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | 2044 On 04-May-23      | 11.41  | Call         | Bond Future | 2230      | 3                             | 2         | 3                               | 0.00          |
| 10/02/2023 | 2044 On 04-May-23      | 11.42  | Call         | Bond Future | 2260      | 3                             | 2         | 3                               | 0.00          |
| 10/02/2023 | 2044 On 04-May-23      | 11.42  | Put          | Bond Future | 3182      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | 2044 On 04-May-23      | 11.75  | Put          | Bond Future | 2206      | 2                             | 2         | 2                               | 4,423.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | 2044 On 04-May-23      | 11.41  | Put          | Bond Future | 3216      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | 2044 On 04-May-23      | 12.00  | Put          | Bond Future | 1653      | 2                             | 2         | 2                               | 4,423.00      |
| 10/02/2023 | 2044 On 04-May-23      | 12.25  | Put          | Bond Future | 1229      | 1                             | 1         | 1                               | 1,798.00      |
| 10/02/2023 | 2044 On 04-May-23      | 11.43  | Put          | Bond Future | 3148      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | 2044 On 03-August-23   |        |              | Bond Future | 11.68     | 78.0561                       | 77.5723   | 78.0561                         | 21,473.00     |
| 10/02/2023 | 2044 On 03-August-23   | 12.17  | Call         | Bond Future | 5852      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | 2044 On 03-August-23   | 11.75  | Call         | Bond Future | 4338      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | 2044 On 03-August-23   | 12.16  | Call         | Bond Future | 5814      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | 2044 On 03-August-23   | 12.00  | Call         | Bond Future | 5221      | 6                             | 5         | 6                               | 0.00          |
| 10/02/2023 | 2044 On 03-August-23   | 12.15  | Call         | Bond Future | 5776      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | 2044 On 03-August-23   | 12.15  | Put          | Bond Future | 2905      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | 2044 On 03-August-23   | 12.00  | Put          | Bond Future | 3241      | 3                             | 3         | 3                               | 4,754.00      |
| 10/02/2023 | 2044 On 03-August-23   | 12.16  | Put          | Bond Future | 2884      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | 2044 On 03-August-23   | 11.75  | Put          | Bond Future | 3883      | 4                             | 4         | 4                               | 3,076.00      |
| 10/02/2023 | 2044 On 03-August-23   | 12.17  | Put          | Bond Future | 2863      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | 2044 On 02-November-23 |        |              | Bond Future | 11.79     | 79.5910                       | 79.0932   | 79.5910                         | 0.00          |
| 10/02/2023 | 2044 On 02-November-23 | 11.56  | Call         | Bond Future | 4064      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2044 On 02-November-23 | 11.55  | Call         | Bond Future | 4034      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | 2044 On 02-November-23 | 11.57  | Call         | Bond Future | 4095      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | 2044 On 02-November-23 | 11.57  | Put          | Bond Future | 5456      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | 2044 On 02-November-23 | 11.55  | Put          | Bond Future | 5522      | 5                             | 6         | 5                               | 0.00          |
| 10/02/2023 | 2044 On 02-November-23 | 11.56  | Put          | Bond Future | 5489      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | 2044 On 01-February-24 |        |              | Bond Future | 11.90     | 76.7714                       | 76.2670   | 76.7714                         | 0.00          |
| 10/02/2023 | 2044 On 01-February-24 | 12.28  | Call         | Bond Future | 6813      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | 2044 On 01-February-24 | 12.27  | Call         | Bond Future | 6779      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | 2044 On 01-February-24 | 12.29  | Call         | Bond Future | 6847      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | 2044 On 01-February-24 | 12.29  | Put          | Bond Future | 4573      | 4                             | 5         | 4                               | 0.00          |
| 10/02/2023 | 2044 On 01-February-24 | 12.27  | Put          | Bond Future | 4620      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | 2044 On 01-February-24 | 12.28  | Put          | Bond Future | 4596      | 4                             | 5         | 4                               | 0.00          |
| 10/02/2023 | 2044 On 02-May-24      |        |              | Bond Future | 12.04     | 78.1937                       | 77.6899   | 78.1937                         | 0.00          |
| 10/02/2023 | 2044 On 02-May-24      | 11.66  | Call         | Bond Future | 4584      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | 2044 On 02-May-24      | 11.65  | Call         | Bond Future | 4556      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | 2044 On 02-May-24      | 11.67  | Call         | Bond Future | 4612      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | 2044 On 02-May-24      | 11.67  | Put          | Bond Future        | 6870      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | 2044 On 02-May-24      | 11.65  | Put          | Bond Future        | 6939      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | 2044 On 02-May-24      | 11.66  | Put          | Bond Future        | 6904      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | 2046 On 04-May-23      |        |              | Bond Future        | 112.56    | 112.5352                      | 112.5609  | 112.5352                        | 17,308.00     |
| 10/02/2023 | 2046 On 03-August-23   |        |              | Bond Future        | 114.80    | 114.7767                      | 114.7989  | 114.7767                        | 0.00          |
| 10/02/2023 | 2046 On 02-November-23 |        |              | Bond Future        | 114.99    | 114.9772                      | 114.9937  | 114.9772                        | 0.00          |
| 10/02/2023 | 2046 On 01-February-24 |        |              | Bond Future        | 117.28    | 117.2588                      | 117.2803  | 117.2588                        | 0.00          |
| 10/02/2023 | 2046 On 02-May-24      |        |              | Bond Future        | 117.37    | 117.3369                      | 117.3727  | 117.3369                        | 0.00          |
| 10/02/2023 | 2050 On 04-May-23      |        |              | Bond Future        | 114.67    | 114.3450                      | 114.6736  | 114.3450                        | 13,256.00     |
| 10/02/2023 | 2050 On 03-August-23   |        |              | Bond Future        | 114.78    | 114.4442                      | 114.7757  | 114.4442                        | 0.00          |
| 10/02/2023 | 2050 On 02-November-23 |        |              | Bond Future        | 117.05    | 116.7217                      | 117.0536  | 116.7217                        | 0.00          |
| 10/02/2023 | 2050 On 01-February-24 |        |              | Bond Future        | 117.15    | 116.8045                      | 117.1477  | 116.8045                        | 0.00          |
| 10/02/2023 | 2050 On 02-May-24      |        |              | Bond Future        | 119.37    | 119.0032                      | 119.3677  | 119.0032                        | 0.00          |
