



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 MONTHLY STATISTICS REPORT

For December 2022

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | 2025 On 02-February-23 |        |              | Bond Future        | 165.54    | 165.7759                      | 165.5405  | 165.7759                        | 6,260.00      |
| 08/12/2022 | 2025 On 04-May-23      |        |              | Bond Future        | 168.83    | 169.0711                      | 168.8300  | 169.0711                        | 0.00          |
| 08/12/2022 | 2025 On 03-August-23   |        |              | Bond Future        | 170.59    | 170.8389                      | 170.5928  | 170.8389                        | 0.00          |
| 08/12/2022 | 2025 On 02-November-23 |        |              | Bond Future        | 174.22    | 174.4725                      | 174.2208  | 174.4725                        | 0.00          |
| 08/12/2022 | 2025 On 01-February-24 |        |              | Bond Future        | 175.98    | 176.2303                      | 175.9751  | 176.2303                        | 0.00          |
| 08/12/2022 | 2029 On 02-February-23 |        |              | Bond Future        | 117.51    | 117.3480                      | 117.5121  | 117.3480                        | 1,496.00      |
| 08/12/2022 | 2029 On 04-May-23      |        |              | Bond Future        | 118.55    | 118.3852                      | 118.5521  | 118.3852                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | 2029 On 03-August-23   |        |              | Bond Future | 121.02    | 120.8464                      | 121.0163  | 120.8464                        | 0.00          |
| 08/12/2022 | 2029 On 02-November-23 |        |              | Bond Future | 122.26    | 122.0856                      | 122.2594  | 122.0856                        | 0.00          |
| 08/12/2022 | 2029 On 01-February-24 |        |              | Bond Future | 124.74    | 124.5666                      | 124.7443  | 124.5666                        | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 |        |              | Bond Future | 10.48     | 87.6583                       | 10.4812   | 87.6583                         | 95,078.00     |
| 08/12/2022 | 2030 On 02-February-23 | 8.81   | Call         | Bond Future | 5         | 0                             | 5         | 0                               | 102.00        |
| 08/12/2022 | 2030 On 02-February-23 | 9.08   | Call         | Bond Future | 18        | 0                             | 18        | 0                               | 388.00        |
| 08/12/2022 | 2030 On 02-February-23 | 11.55  | Call         | Bond Future | 4874      | 5                             | 4874      | 5                               | 5,000.00      |
| 08/12/2022 | 2030 On 02-February-23 | 11.12  | Call         | Bond Future | 3302      | 3                             | 3302      | 3                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 11.16  | Call         | Bond Future | 3442      | 3                             | 3442      | 3                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 10.01  | Call         | Bond Future | 455       | 0                             | 455       | 0                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 9.83   | Call         | Bond Future | 259       | 0                             | 259       | 0                               | 388.00        |
| 08/12/2022 | 2030 On 02-February-23 | 9.94   | Call         | Bond Future | 370       | 0                             | 370       | 0                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 9.79   | Call         | Bond Future | 225       | 0                             | 225       | 0                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 9.04   | Call         | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 11.35  | Call         | Bond Future | 4128      | 4                             | 4128      | 4                               | 5,000.00      |
| 08/12/2022 | 2030 On 02-February-23 | 9.99   | Call         | Bond Future | 429       | 0                             | 429       | 0                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 10.00  | Call         | Bond Future | 442       | 0                             | 442       | 0                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 9.80   | Call         | Bond Future | 233       | 0                             | 233       | 0                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 9.20   | Call         | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 9.66   | Call         | Bond Future | 147       | 0                             | 147       | 0                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 9.66   | Put          | Bond Future | 3929      | 4                             | 3929      | 4                               | 102.00        |
| 08/12/2022 | 2030 On 02-February-23 | 9.20   | Put          | Bond Future | 6018      | 6                             | 6018      | 6                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 9.94   | Put          | Bond Future | 2839      | 3                             | 2839      | 3                               | 102.00        |
| 08/12/2022 | 2030 On 02-February-23 | 10.01  | Put          | Bond Future | 2600      | 3                             | 2600      | 3                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 11.35  | Put          | Bond Future | 340       | 0                             | 340       | 0                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 9.04   | Put          | Bond Future | 6788      | 7                             | 6788      | 7                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 9.08   | Put          | Bond Future | 6594      | 7                             | 6594      | 7                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 11.16  | Put          | Bond Future | 465       | 1                             | 465       | 1                               | 388.00        |