| 10/02/2023 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | AL37 On 04-May-23      |        |              | Index Future       | 883.63    | 887.2390                      | 883.6330  | 887.2390                        | 0.00          |
| 10/02/2023 | AL37 On 03-August-23   |        |              | Index Future       | 900.99    | 904.6970                      | 900.9900  | 904.6970                        | 0.00          |
| 10/02/2023 | AL37 On 02-November-23 |        |              | Index Future       | 918.67    | 922.4940                      | 918.6670  | 922.4940                        | 0.00          |
| 10/02/2023 | AL37 On 01-February-24 |        |              | Index Future       | 936.74    | 940.6020                      | 936.7370  | 940.6020                        | 0.00          |
| 10/02/2023 | AL37 On 02-May-24      |        |              | Index Future       | 954.32    | 958.1400                      | 954.3200  | 958.1400                        | 0.00          |
| 10/02/2023 | AL7T On 04-May-23      |        |              | Index Future       | 1016.91   | 1023.2610                     | 1016.9140 | 1023.2610                       | 0.00          |
| 10/02/2023 | AL7T On 03-August-23   |        |              | Index Future       | 1036.89   | 1043.3960                     | 1036.8890 | 1043.3960                       | 0.00          |
| 10/02/2023 | AL7T On 02-November-23 |        |              | Index Future       | 1057.23   | 1063.9210                     | 1057.2320 | 1063.9210                       | 0.00          |
| 10/02/2023 | AL7T On 01-February-24 |        |              | Index Future       | 1078.03   | 1084.8050                     | 1078.0280 | 1084.8050                       | 0.00          |
| 10/02/2023 | AL7T On 02-May-24      |        |              | Index Future       | 1098.26   | 1105.0310                     | 1098.2630 | 1105.0310                       | 0.00          |
| 10/02/2023 | ALBI On 04-May-23      |        |              | Index Future       | 894.69    | 899.6710                      | 894.6890  | 899.6710                        | 98.00         |

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | ALBI On 03-August-23   |        |              | Index Future       | 912.26    | 917.3740                      | 912.2630  | 917.3740                        | 0.00          |
| 10/02/2023 | ALBI On 02-November-23 |        |              | Index Future       | 930.16    | 935.4200                      | 930.1620  | 935.4200                        | 0.00          |
| 10/02/2023 | ALBI On 01-February-24 |        |              | Index Future       | 948.46    | 953.7820                      | 948.4580  | 953.7820                        | 0.00          |
| 10/02/2023 | ALBI On 02-May-24      |        |              | Index Future       | 966.26    | 971.5650                      | 966.2600  | 971.5650                        | 0.00          |
| 10/02/2023 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 10/02/2023 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2023 | ES33 On 04-May-23       |        |              | Bond Future        | 12.03     | 75.1333                       | 74.6887   | 75.1333                         | 0.00          |
| 10/02/2023 | ES33 On 03-August-23    |        |              | Bond Future        | 12.18     | 76.6300                       | 76.1738   | 76.6300                         | 350.00        |
| 10/02/2023 | ES33 On 02-November-23  |        |              | Bond Future        | 12.34     | 74.3612                       | 73.8918   | 74.3612                         | 0.00          |
| 10/02/2023 | ES33 On 01-February-24  |        |              | Bond Future        | 12.52     | 75.8358                       | 75.3601   | 75.8358                         | 0.00          |
| 10/02/2023 | ES33 On 02-May-24       |        |              | Bond Future        | 12.71     | 73.4679                       | 72.9927   | 73.4679                         | 0.00          |
| 10/02/2023 | ES42 On 04-May-23       |        |              | Bond Future        | 12.44     | 72.2535                       | 71.8479   | 72.2535                         | 0.00          |
| 10/02/2023 | ES42 On 03-August-23    |        |              | Bond Future        | 12.58     | 73.6932                       | 73.2765   | 73.6932                         | 4,000.00      |
| 10/02/2023 | ES42 On 02-November-23  |        |              | Bond Future        | 12.73     | 70.8974                       | 70.4685   | 70.8974                         | 0.00          |
| 10/02/2023 | ES42 On 01-February-24  |        |              | Bond Future        | 12.88     | 72.3025                       | 71.8678   | 72.3025                         | 0.00          |
| 10/02/2023 | ES42 On 02-May-24       |        |              | Bond Future        | 13.06     | 69.3990                       | 68.9654   | 69.3990                         | 0.00          |
| 10/02/2023 | GOVI On 04-May-23       |        |              | GOVI               | 882.16    | 887.1420                      | 882.1580  | 887.1420                        | 843.00        |
| 10/02/2023 | GOVI On 04-May-23       | 852.88 | Call         | GOVI               | 292780    | 34                            | 29        | 34                              | 0.00          |
| 10/02/2023 | GOVI On 04-May-23       | 852.87 | Call         | GOVI               | 292880    | 34                            | 29        | 34                              | 0.00          |
| 10/02/2023 | GOVI On 04-May-23       | 852.86 | Call         | GOVI               | 292980    | 34                            | 29        | 34                              | 0.00          |
| 10/02/2023 | GOVI On 04-May-23       | 852.86 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | GOVI On 04-May-23       | 852.87 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | GOVI On 04-May-23      | 852.88 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | GOVI On 03-August-23   |        |              | GOVI         | 899.49    | 904.5990                      | 899.4850  | 904.5990                        | 0.00          |
| 10/02/2023 | GOVI On 03-August-23   | 837.23 | Call         | GOVI         | 622550    | 67                            | 62        | 67                              | 0.00          |
| 10/02/2023 | GOVI On 03-August-23   | 837.21 | Call         | GOVI         | 622750    | 67                            | 62        | 67                              | 0.00          |
| 10/02/2023 | GOVI On 03-August-23   | 837.22 | Call         | GOVI         | 622650    | 67                            | 62        | 67                              | 0.00          |
| 10/02/2023 | GOVI On 03-August-23   | 837.22 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | GOVI On 03-August-23   | 837.21 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | GOVI On 03-August-23   | 837.23 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | GOVI On 02-November-23 |        |              | GOVI         | 917.13    | 922.3940                      | 917.1330  | 922.3940                        | 0.00          |
| 10/02/2023 | GOVI On 02-November-23 | 885.80 | Call         | GOVI         | 313330    | 37                            | 31        | 37                              | 0.00          |
| 10/02/2023 | GOVI On 02-November-23 | 885.81 | Call         | GOVI         | 313230    | 37                            | 31        | 37                              | 0.00          |
| 10/02/2023 | GOVI On 02-November-23 | 885.82 | Call         | GOVI         | 313130    | 37                            | 31        | 37                              | 0.00          |