| 08/12/2022 | 2030 On 02-February-23 | 8.81   | Put          | Bond Future | 7919      | 8                             | 7919      | 8                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 9.79   | Put          | Bond Future | 3394      | 4                             | 3394      | 4                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 9.83   | Put          | Bond Future | 3241      | 4                             | 3241      | 4                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 9.80   | Put          | Bond Future | 3355      | 4                             | 3355      | 4                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 9.99   | Put          | Bond Future | 2667      | 3                             | 2667      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | 2030 On 02-February-23 | 10.00  | Put          | Bond Future | 2633      | 3                             | 2633      | 3                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 11.12  | Put          | Bond Future | 496       | 1                             | 496       | 1                               | 0.00          |
| 08/12/2022 | 2030 On 02-February-23 | 11.55  | Put          | Bond Future | 244       | 0                             | 244       | 0                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      |        |              | Bond Future | 10.61     | 89.3803                       | 10.6098   | 89.3803                         | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 12.57  | Call         | Bond Future | 8468      | 8                             | 8468      | 8                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 11.62  | Call         | Bond Future | 5300      | 5                             | 5300      | 5                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 12.04  | Call         | Bond Future | 6666      | 6                             | 6666      | 6                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 12.50  | Call         | Bond Future | 8227      | 8                             | 8227      | 8                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 10.54  | Call         | Bond Future | 2344      | 2                             | 2344      | 2                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 9.58   | Call         | Bond Future | 854       | 1                             | 854       | 1                               | 150.00        |
| 08/12/2022 | 2030 On 04-May-23      | 10.65  | Call         | Bond Future | 2593      | 2                             | 2593      | 2                               | 350.00        |
| 08/12/2022 | 2030 On 04-May-23      | 11.34  | Call         | Bond Future | 4440      | 4                             | 4440      | 4                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 10.42  | Call         | Bond Future | 2091      | 2                             | 2091      | 2                               | 479.00        |
| 08/12/2022 | 2030 On 04-May-23      | 10.52  | Call         | Bond Future | 2300      | 2                             | 2300      | 2                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 10.53  | Call         | Bond Future | 2322      | 2                             | 2322      | 2                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 9.67   | Call         | Bond Future | 940       | 1                             | 940       | 1                               | 479.00        |
| 08/12/2022 | 2030 On 04-May-23      | 9.78   | Call         | Bond Future | 1058      | 1                             | 1058      | 1                               | 388.00        |
| 08/12/2022 | 2030 On 04-May-23      | 10.00  | Call         | Bond Future | 1359      | 1                             | 1359      | 1                               | 1,080.00      |
| 08/12/2022 | 2030 On 04-May-23      | 9.03   | Call         | Bond Future | 462       | 0                             | 462       | 0                               | 388.00        |
| 08/12/2022 | 2030 On 04-May-23      | 9.03   | Put          | Bond Future | 7685      | 8                             | 7685      | 8                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 9.58   | Put          | Bond Future | 5481      | 6                             | 5481      | 6                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 10.00  | Put          | Bond Future | 4062      | 4                             | 4062      | 4                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 9.78   | Put          | Bond Future | 4763      | 5                             | 4763      | 5                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 9.67   | Put          | Bond Future | 5150      | 5                             | 5150      | 5                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 10.53  | Put          | Bond Future | 2670      | 3                             | 2670      | 3                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 10.52  | Put          | Bond Future | 2692      | 3                             | 2692      | 3                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 10.42  | Put          | Bond Future | 2922      | 3                             | 2922      | 3                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 11.34  | Put          | Bond Future | 1336      | 1                             | 1336      | 1                               | 150.00        |
| 08/12/2022 | 2030 On 04-May-23      | 10.65  | Put          | Bond Future | 2418      | 3                             | 2418      | 3                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 10.54  | Put          | Bond Future | 2648      | 3                             | 2648      | 3                               | 0.00          |
| 08/12/2022 | 2030 On 04-May-23      | 12.50  | Put          | Bond Future | 473       | 1                             | 473       | 1                               | 479.00        |
| 08/12/2022 | 2030 On 04-May-23      | 12.04  | Put          | Bond Future | 716       | 1                             | 716       | 1                               | 1,080.00      |
| 08/12/2022 | 2030 On 04-May-23      | 11.62  | Put          | Bond Future | 1043      | 1                             | 1043      | 1                               | 388.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | 2030 On 04-May-23      | 12.57  | Put          | Bond Future | 444       | 1                             | 444       | 1                               | 350.00        |
| 08/12/2022 | 2030 On 03-August-23   |        |              | Bond Future | 10.73     | 87.2109                       | 10.7312   | 87.2109                         | 0.00          |
| 08/12/2022 | 2030 On 03-August-23   | 12.59  | Call         | Bond Future | 8285      | 8                             | 8285      | 8                               | 0.00          |
| 08/12/2022 | 2030 On 03-August-23   | 11.36  | Call         | Bond Future | 4595      | 4                             | 4595      | 4                               | 0.00          |
| 08/12/2022 | 2030 On 03-August-23   | 12.89  | Call         | Bond Future | 9246      | 9                             | 9246      | 9                               | 0.00          |
| 08/12/2022 | 2030 On 03-August-23   | 11.34  | Call         | Bond Future | 4540      | 4                             | 4540      | 4                               | 0.00          |
| 08/12/2022 | 2030 On 03-August-23   | 10.40  | Call         | Bond Future | 2356      | 2                             | 2356      | 2                               | 1,012.00      |
| 08/12/2022 | 2030 On 03-August-23   | 10.65  | Call         | Bond Future | 2855      | 3                             | 2855      | 3                               | 350.00        |
| 08/12/2022 | 2030 On 03-August-23   | 11.35  | Call         | Bond Future | 4568      | 4                             | 4568      | 4                               | 0.00          |
| 08/12/2022 | 2030 On 03-August-23   | 11.36  | Put          | Bond Future | 1995      | 2                             | 1995      | 2                               | 0.00          |
| 08/12/2022 | 2030 On 03-August-23   | 10.65  | Put          | Bond Future | 3198      | 3                             | 3198      | 3                               | 0.00          |
| 08/12/2022 | 2030 On 03-August-23   | 11.34  | Put          | Bond Future | 2022      | 2                             | 2022      | 2                               | 0.00          |
| 08/12/2022 | 2030 On 03-August-23   | 12.89  | Put          | Bond Future | 719       | 1                             | 719       | 1                               | 350.00        |
| 08/12/2022 | 2030 On 03-August-23   | 10.40  | Put          | Bond Future | 3765      | 4                             | 3765      | 4                               | 0.00          |
| 08/12/2022 | 2030 On 03-August-23   | 12.59  | Put          | Bond Future | 877       | 1                             | 877       | 1                               | 1,012.00      |
| 08/12/2022 | 2030 On 03-August-23   | 11.35  | Put          | Bond Future | 2009      | 2                             | 2009      | 2                               | 0.00          |
| 08/12/2022 | 2030 On 02-November-23 |        |              | Bond Future | 10.84     | 89.0479                       | 10.8407   | 89.0479                         | 0.00          |
| 08/12/2022 | 2030 On 02-November-23 | 10.82  | Call         | Bond Future | 3107      | 3                             | 3107      | 3                               | 0.00          |
| 08/12/2022 | 2030 On 02-November-23 | 10.80  | Call         | Bond Future | 3064      | 3                             | 3064      | 3                               | 0.00          |
| 08/12/2022 | 2030 On 02-November-23 | 10.81  | Call         | Bond Future | 3085      | 3                             | 3085      | 3                               | 0.00          |
| 08/12/2022 | 2030 On 02-November-23 | 10.81  | Put          | Bond Future | 3211      | 3                             | 3211      | 3                               | 0.00          |
| 08/12/2022 | 2030 On 02-November-23 | 10.80  | Put          | Bond Future | 3230      | 3                             | 3230      | 3                               | 0.00          |
| 08/12/2022 | 2030 On 02-November-23 | 10.82  | Put          | Bond Future | 3192      | 3                             | 3192      | 3                               | 0.00          |
| 08/12/2022 | 2030 On 01-February-24 |        |              | Bond Future | 10.98     | 86.8314                       | 10.9843   | 86.8314                         | 0.00          |
| 08/12/2022 | 2030 On 01-February-24 | 11.36  | Call         | Bond Future | 4188      | 4                             | 4188      | 4                               | 0.00          |
| 08/12/2022 | 2030 On 01-February-24 | 11.35  | Call         | Bond Future | 4164      | 4                             | 4164      | 4                               | 0.00          |
| 08/12/2022 | 2030 On 01-February-24 | 11.37  | Call         | Bond Future | 4211      | 4                             | 4211      | 4                               | 0.00          |
| 08/12/2022 | 2030 On 01-February-24 | 11.37  | Put          | Bond Future | 2706      | 3                             | 2706      | 3                               | 0.00          |
| 08/12/2022 | 2030 On 01-February-24 | 11.35  | Put          | Bond Future | 2735      | 3                             | 2735      | 3                               | 0.00          |