| 10/02/2023 | GOVI On 02-November-23 | 885.81 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | GOVI On 02-November-23 | 885.82 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | GOVI On 02-November-23 | 885.80 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | GOVI On 01-February-24 |        |              | GOVI         | 935.17    | 940.5000                      | 935.1730  | 940.5000                        | 0.00          |
| 10/02/2023 | GOVI On 01-February-24 | 879.98 | Call         | GOVI         | 551930    | 61                            | 55        | 61                              | 0.00          |
| 10/02/2023 | GOVI On 01-February-24 | 879.99 | Call         | GOVI         | 551830    | 61                            | 55        | 61                              | 0.00          |
| 10/02/2023 | GOVI On 01-February-24 | 880.00 | Call         | GOVI         | 551730    | 61                            | 55        | 61                              | 0.00          |
| 10/02/2023 | GOVI On 01-February-24 | 880.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | GOVI On 01-February-24 | 879.99 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | GOVI On 01-February-24 | 879.98 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | GOVI On 02-May-24      |        |              | GOVI         | 952.73    | 958.0350                      | 952.7260  | 958.0350                        | 0.00          |
| 10/02/2023 | GOVI On 02-May-24      | 950.97 | Call         | GOVI         | 17560     | 7                             | 2         | 7                               | 0.00          |
| 10/02/2023 | GOVI On 02-May-24      | 950.98 | Call         | GOVI         | 17460     | 7                             | 2         | 7                               | 0.00          |
| 10/02/2023 | GOVI On 02-May-24      | 950.99 | Call         | GOVI         | 17360     | 7                             | 2         | 7                               | 0.00          |
| 10/02/2023 | GOVI On 02-May-24      | 950.97 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | GOVI On 02-May-24      | 950.98 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | GOVI On 02-May-24      | 950.99 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | GVIX On 01-January-29  |        |              | LIVE INDEX   | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 10/02/2023 | IGOV On 04-May-23      |        |              | Index Future | 325.35    | 325.3050                      | 325.3500  | 325.3050                        | 655.00        |

| 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | IGOV On 03-August-23    |        |              | Index Future           | 331.82    | 331.7840                      | 331.8190  | 331.7840                        | 0.00          |
| 10/02/2023 | IGOV On 02-November-23  |        |              | Index Future           | 338.41    | 338.3880                      | 338.4060  | 338.3880                        | 0.00          |
| 10/02/2023 | IGOV On 01-February-24  |        |              | Index Future           | 345.14    | 345.1050                      | 345.1380  | 345.1050                        | 0.00          |
| 10/02/2023 | IGOV On 02-May-24       |        |              | Index Future           | 351.69    | 351.6140                      | 351.6900  | 351.6140                        | 0.00          |
| 10/02/2023 | IS05 On 22-March-23     |        |              | Interest Rate Swap     | 86.54     | 86.5400                       | 86.5400   | 86.5400                         | 0.00          |
| 10/02/2023 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 92.17     | 92.1700                       | 92.1700   | 92.1700                         | 0.00          |
| 10/02/2023 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 10/02/2023 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 10/02/2023 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 10/02/2023 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 10/02/2023 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 10/02/2023 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 10/02/2023 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 10/02/2023 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 10/02/2023 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 10/02/2023 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 10/02/2023 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 10/02/2023 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 10/02/2023 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 10/02/2023 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 10/02/2023 | JBAF On 15-February-23  |        |              | Jibar Tradeable Future | 7.47      | 92.5450                       | 92.5350   | 92.5450                         | 0.00          |
| 10/02/2023 | JBAF On 15-March-23     |        |              | Jibar Tradeable Future | 7.47      | 92.5400                       | 92.5300   | 92.5400                         | 0.00          |
| 10/02/2023 | JBAF On 19-April-23     |        |              | Jibar Tradeable Future | 7.64      | 92.3750                       | 92.3650   | 92.3750                         | 0.00          |
| 10/02/2023 | JBAF On 17-May-23       |        |              | Jibar Tradeable Future | 7.65      | 92.3750                       | 92.3550   | 92.3750                         | 0.00          |
| 10/02/2023 | JBAF On 21-June-23      |        |              | Jibar Tradeable Future | 7.72      | 92.3050                       | 92.2850   | 92.3050                         | 0.00          |
| 10/02/2023 | JBAF On 19-July-23      |        |              | Jibar Tradeable Future | 7.71      | 92.3150                       | 92.2900   | 92.3150                         | 0.00          |
| 10/02/2023 | JBAF On 20-September-23 |        |              | Jibar Tradeable Future | 7.72      | 92.3200                       | 92.2800   | 92.3200                         | 75.00         |
| 10/02/2023 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 7.52      | 92.5500                       | 92.4850   | 92.5500                         | 272.00        |
| 10/02/2023 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 7.45      | 92.6150                       | 92.5550   | 92.6150                         | 0.00          |
| 10/02/2023 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 7.25      | 92.8250                       | 92.7500   | 92.8250                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 7.26      | 92.8200                       | 92.7400   | 92.8200                         | 68.00         |
| 10/02/2023 | JBAF On 18-December-24  |        |              | Jibar Tradeable Future | 7.24      | 92.8500                       | 92.7650   | 92.8500                         | 0.00          |
| 10/02/2023 | R035 On 04-May-23       |        |              | Bond Future            | 11.08     | 87.9218                       | 87.3109   | 87.9218                         | 158,784.00    |
| 10/02/2023 | R035 On 04-May-23       | 9.85   | Call         | Bond Future            | 229       | 0                             | 0         | 0                               | 388.00        |
| 10/02/2023 | R035 On 04-May-23       | 10.42  | Call         | Bond Future            | 821       | 1                             | 1         | 1                               | 491.00        |
| 10/02/2023 | R035 On 04-May-23       | 11.22  | Call         | Bond Future            | 2824      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R035 On 04-May-23       | 11.80  | Call         | Bond Future            | 5027      | 6                             | 5         | 6                               | 0.00          |
| 10/02/2023 | R035 On 04-May-23       | 11.87  | Call         | Bond Future            | 5320      | 6                             | 5         | 6                               | 0.00          |