| 08/12/2022 | 2030 On 01-February-24 | 11.36  | Put          | Bond Future | 2721      | 3                             | 2721      | 3                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 |        |              | Bond Future | 11.04     | 86.6955                       | 11.0390   | 86.6955                         | 111,927.00    |
| 08/12/2022 | 2032 On 02-February-23 | 9.31   | Call         | Bond Future | 5         | 0                             | 5         | 0                               | 454.00        |
| 08/12/2022 | 2032 On 02-February-23 | 12.75  | Call         | Bond Future | 8205      | 8                             | 8205      | 8                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | 2032 On 02-February-23 | 11.84  | Call         | Bond Future | 4416      | 4                             | 4416      | 4                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 | 10.38  | Call         | Bond Future | 337       | 0                             | 337       | 0                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 | 10.39  | Call         | Bond Future | 348       | 0                             | 348       | 0                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 | 10.16  | Call         | Bond Future | 162       | 0                             | 162       | 0                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 | 10.30  | Call         | Bond Future | 258       | 0                             | 258       | 0                               | 8,000.00      |
| 08/12/2022 | 2032 On 02-February-23 | 9.47   | Call         | Bond Future | 10        | 0                             | 10        | 0                               | 500.00        |
| 08/12/2022 | 2032 On 02-February-23 | 9.92   | Call         | Bond Future | 70        | 0                             | 70        | 0                               | 750.00        |
| 08/12/2022 | 2032 On 02-February-23 | 11.50  | Call         | Bond Future | 3117      | 3                             | 3117      | 3                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 | 11.69  | Call         | Bond Future | 3828      | 4                             | 3828      | 4                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 | 10.50  | Call         | Bond Future | 486       | 0                             | 486       | 0                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 | 10.67  | Call         | Bond Future | 759       | 1                             | 759       | 1                               | 750.00        |
| 08/12/2022 | 2032 On 02-February-23 | 11.45  | Call         | Bond Future | 2937      | 3                             | 2937      | 3                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 | 10.40  | Call         | Bond Future | 360       | 0                             | 360       | 0                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 | 10.22  | Call         | Bond Future | 196       | 0                             | 196       | 0                               | 500.00        |
| 08/12/2022 | 2032 On 02-February-23 | 10.22  | Put          | Bond Future | 4477      | 5                             | 4477      | 5                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 | 10.40  | Put          | Bond Future | 3675      | 4                             | 3675      | 4                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 | 11.45  | Put          | Bond Future | 893       | 1                             | 893       | 1                               | 8,000.00      |
| 08/12/2022 | 2032 On 02-February-23 | 10.67  | Put          | Bond Future | 2653      | 3                             | 2653      | 3                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 | 10.50  | Put          | Bond Future | 3271      | 4                             | 3271      | 4                               | 454.00        |
| 08/12/2022 | 2032 On 02-February-23 | 11.69  | Put          | Bond Future | 620       | 1                             | 620       | 1                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 | 11.50  | Put          | Bond Future | 828       | 1                             | 828       | 1                               | 8,000.00      |
| 08/12/2022 | 2032 On 02-February-23 | 9.92   | Put          | Bond Future | 5990      | 6                             | 5990      | 6                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 | 9.47   | Put          | Bond Future | 8465      | 9                             | 8465      | 9                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 | 10.30  | Put          | Bond Future | 4108      | 4                             | 4108      | 4                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 | 10.16  | Put          | Bond Future | 4767      | 5                             | 4767      | 5                               | 454.00        |
| 08/12/2022 | 2032 On 02-February-23 | 10.39  | Put          | Bond Future | 3717      | 4                             | 3717      | 4                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 | 10.38  | Put          | Bond Future | 3759      | 4                             | 3759      | 4                               | 0.00          |
| 08/12/2022 | 2032 On 02-February-23 | 11.84  | Put          | Bond Future | 491       | 1                             | 491       | 1                               | 500.00        |
| 08/12/2022 | 2032 On 02-February-23 | 12.75  | Put          | Bond Future | 113       | 0                             | 113       | 0                               | 750.00        |
| 08/12/2022 | 2032 On 02-February-23 | 9.31   | Put          | Bond Future | 9383      | 10                            | 9383      | 10                              | 0.00          |
| 08/12/2022 | 2032 On 04-May-23      |        |              | Bond Future | 11.17     | 84.2375                       | 11.1688   | 84.2375                         | 66,549.00     |