| 10/02/2023 | R035 On 04-May-23       | 12.46  | Call         | Bond Future            | 7928      | 9                             | 8         | 9                               | 0.00          |
| 10/02/2023 | R035 On 04-May-23       | 13.18  | Call         | Bond Future            | 11221     | 12                            | 11        | 12                              | 0.00          |
| 10/02/2023 | R035 On 04-May-23       | 11.20  | Call         | Bond Future            | 2757      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R035 On 04-May-23       | 11.21  | Call         | Bond Future            | 2791      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R035 On 04-May-23       | 10.60  | Call         | Bond Future            | 1146      | 1                             | 1         | 1                               | 388.00        |
| 10/02/2023 | R035 On 04-May-23       | 11.05  | Call         | Bond Future            | 2283      | 3                             | 2         | 3                               | 770.00        |
| 10/02/2023 | R035 On 04-May-23       | 11.17  | Call         | Bond Future            | 2659      | 3                             | 3         | 3                               | 491.00        |
| 10/02/2023 | R035 On 04-May-23       | 10.55  | Call         | Bond Future            | 1048      | 1                             | 1         | 1                               | 770.00        |
| 10/02/2023 | R035 On 04-May-23       | 10.55  | Put          | Bond Future            | 4236      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R035 On 04-May-23       | 11.05  | Put          | Bond Future            | 2476      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R035 On 04-May-23       | 10.60  | Put          | Bond Future            | 4028      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R035 On 04-May-23       | 11.22  | Put          | Bond Future            | 2030      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R035 On 04-May-23       | 12.46  | Put          | Bond Future            | 405       | 0                             | 0         | 0                               | 388.00        |
| 10/02/2023 | R035 On 04-May-23       | 13.18  | Put          | Bond Future            | 136       | 0                             | 0         | 0                               | 491.00        |
| 10/02/2023 | R035 On 04-May-23       | 11.87  | Put          | Bond Future            | 900       | 1                             | 1         | 1                               | 770.00        |
| 10/02/2023 | R035 On 04-May-23       | 11.20  | Put          | Bond Future            | 2079      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R035 On 04-May-23       | 11.21  | Put          | Bond Future            | 2054      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R035 On 04-May-23       | 11.80  | Put          | Bond Future            | 986       | 1                             | 1         | 1                               | 1,035.00      |
| 10/02/2023 | R035 On 04-May-23       | 11.17  | Put          | Bond Future            | 2154      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R035 On 04-May-23       | 10.42  | Put          | Bond Future            | 4813      | 4                             | 5         | 4                               | 0.00          |
| 10/02/2023 | R035 On 04-May-23       | 9.85   | Put          | Bond Future            | 7862      | 7                             | 8         | 7                               | 0.00          |
| 10/02/2023 | R035 On 03-August-23    |        |              | Bond Future            | 11.20     | 89.6520                       | 89.0260   | 89.6520                         | 2,561.00      |
| 10/02/2023 | R035 On 03-August-23    | 11.98  | Call         | Bond Future            | 6287      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | R035 On 03-August-23    | 11.99  | Call         | Bond Future            | 6325      | 7                             | 6         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | R035 On 03-August-23   | 12.00  | Call         | Bond Future | 6363      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | R035 On 03-August-23   | 12.00  | Put          | Bond Future | 1932      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R035 On 03-August-23   | 11.99  | Put          | Bond Future | 1947      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R035 On 03-August-23   | 11.98  | Put          | Bond Future | 1963      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R035 On 02-November-23 |        |              | Bond Future | 11.32     | 86.9123                       | 86.2692   | 86.9123                         | 123.00        |
| 10/02/2023 | R035 On 02-November-23 | 11.43  | Call         | Bond Future | 4509      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | R035 On 02-November-23 | 11.41  | Call         | Bond Future | 4447      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | R035 On 02-November-23 | 11.42  | Call         | Bond Future | 4478      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | R035 On 02-November-23 | 11.42  | Put          | Bond Future | 3906      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R035 On 02-November-23 | 11.41  | Put          | Bond Future | 3931      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R035 On 02-November-23 | 11.43  | Put          | Bond Future | 3882      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R035 On 01-February-24 |        |              | Bond Future | 11.45     | 88.6168                       | 87.9646   | 88.6168                         | 0.00          |
| 10/02/2023 | R035 On 01-February-24 | 12.20  | Call         | Bond Future | 7228      | 8                             | 7         | 8                               | 0.00          |
| 10/02/2023 | R035 On 01-February-24 | 12.18  | Call         | Bond Future | 7160      | 8                             | 7         | 8                               | 0.00          |
| 10/02/2023 | R035 On 01-February-24 | 12.19  | Call         | Bond Future | 7194      | 8                             | 7         | 8                               | 0.00          |
| 10/02/2023 | R035 On 01-February-24 | 12.19  | Put          | Bond Future | 3265      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R035 On 01-February-24 | 12.18  | Put          | Bond Future | 3283      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R035 On 01-February-24 | 12.20  | Put          | Bond Future | 3248      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R035 On 02-May-24      |        |              | Bond Future | 11.59     | 85.7603                       | 85.1069   | 85.7603                         | 0.00          |
| 10/02/2023 | R035 On 02-May-24      | 11.21  | Call         | Bond Future | 3919      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R035 On 02-May-24      | 11.19  | Call         | Bond Future | 3869      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R035 On 02-May-24      | 11.20  | Call         | Bond Future | 3894      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R035 On 02-May-24      | 11.20  | Put          | Bond Future | 6044      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | R035 On 02-May-24      | 11.19  | Put          | Bond Future | 6074      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | R035 On 02-May-24      | 11.21  | Put          | Bond Future | 6013      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | R186 On 04-May-23      |        |              | Bond Future | 8.38      | 110.7443                      | 110.4938  | 110.7443                        | 95,557.00     |