| 08/12/2022 | 2032 On 04-May-23      | 10.88  | Call         | Bond Future | 2312      | 2                             | 2312      | 2                               | 0.00          |
| 08/12/2022 | 2032 On 04-May-23      | 10.62  | Call         | Bond Future | 1776      | 2                             | 1776      | 2                               | 400.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | 2032 On 04-May-23      | 10.87  | Call         | Bond Future | 2290      | 2                             | 2290      | 2                               | 0.00          |
| 08/12/2022 | 2032 On 04-May-23      | 10.89  | Call         | Bond Future | 2335      | 2                             | 2335      | 2                               | 0.00          |
| 08/12/2022 | 2032 On 04-May-23      | 13.43  | Call         | Bond Future | 10695     | 10                            | 10695     | 10                              | 0.00          |
| 08/12/2022 | 2032 On 04-May-23      | 11.37  | Call         | Bond Future | 3566      | 3                             | 3566      | 3                               | 400.00        |
| 08/12/2022 | 2032 On 04-May-23      | 13.43  | Put          | Bond Future | 454       | 1                             | 454       | 1                               | 400.00        |
| 08/12/2022 | 2032 On 04-May-23      | 10.89  | Put          | Bond Future | 3726      | 4                             | 3726      | 4                               | 0.00          |
| 08/12/2022 | 2032 On 04-May-23      | 10.87  | Put          | Bond Future | 3782      | 4                             | 3782      | 4                               | 0.00          |
| 08/12/2022 | 2032 On 04-May-23      | 10.62  | Put          | Bond Future | 4545      | 5                             | 4545      | 5                               | 0.00          |
| 08/12/2022 | 2032 On 04-May-23      | 10.88  | Put          | Bond Future | 3754      | 4                             | 3754      | 4                               | 0.00          |
| 08/12/2022 | 2032 On 04-May-23      | 11.37  | Put          | Bond Future | 2581      | 3                             | 2581      | 3                               | 0.00          |
| 08/12/2022 | 2032 On 03-August-23   |        |              | Bond Future | 11.29     | 85.9704                       | 11.2881   | 85.9704                         | 2,600.00      |
| 08/12/2022 | 2032 On 03-August-23   | 11.75  | Call         | Bond Future | 4940      | 5                             | 4940      | 5                               | 0.00          |
| 08/12/2022 | 2032 On 03-August-23   | 11.76  | Call         | Bond Future | 4970      | 5                             | 4970      | 5                               | 0.00          |
| 08/12/2022 | 2032 On 03-August-23   | 11.77  | Call         | Bond Future | 4999      | 5                             | 4999      | 5                               | 0.00          |
| 08/12/2022 | 2032 On 03-August-23   | 11.90  | Call         | Bond Future | 5389      | 5                             | 5389      | 5                               | 5,000.00      |
| 08/12/2022 | 2032 On 03-August-23   | 11.90  | Put          | Bond Future | 2505      | 3                             | 2505      | 3                               | 0.00          |
| 08/12/2022 | 2032 On 03-August-23   | 11.77  | Put          | Bond Future | 2717      | 3                             | 2717      | 3                               | 0.00          |
| 08/12/2022 | 2032 On 03-August-23   | 11.76  | Put          | Bond Future | 2734      | 3                             | 2734      | 3                               | 0.00          |
| 08/12/2022 | 2032 On 03-August-23   | 11.75  | Put          | Bond Future | 2751      | 3                             | 2751      | 3                               | 0.00          |
| 08/12/2022 | 2032 On 02-November-23 |        |              | Bond Future | 11.41     | 83.6195                       | 11.4067   | 83.6195                         | 0.00          |
| 08/12/2022 | 2032 On 02-November-23 | 11.23  | Call         | Bond Future | 3346      | 3                             | 3346      | 3                               | 0.00          |
| 08/12/2022 | 2032 On 02-November-23 | 11.22  | Call         | Bond Future | 3322      | 3                             | 3322      | 3                               | 0.00          |
| 08/12/2022 | 2032 On 02-November-23 | 11.24  | Call         | Bond Future | 3369      | 3                             | 3369      | 3                               | 0.00          |
| 08/12/2022 | 2032 On 02-November-23 | 11.24  | Put          | Bond Future | 4159      | 4                             | 4159      | 4                               | 0.00          |
| 08/12/2022 | 2032 On 02-November-23 | 11.22  | Put          | Bond Future | 4208      | 4                             | 4208      | 4                               | 0.00          |
| 08/12/2022 | 2032 On 02-November-23 | 11.23  | Put          | Bond Future | 4184      | 4                             | 4184      | 4                               | 0.00          |
| 08/12/2022 | 2032 On 01-February-24 |        |              | Bond Future | 11.55     | 85.2982                       | 11.5504   | 85.2982                         | 0.00          |
| 08/12/2022 | 2032 On 01-February-24 | 11.85  | Call         | Bond Future | 4780      | 5                             | 4780      | 5                               | 0.00          |
| 08/12/2022 | 2032 On 01-February-24 | 11.84  | Call         | Bond Future | 4753      | 4                             | 4753      | 4                               | 0.00          |
| 08/12/2022 | 2032 On 01-February-24 | 11.83  | Call         | Bond Future | 4726      | 4                             | 4726      | 4                               | 0.00          |
| 08/12/2022 | 2032 On 01-February-24 | 11.83  | Put          | Bond Future | 3455      | 4                             | 3455      | 4                               | 0.00          |