| 10/02/2023 | R186 On 04-May-23      | 8.36   | Call         | Bond Future | 871       | 1                             | 1         | 1                               | 200.00        |
| 10/02/2023 | R186 On 04-May-23      | 8.83   | Call         | Bond Future | 1827      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R186 On 04-May-23      | 8.82   | Call         | Bond Future | 1804      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R186 On 04-May-23      | 8.84   | Call         | Bond Future | 1851      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R186 On 04-May-23      | 8.83   | Put          | Bond Future | 400       | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | R186 On 04-May-23      | 8.82   | Put          | Bond Future | 408       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | R186 On 04-May-23      | 8.84   | Put          | Bond Future | 393       | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | R186 On 04-May-23      | 8.36   | Put          | Bond Future | 932       | 1                             | 1         | 1                               | 200.00        |
| 10/02/2023 | R186 On 03-August-23   |        |              | Bond Future | 8.42      | 107.6194                      | 107.3598  | 107.6194                        | 0.00          |
| 10/02/2023 | R186 On 03-August-23   | 9.75   | Call         | Bond Future | 4156      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R186 On 03-August-23   | 9.73   | Call         | Bond Future | 4105      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R186 On 03-August-23   | 9.74   | Call         | Bond Future | 4130      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R186 On 03-August-23   | 9.74   | Put          | Bond Future | 263       | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | R186 On 03-August-23   | 9.73   | Put          | Bond Future | 266       | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | R186 On 03-August-23   | 9.75   | Put          | Bond Future | 259       | 0                             | 0         | 0                               | 0.00          |
| 10/02/2023 | R186 On 02-November-23 |        |              | Bond Future | 8.46      | 109.7359                      | 109.4653  | 109.7359                        | 1,266.00      |
| 10/02/2023 | R186 On 02-November-23 | 9.39   | Call         | Bond Future | 3222      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R186 On 02-November-23 | 10.42  | Call         | Bond Future | 5545      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | R186 On 02-November-23 | 9.38   | Call         | Bond Future | 3201      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R186 On 02-November-23 | 9.40   | Call         | Bond Future | 3243      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R186 On 02-November-23 | 9.15   | Call         | Bond Future | 2727      | 3                             | 3         | 3                               | 1,715.00      |
| 10/02/2023 | R186 On 02-November-23 | 9.40   | Put          | Bond Future | 660       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | R186 On 02-November-23 | 9.38   | Put          | Bond Future | 672       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | R186 On 02-November-23 | 10.42  | Put          | Bond Future | 251       | 0                             | 0         | 0                               | 1,715.00      |
| 10/02/2023 | R186 On 02-November-23 | 9.15   | Put          | Bond Future | 821       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | R186 On 02-November-23 | 9.39   | Put          | Bond Future | 666       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | R186 On 01-February-24 |        |              | Bond Future | 8.51      | 106.5845                      | 106.3129  | 106.5845                        | 0.00          |
| 10/02/2023 | R186 On 01-February-24 | 9.52   | Call         | Bond Future | 3327      | 4                             | 3         | 4                               | 0.00          |
| 10/02/2023 | R186 On 01-February-24 | 9.50   | Call         | Bond Future | 3288      | 4                             | 3         | 4                               | 0.00          |
| 10/02/2023 | R186 On 01-February-24 | 9.51   | Call         | Bond Future | 3308      | 4                             | 3         | 4                               | 0.00          |
| 10/02/2023 | R186 On 01-February-24 | 9.52   | Put          | Bond Future | 752       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | R186 On 01-February-24 | 9.50   | Put          | Bond Future | 763       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | R186 On 01-February-24 | 9.51   | Put          | Bond Future | 758       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | R186 On 02-May-24      |        |              | Bond Future | 8.61      | 108.5626                      | 108.2996  | 108.5626                        | 0.00          |
| 10/02/2023 | R186 On 02-May-24      | 7.99   | Call         | Bond Future | 877       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | R186 On 02-May-24      | 8.00   | Call         | Bond Future | 886       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | R186 On 02-May-24      | 8.01   | Call         | Bond Future | 896       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | R186 On 02-May-24      | 8.01   | Put          | Bond Future | 2324      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R186 On 02-May-24      | 8.00   | Put          | Bond Future | 2338      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | R186 On 02-May-24      | 7.99   | Put          | Bond Future | 2352      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R197 On 04-May-23      |        |              | Bond Future | 335.72    | 335.5759                      | 335.7207  | 335.5759                        | 309.00        |
| 10/02/2023 | R197 On 03-August-23   |        |              | Bond Future | 333.33    | 333.1935                      | 333.3292  | 333.1935                        | 0.00          |
| 10/02/2023 | R197 On 02-November-23 |        |              | Bond Future | 339.94    | 339.8240                      | 339.9447  | 339.8240                        | 0.00          |
| 10/02/2023 | R202 On 04-May-23      |        |              | Bond Future | 250.95    | 250.7850                      | 250.9507  | 250.7850                        | 4,903.00      |
| 10/02/2023 | R202 On 03-August-23   |        |              | Bond Future | 251.12    | 250.9644                      | 251.1247  | 250.9644                        | 460.00        |
| 10/02/2023 | R202 On 02-November-23 |        |              | Bond Future | 256.11    | 255.9587                      | 256.1089  | 255.9587                        | 0.00          |
| 10/02/2023 | R202 On 01-February-24 |        |              | Bond Future | 256.26    | 256.1009                      | 256.2649  | 256.1009                        | 0.00          |
| 10/02/2023 | R202 On 02-May-24      |        |              | Bond Future | 261.12    | 260.9225                      | 261.1220  | 260.9225                        | 0.00          |
| 10/02/2023 | R209 On 04-May-23      |        |              | Bond Future | 11.12     | 68.2161                       | 67.7309   | 68.2161                         | 19,569.00     |
| 10/02/2023 | R209 On 04-May-23      | 11.00  | Call         | Bond Future | 1805      | 2                             | 2         | 2                               | 2,500.00      |
| 10/02/2023 | R209 On 04-May-23      | 11.11  | Call         | Bond Future | 2091      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R209 On 04-May-23      | 11.50  | Call         | Bond Future | 3264      | 4                             | 3         | 4                               | 1,000.00      |
| 10/02/2023 | R209 On 04-May-23      | 12.50  | Call         | Bond Future | 6965      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | R209 On 04-May-23      | 10.00  | Call         | Bond Future | 267       | 0                             | 0         | 0                               | 500.00        |
| 10/02/2023 | R209 On 04-May-23      | 10.50  | Call         | Bond Future | 799       | 1                             | 1         | 1                               | 4,500.00      |
| 10/02/2023 | R209 On 04-May-23      | 11.09  | Call         | Bond Future | 2038      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R209 On 04-May-23      | 11.10  | Call         | Bond Future | 2064      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R209 On 04-May-23      | 11.10  | Put          | Bond Future | 2144      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R209 On 04-May-23      | 11.09  | Put          | Bond Future | 2168      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R209 On 04-May-23      | 10.50  | Put          | Bond Future | 4063      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R209 On 04-May-23      | 11.50  | Put          | Bond Future | 1330      | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | R209 On 04-May-23      | 10.00  | Put          | Bond Future | 6346      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | R209 On 04-May-23      | 12.50  | Put          | Bond Future | 356       | 0                             | 0         | 0                               | 8,500.00      |
| 10/02/2023 | R209 On 04-May-23      | 11.11  | Put          | Bond Future | 2119      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R209 On 04-May-23      | 11.00  | Put          | Bond Future | 2401      | 2                             | 2         | 2                               | 8,250.00      |
| 10/02/2023 | R209 On 03-August-23   |        |              | Bond Future | 11.22     | 69.5587                       | 69.0614   | 69.5587                         | 1,690.00      |
| 10/02/2023 | R209 On 03-August-23   | 11.95  | Call         | Bond Future | 5367      | 6                             | 5         | 6                               | 0.00          |
| 10/02/2023 | R209 On 03-August-23   | 10.70  | Call         | Bond Future | 1927      | 2                             | 2         | 2                               | 1,800.00      |
| 10/02/2023 | R209 On 03-August-23   | 11.93  | Call         | Bond Future | 5302      | 6                             | 5         | 6                               | 0.00          |
| 10/02/2023 | R209 On 03-August-23   | 11.94  | Call         | Bond Future | 5334      | 6                             | 5         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | R209 On 03-August-23   | 10.00  | Call         | Bond Future | 810       | 1                             | 1         | 1                               | 1,800.00      |
| 10/02/2023 | R209 On 03-August-23   | 10.00  | Put          | Bond Future | 7371      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | R209 On 03-August-23   | 11.95  | Put          | Bond Future | 1801      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R209 On 03-August-23   | 10.70  | Put          | Bond Future | 4611      | 4                             | 5         | 4                               | 0.00          |
| 10/02/2023 | R209 On 03-August-23   | 11.93  | Put          | Bond Future | 1829      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R209 On 03-August-23   | 11.94  | Put          | Bond Future | 1815      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R209 On 02-November-23 |        |              | Bond Future | 11.32     | 67.7761                       | 67.2652   | 67.7761                         | 4,748.00      |
| 10/02/2023 | R209 On 02-November-23 | 11.35  | Call         | Bond Future | 3752      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R209 On 02-November-23 | 11.33  | Call         | Bond Future | 3699      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R209 On 02-November-23 | 11.34  | Call         | Bond Future | 3726      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R209 On 02-November-23 | 11.34  | Put          | Bond Future | 3646      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R209 On 02-November-23 | 11.33  | Put          | Bond Future | 3669      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R209 On 02-November-23 | 11.35  | Put          | Bond Future | 3623      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R209 On 01-February-24 |        |              | Bond Future | 11.43     | 69.1051                       | 68.5869   | 69.1051                         | 0.00          |
| 10/02/2023 | R209 On 01-February-24 | 12.12  | Call         | Bond Future | 6203      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | R209 On 01-February-24 | 12.13  | Call         | Bond Future | 6232      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | R209 On 01-February-24 | 12.14  | Call         | Bond Future | 6262      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | R209 On 01-February-24 | 12.14  | Put          | Bond Future | 2932      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R209 On 01-February-24 | 12.13  | Put          | Bond Future | 2948      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R209 On 01-February-24 | 12.12  | Put          | Bond Future | 2964      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R209 On 02-May-24      |        |              | Bond Future | 11.57     | 67.2390                       | 66.7198   | 67.2390                         | 0.00          |
| 10/02/2023 | R209 On 02-May-24      | 11.19  | Call         | Bond Future | 3495      | 4                             | 3         | 4                               | 0.00          |
| 10/02/2023 | R209 On 02-May-24      | 11.17  | Call         | Bond Future | 3450      | 4                             | 3         | 4                               | 0.00          |
| 10/02/2023 | R209 On 02-May-24      | 11.18  | Call         | Bond Future | 3472      | 4                             | 3         | 4                               | 0.00          |
| 10/02/2023 | R209 On 02-May-24      | 11.18  | Put          | Bond Future | 5359      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | R209 On 02-May-24      | 11.17  | Put          | Bond Future | 5386      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | R209 On 02-May-24      | 11.19  | Put          | Bond Future | 5331      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | R210 On 04-May-23      |        |              | Bond Future | 224.09    | 224.1525                      | 224.0920  | 224.1525                        | 386.00        |
| 10/02/2023 | R210 On 03-August-23   |        |              | Bond Future | 228.55    | 228.6173                      | 228.5476  | 228.6173                        | 300.00        |
| 10/02/2023 | R210 On 02-November-23 |        |              | Bond Future | 229.93    | 230.0084                      | 229.9253  | 230.0084                        | 0.00          |
| 10/02/2023 | R210 On 01-February-24 |        |              | Bond Future | 234.50    | 234.5730                      | 234.4974  | 234.5730                        | 0.00          |
| 10/02/2023 | R210 On 02-May-24      |        |              | Bond Future | 235.71    | 235.7629                      | 235.7143  | 235.7629                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | R213 On 04-May-23      |        |              | Bond Future | 10.36     | 84.1964                       | 83.6359   | 84.1964                         | 34,144.00     |