| 08/12/2022 | 2032 On 01-February-24 | 11.84  | Put          | Bond Future | 3437      | 4                             | 3437      | 4                               | 0.00          |
| 08/12/2022 | 2032 On 01-February-24 | 11.85  | Put          | Bond Future | 3419      | 4                             | 3419      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | 2033 On 02-February-23 |        |              | Bond Future | 111.94    | 112.2969                      | 111.9433  | 112.2969                        | 7,312.00      |
| 08/12/2022 | 2033 On 04-May-23      |        |              | Bond Future | 112.78    | 113.1430                      | 112.7818  | 113.1430                        | 0.00          |
| 08/12/2022 | 2033 On 03-August-23   |        |              | Bond Future | 115.13    | 115.4950                      | 115.1259  | 115.4950                        | 0.00          |
| 08/12/2022 | 2033 On 02-November-23 |        |              | Bond Future | 116.15    | 116.5293                      | 116.1528  | 116.5293                        | 0.00          |
| 08/12/2022 | 2033 On 01-February-24 |        |              | Bond Future | 118.51    | 118.8976                      | 118.5136  | 118.8976                        | 0.00          |
| 08/12/2022 | 2037 On 02-February-23 |        |              | Bond Future | 11.65     | 78.5175                       | 11.6502   | 78.5175                         | 133,747.00    |
| 08/12/2022 | 2037 On 02-February-23 | 11.05  | Call         | Bond Future | 714       | 1                             | 714       | 1                               | 0.00          |
| 08/12/2022 | 2037 On 02-February-23 | 11.10  | Call         | Bond Future | 793       | 1                             | 793       | 1                               | 577.00        |
| 08/12/2022 | 2037 On 02-February-23 | 11.03  | Call         | Bond Future | 683       | 1                             | 683       | 1                               | 0.00          |
| 08/12/2022 | 2037 On 02-February-23 | 11.04  | Call         | Bond Future | 698       | 1                             | 698       | 1                               | 0.00          |
| 08/12/2022 | 2037 On 02-February-23 | 11.97  | Call         | Bond Future | 3135      | 3                             | 3135      | 3                               | 0.00          |
| 08/12/2022 | 2037 On 02-February-23 | 11.04  | Put          | Bond Future | 4300      | 4                             | 4300      | 4                               | 0.00          |
| 08/12/2022 | 2037 On 02-February-23 | 11.03  | Put          | Bond Future | 4347      | 4                             | 4347      | 4                               | 0.00          |
| 08/12/2022 | 2037 On 02-February-23 | 11.10  | Put          | Bond Future | 4030      | 4                             | 4030      | 4                               | 0.00          |
| 08/12/2022 | 2037 On 02-February-23 | 11.97  | Put          | Bond Future | 1340      | 1                             | 1340      | 1                               | 577.00        |
| 08/12/2022 | 2037 On 02-February-23 | 11.05  | Put          | Bond Future | 4255      | 4                             | 4255      | 4                               | 0.00          |
| 08/12/2022 | 2037 On 04-May-23      |        |              | Bond Future | 11.78     | 80.0602                       | 11.7789   | 80.0602                         | 0.00          |
| 08/12/2022 | 2037 On 04-May-23      | 13.73  | Call         | Bond Future | 10703     | 11                            | 10703     | 11                              | 0.00          |
| 08/12/2022 | 2037 On 04-May-23      | 11.32  | Call         | Bond Future | 2341      | 2                             | 2341      | 2                               | 0.00          |
| 08/12/2022 | 2037 On 04-May-23      | 11.78  | Call         | Bond Future | 3581      | 4                             | 3581      | 4                               | 400.00        |
| 08/12/2022 | 2037 On 04-May-23      | 11.03  | Call         | Bond Future | 1715      | 2                             | 1715      | 2                               | 400.00        |
| 08/12/2022 | 2037 On 04-May-23      | 11.94  | Call         | Bond Future | 4072      | 4                             | 4072      | 4                               | 0.00          |
| 08/12/2022 | 2037 On 04-May-23      | 11.30  | Call         | Bond Future | 2293      | 2                             | 2293      | 2                               | 0.00          |
| 08/12/2022 | 2037 On 04-May-23      | 10.95  | Call         | Bond Future | 1563      | 2                             | 1563      | 2                               | 703.00        |
| 08/12/2022 | 2037 On 04-May-23      | 11.31  | Call         | Bond Future | 2317      | 2                             | 2317      | 2                               | 0.00          |
| 08/12/2022 | 2037 On 04-May-23      | 11.31  | Put          | Bond Future | 5012      | 5                             | 5012      | 5                               | 0.00          |
| 08/12/2022 | 2037 On 04-May-23      | 10.95  | Put          | Bond Future | 6422      | 7                             | 6422      | 7                               | 0.00          |
| 08/12/2022 | 2037 On 04-May-23      | 11.30  | Put          | Bond Future | 5048      | 5                             | 5048      | 5                               | 0.00          |
| 08/12/2022 | 2037 On 04-May-23      | 11.03  | Put          | Bond Future | 6085      | 6                             | 6085      | 6                               | 0.00          |
| 08/12/2022 | 2037 On 04-May-23      | 13.73  | Put          | Bond Future | 813       | 1                             | 813       | 1                               | 400.00        |
| 08/12/2022 | 2037 On 04-May-23      | 11.78  | Put          | Bond Future | 3575      | 4                             | 3575      | 4                               | 0.00          |