| 10/02/2023 | R213 On 04-May-23      | 10.73  | Call         | Bond Future | 2818      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R213 On 04-May-23      | 10.74  | Call         | Bond Future | 2849      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R213 On 04-May-23      | 10.75  | Call         | Bond Future | 2880      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R213 On 04-May-23      | 10.75  | Put          | Bond Future | 1068      | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | R213 On 04-May-23      | 10.74  | Put          | Bond Future | 1083      | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | R213 On 04-May-23      | 10.73  | Put          | Bond Future | 1097      | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | R213 On 03-August-23   |        |              | Bond Future | 10.46     | 85.8533                       | 85.2787   | 85.8533                         | 0.00          |
| 10/02/2023 | R213 On 03-August-23   | 11.61  | Call         | Bond Future | 5975      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | R213 On 03-August-23   | 11.62  | Call         | Bond Future | 6009      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | R213 On 03-August-23   | 11.63  | Call         | Bond Future | 6042      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | R213 On 03-August-23   | 11.62  | Put          | Bond Future | 945       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | R213 On 03-August-23   | 11.63  | Put          | Bond Future | 937       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | R213 On 03-August-23   | 11.61  | Put          | Bond Future | 954       | 1                             | 1         | 1                               | 0.00          |
| 10/02/2023 | R213 On 02-November-23 |        |              | Bond Future | 10.58     | 83.9902                       | 83.3999   | 83.9902                         | 1,469.00      |
| 10/02/2023 | R213 On 02-November-23 | 11.11  | Call         | Bond Future | 4367      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | R213 On 02-November-23 | 11.12  | Call         | Bond Future | 4395      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | R213 On 02-November-23 | 11.13  | Call         | Bond Future | 4423      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | R213 On 02-November-23 | 11.13  | Put          | Bond Future | 2016      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R213 On 02-November-23 | 11.12  | Put          | Bond Future | 2030      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R213 On 02-November-23 | 11.11  | Put          | Bond Future | 2045      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R213 On 01-February-24 |        |              | Bond Future | 10.70     | 85.6378                       | 85.0391   | 85.6378                         | 0.00          |
| 10/02/2023 | R213 On 01-February-24 | 11.72  | Call         | Bond Future | 6017      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | R213 On 01-February-24 | 11.70  | Call         | Bond Future | 5958      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | R213 On 01-February-24 | 11.71  | Call         | Bond Future | 5988      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | R213 On 01-February-24 | 11.71  | Put          | Bond Future | 1800      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R213 On 01-February-24 | 11.70  | Put          | Bond Future | 1811      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R213 On 01-February-24 | 11.72  | Put          | Bond Future | 1789      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R213 On 02-May-24      |        |              | Bond Future | 10.85     | 83.6782                       | 83.0791   | 83.6782                         | 0.00          |
| 10/02/2023 | R213 On 02-May-24      | 10.28  | Call         | Bond Future | 2342      | 3                             | 2         | 3                               | 0.00          |
| 10/02/2023 | R213 On 02-May-24      | 10.29  | Call         | Bond Future | 2360      | 3                             | 2         | 3                               | 0.00          |
| 10/02/2023 | R213 On 02-May-24      | 10.30  | Call         | Bond Future | 2378      | 3                             | 2         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | R213 On 02-May-24      | 10.30  | Put          | Bond Future | 4707      | 4                             | 5         | 4                               | 0.00          |
| 10/02/2023 | R213 On 02-May-24      | 10.29  | Put          | Bond Future | 4732      | 4                             | 5         | 4                               | 0.00          |
| 10/02/2023 | R213 On 02-May-24      | 10.28  | Put          | Bond Future | 4756      | 4                             | 5         | 4                               | 0.00          |
| 10/02/2023 | R214 On 04-May-23      |        |              | Bond Future | 11.38     | 64.6948                       | 64.3009   | 64.6948                         | 22,902.00     |
| 10/02/2023 | R214 On 04-May-23      | 11.38  | Call         | Bond Future | 2246      | 3                             | 2         | 3                               | 0.00          |
| 10/02/2023 | R214 On 04-May-23      | 11.36  | Call         | Bond Future | 2190      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R214 On 04-May-23      | 11.37  | Call         | Bond Future | 2218      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R214 On 04-May-23      | 11.37  | Put          | Bond Future | 2276      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R214 On 04-May-23      | 11.36  | Put          | Bond Future | 2302      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R214 On 04-May-23      | 11.38  | Put          | Bond Future | 2251      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R214 On 03-August-23   |        |              | Bond Future | 11.48     | 65.9679                       | 65.5639   | 65.9679                         | 2,980.00      |
| 10/02/2023 | R214 On 03-August-23   | 12.16  | Call         | Bond Future | 5397      | 6                             | 5         | 6                               | 0.00          |
| 10/02/2023 | R214 On 03-August-23   | 12.14  | Call         | Bond Future | 5331      | 6                             | 5         | 6                               | 0.00          |
| 10/02/2023 | R214 On 03-August-23   | 12.15  | Call         | Bond Future | 5364      | 6                             | 5         | 6                               | 0.00          |
| 10/02/2023 | R214 On 03-August-23   | 12.15  | Put          | Bond Future | 1990      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R214 On 03-August-23   | 12.14  | Put          | Bond Future | 2005      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R214 On 03-August-23   | 12.16  | Put          | Bond Future | 1975      | 2                             | 2         | 2                               | 0.00          |
| 10/02/2023 | R214 On 02-November-23 |        |              | Bond Future | 11.59     | 63.9674                       | 63.5520   | 63.9674                         | 0.00          |
| 10/02/2023 | R214 On 02-November-23 | 11.45  | Call         | Bond Future | 3584      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R214 On 02-November-23 | 11.47  | Call         | Bond Future | 3636      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R214 On 02-November-23 | 11.46  | Call         | Bond Future | 3610      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R214 On 02-November-23 | 11.46  | Put          | Bond Future | 4263      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R214 On 02-November-23 | 11.45  | Put          | Bond Future | 4290      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R214 On 02-November-23 | 11.47  | Put          | Bond Future | 4237      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R214 On 01-February-24 |        |              | Bond Future | 11.70     | 65.2220                       | 64.8009   | 65.2220                         | 0.00          |