| 08/12/2022 | 2037 On 04-May-23      | 11.94  | Put          | Bond Future | 3177      | 3                             | 3177      | 3                               | 703.00        |
| 08/12/2022 | 2037 On 04-May-23      | 11.32  | Put          | Bond Future | 4977      | 5                             | 4977      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | 2037 On 03-August-23   |        |              | Bond Future | 11.90     | 77.4488                       | 11.9027   | 77.4488                         | 0.00          |
| 08/12/2022 | 2037 On 03-August-23   | 12.14  | Call         | Bond Future | 5089      | 5                             | 5089      | 5                               | 0.00          |
| 08/12/2022 | 2037 On 03-August-23   | 12.12  | Call         | Bond Future | 5027      | 5                             | 5027      | 5                               | 0.00          |
| 08/12/2022 | 2037 On 03-August-23   | 12.13  | Call         | Bond Future | 5058      | 5                             | 5058      | 5                               | 0.00          |
| 08/12/2022 | 2037 On 03-August-23   | 12.13  | Put          | Bond Future | 3822      | 4                             | 3822      | 4                               | 0.00          |
| 08/12/2022 | 2037 On 03-August-23   | 12.12  | Put          | Bond Future | 3845      | 4                             | 3845      | 4                               | 0.00          |
| 08/12/2022 | 2037 On 03-August-23   | 12.14  | Put          | Bond Future | 3800      | 4                             | 3800      | 4                               | 0.00          |
| 08/12/2022 | 2037 On 02-November-23 |        |              | Bond Future | 12.02     | 79.0806                       | 12.0159   | 79.0806                         | 0.00          |
| 08/12/2022 | 2037 On 02-November-23 | 11.55  | Call         | Bond Future | 3403      | 3                             | 3403      | 3                               | 0.00          |
| 08/12/2022 | 2037 On 02-November-23 | 11.56  | Call         | Bond Future | 3428      | 3                             | 3428      | 3                               | 0.00          |
| 08/12/2022 | 2037 On 02-November-23 | 11.57  | Call         | Bond Future | 3452      | 3                             | 3452      | 3                               | 0.00          |
| 08/12/2022 | 2037 On 02-November-23 | 11.55  | Put          | Bond Future | 5986      | 6                             | 5986      | 6                               | 0.00          |
| 08/12/2022 | 2037 On 02-November-23 | 11.56  | Put          | Bond Future | 5954      | 6                             | 5954      | 6                               | 0.00          |
| 08/12/2022 | 2037 On 02-November-23 | 11.57  | Put          | Bond Future | 5922      | 6                             | 5922      | 6                               | 0.00          |
| 08/12/2022 | 2037 On 01-February-24 |        |              | Bond Future | 12.15     | 76.4131                       | 12.1520   | 76.4131                         | 0.00          |
| 08/12/2022 | 2037 On 01-February-24 | 12.31  | Call         | Bond Future | 5352      | 5                             | 5352      | 5                               | 0.00          |
| 08/12/2022 | 2037 On 01-February-24 | 12.32  | Call         | Bond Future | 5381      | 5                             | 5381      | 5                               | 0.00          |
| 08/12/2022 | 2037 On 01-February-24 | 12.33  | Call         | Bond Future | 5410      | 5                             | 5410      | 5                               | 0.00          |
| 08/12/2022 | 2037 On 01-February-24 | 12.33  | Put          | Bond Future | 4474      | 5                             | 4474      | 5                               | 0.00          |
| 08/12/2022 | 2037 On 01-February-24 | 12.32  | Put          | Bond Future | 4497      | 5                             | 4497      | 5                               | 0.00          |
| 08/12/2022 | 2037 On 01-February-24 | 12.31  | Put          | Bond Future | 4520      | 5                             | 4520      | 5                               | 0.00          |
| 08/12/2022 | 2038 On 02-February-23 |        |              | Bond Future | 122.89    | 121.7838                      | 122.8936  | 121.7838                        | 4,193.00      |
| 08/12/2022 | 2038 On 04-May-23      |        |              | Bond Future | 125.34    | 124.2047                      | 125.3360  | 124.2047                        | 1,583.00      |
| 08/12/2022 | 2038 On 03-August-23   |        |              | Bond Future | 125.98    | 124.8218                      | 125.9766  | 124.8218                        | 0.00          |
| 08/12/2022 | 2038 On 02-November-23 |        |              | Bond Future | 128.66    | 127.4770                      | 128.6561  | 127.4770                        | 0.00          |
| 08/12/2022 | 2038 On 01-February-24 |        |              | Bond Future | 129.26    | 128.0555                      | 129.2604  | 128.0555                        | 0.00          |
| 08/12/2022 | 2040 On 02-February-23 |        |              | Bond Future | 11.71     | 80.1351                       | 11.7071   | 80.1351                         | 131,788.00    |
| 08/12/2022 | 2040 On 02-February-23 | 10.18  | Call         | Bond Future | 67        | 0                             | 67        | 0                               | 0.00          |
| 08/12/2022 | 2040 On 02-February-23 | 10.21  | Call         | Bond Future | 73        | 0                             | 73        | 0                               | 388.00        |
| 08/12/2022 | 2040 On 02-February-23 | 12.07  | Call         | Bond Future | 3565      | 3                             | 3565      | 3                               | 0.00          |
| 08/12/2022 | 2040 On 02-February-23 | 11.10  | Call         | Bond Future | 770       | 1                             | 770       | 1                               | 0.00          |