| 10/02/2023 | R214 On 01-February-24 | 12.14  | Call         | Bond Future | 5846      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | R214 On 01-February-24 | 12.15  | Call         | Bond Future | 5876      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | R214 On 01-February-24 | 12.16  | Call         | Bond Future | 5905      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | R214 On 01-February-24 | 12.16  | Put          | Bond Future | 3614      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R214 On 01-February-24 | 12.15  | Put          | Bond Future | 3633      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R214 On 01-February-24 | 12.14  | Put          | Bond Future | 3652      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R214 On 02-May-24      |        |              | Bond Future | 11.82     | 63.1358                       | 62.7151   | 63.1358                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | R214 On 02-May-24      | 11.48  | Call         | Bond Future | 3872      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R214 On 02-May-24      | 11.46  | Call         | Bond Future | 3825      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R214 On 02-May-24      | 11.47  | Call         | Bond Future | 3848      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R214 On 02-May-24      | 11.47  | Put          | Bond Future | 5637      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | R214 On 02-May-24      | 11.46  | Put          | Bond Future | 5666      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | R214 On 02-May-24      | 11.48  | Put          | Bond Future | 5609      | 6                             | 6         | 6                               | 0.00          |
| 10/02/2023 | R248 On 04-May-23      |        |              | Bond Future | 11.44     | 80.1317                       | 79.6407   | 80.1317                         | 235,200.00    |
| 10/02/2023 | R248 On 04-May-23      | 11.34  | Call         | Bond Future | 2517      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R248 On 04-May-23      | 11.33  | Call         | Bond Future | 2484      | 3                             | 2         | 3                               | 0.00          |
| 10/02/2023 | R248 On 04-May-23      | 10.40  | Call         | Bond Future | 465       | 1                             | 0         | 1                               | 1,500.00      |
| 10/02/2023 | R248 On 04-May-23      | 11.10  | Call         | Bond Future | 1791      | 2                             | 2         | 2                               | 1,500.00      |
| 10/02/2023 | R248 On 04-May-23      | 11.35  | Call         | Bond Future | 2550      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R248 On 04-May-23      | 11.35  | Put          | Bond Future | 3118      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R248 On 04-May-23      | 10.40  | Put          | Bond Future | 7880      | 8                             | 8         | 8                               | 0.00          |
| 10/02/2023 | R248 On 04-May-23      | 11.33  | Put          | Bond Future | 3187      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R248 On 04-May-23      | 11.34  | Put          | Bond Future | 3153      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R248 On 04-May-23      | 11.10  | Put          | Bond Future | 4067      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R248 On 03-August-23   |        |              | Bond Future | 11.54     | 81.6710                       | 81.1674   | 81.6710                         | 0.00          |
| 10/02/2023 | R248 On 03-August-23   | 12.10  | Call         | Bond Future | 6255      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | R248 On 03-August-23   | 12.09  | Call         | Bond Future | 6216      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | R248 On 03-August-23   | 12.11  | Call         | Bond Future | 6295      | 7                             | 6         | 7                               | 0.00          |
| 10/02/2023 | R248 On 03-August-23   | 12.11  | Put          | Bond Future | 2741      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R248 On 03-August-23   | 12.10  | Put          | Bond Future | 2761      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R248 On 03-August-23   | 12.09  | Put          | Bond Future | 2782      | 3                             | 3         | 3                               | 0.00          |
| 10/02/2023 | R248 On 02-November-23 |        |              | Bond Future | 11.65     | 78.8571                       | 78.3393   | 78.8571                         | 0.00          |
| 10/02/2023 | R248 On 02-November-23 | 11.49  | Call         | Bond Future | 4455      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | R248 On 02-November-23 | 11.48  | Call         | Bond Future | 4423      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | R248 On 02-November-23 | 11.47  | Call         | Bond Future | 4391      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | R248 On 02-November-23 | 11.49  | Put          | Bond Future | 5461      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | R248 On 02-November-23 | 11.47  | Put          | Bond Future | 5528      | 5                             | 6         | 5                               | 0.00          |
| 10/02/2023 | R248 On 02-November-23 | 11.48  | Put          | Bond Future | 5494      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | R248 On 01-February-24 |        |              | Bond Future | 11.75     | 80.4405                       | 79.9157   | 80.4405                         | 13,000.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2023 | R248 On 01-February-24 | 12.16  | Call         | Bond Future | 6864      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | R248 On 01-February-24 | 12.15  | Call         | Bond Future | 6828      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | R248 On 01-February-24 | 12.14  | Call         | Bond Future | 6793      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | R248 On 01-February-24 | 12.14  | Put          | Bond Future | 4421      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R248 On 01-February-24 | 12.15  | Put          | Bond Future | 4397      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R248 On 01-February-24 | 12.16  | Put          | Bond Future | 4373      | 4                             | 4         | 4                               | 0.00          |
| 10/02/2023 | R248 On 02-May-24      |        |              | Bond Future | 11.88     | 77.4770                       | 76.9524   | 77.4770                         | 0.00          |
| 10/02/2023 | R248 On 02-May-24      | 11.48  | Call         | Bond Future | 4552      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | R248 On 02-May-24      | 11.47  | Call         | Bond Future | 4523      | 5                             | 5         | 5                               | 0.00          |
| 10/02/2023 | R248 On 02-May-24      | 11.46  | Call         | Bond Future | 4494      | 5                             | 4         | 5                               | 0.00          |
| 10/02/2023 | R248 On 02-May-24      | 11.48  | Put          | Bond Future | 7089      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | R248 On 02-May-24      | 11.46  | Put          | Bond Future | 7162      | 7                             | 7         | 7                               | 0.00          |
| 10/02/2023 | R248 On 02-May-24      | 11.47  | Put          | Bond Future | 7125      | 7                             | 7         | 7                               | 0.00          |