| 08/12/2022 | 2040 On 02-February-23 | 11.11  | Call         | Bond Future | 787       | 1                             | 787       | 1                               | 0.00          |
| 08/12/2022 | 2040 On 02-February-23 | 10.93  | Call         | Bond Future | 524       | 0                             | 524       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | 2040 On 02-February-23 | 12.24  | Call         | Bond Future | 4259      | 4                             | 4259      | 4                               | 0.00          |
| 08/12/2022 | 2040 On 02-February-23 | 12.27  | Call         | Bond Future | 4386      | 4                             | 4386      | 4                               | 0.00          |
| 08/12/2022 | 2040 On 02-February-23 | 11.12  | Call         | Bond Future | 804       | 1                             | 804       | 1                               | 0.00          |
| 08/12/2022 | 2040 On 02-February-23 | 11.19  | Call         | Bond Future | 928       | 1                             | 928       | 1                               | 563.00        |
| 08/12/2022 | 2040 On 02-February-23 | 10.96  | Call         | Bond Future | 563       | 1                             | 563       | 1                               | 388.00        |
| 08/12/2022 | 2040 On 02-February-23 | 10.96  | Put          | Bond Future | 5375      | 6                             | 5375      | 6                               | 0.00          |
| 08/12/2022 | 2040 On 02-February-23 | 11.19  | Put          | Bond Future | 4212      | 4                             | 4212      | 4                               | 0.00          |
| 08/12/2022 | 2040 On 02-February-23 | 12.07  | Put          | Bond Future | 1380      | 1                             | 1380      | 1                               | 563.00        |
| 08/12/2022 | 2040 On 02-February-23 | 11.12  | Put          | Bond Future | 4548      | 5                             | 4548      | 5                               | 0.00          |
| 08/12/2022 | 2040 On 02-February-23 | 12.27  | Put          | Bond Future | 1037      | 1                             | 1037      | 1                               | 388.00        |
| 08/12/2022 | 2040 On 02-February-23 | 12.24  | Put          | Bond Future | 1083      | 1                             | 1083      | 1                               | 0.00          |
| 08/12/2022 | 2040 On 02-February-23 | 11.11  | Put          | Bond Future | 4597      | 5                             | 4597      | 5                               | 0.00          |
| 08/12/2022 | 2040 On 02-February-23 | 11.10  | Put          | Bond Future | 4647      | 5                             | 4647      | 5                               | 0.00          |
| 08/12/2022 | 2040 On 02-February-23 | 10.21  | Put          | Bond Future | 10181     | 10                            | 10181     | 10                              | 0.00          |
| 08/12/2022 | 2040 On 02-February-23 | 10.93  | Put          | Bond Future | 5539      | 6                             | 5539      | 6                               | 0.00          |
| 08/12/2022 | 2040 On 02-February-23 | 10.18  | Put          | Bond Future | 10397     | 11                            | 10397     | 11                              | 0.00          |
| 08/12/2022 | 2040 On 04-May-23      |        |              | Bond Future | 11.83     | 81.7096                       | 11.8308   | 81.7096                         | 300.00        |
| 08/12/2022 | 2040 On 04-May-23      | 13.45  | Call         | Bond Future | 10019     | 10                            | 10019     | 10                              | 0.00          |
| 08/12/2022 | 2040 On 04-May-23      | 11.48  | Call         | Bond Future | 2769      | 3                             | 2769      | 3                               | 486.00        |
| 08/12/2022 | 2040 On 04-May-23      | 12.05  | Call         | Bond Future | 4537      | 4                             | 4537      | 4                               | 0.00          |
| 08/12/2022 | 2040 On 04-May-23      | 11.41  | Call         | Bond Future | 2586      | 2                             | 2586      | 2                               | 0.00          |
| 08/12/2022 | 2040 On 04-May-23      | 11.42  | Call         | Bond Future | 2612      | 3                             | 2612      | 3                               | 0.00          |
| 08/12/2022 | 2040 On 04-May-23      | 10.73  | Call         | Bond Future | 1215      | 1                             | 1215      | 1                               | 486.00        |
| 08/12/2022 | 2040 On 04-May-23      | 10.92  | Call         | Bond Future | 1512      | 1                             | 1512      | 1                               | 388.00        |
| 08/12/2022 | 2040 On 04-May-23      | 11.03  | Call         | Bond Future | 1712      | 2                             | 1712      | 2                               | 684.00        |
| 08/12/2022 | 2040 On 04-May-23      | 10.17  | Call         | Bond Future | 584       | 1                             | 584       | 1                               | 388.00        |
| 08/12/2022 | 2040 On 04-May-23      | 11.43  | Call         | Bond Future | 2638      | 3                             | 2638      | 3                               | 0.00          |
| 08/12/2022 | 2040 On 04-May-23      | 12.78  | Call         | Bond Future | 7280      | 7                             | 7280      | 7                               | 0.00          |
| 08/12/2022 | 2040 On 04-May-23      | 12.78  | Put          | Bond Future | 1853      | 2                             | 1853      | 2                               | 388.00        |
| 08/12/2022 | 2040 On 04-May-23      | 11.43  | Put          | Bond Future | 5120      | 5                             | 5120      | 5                               | 0.00          |
| 08/12/2022 | 2040 On 04-May-23      | 10.73  | Put          | Bond Future | 8330      | 9                             | 8330      | 9                               | 0.00          |
| 08/12/2022 | 2040 On 04-May-23      | 13.45  | Put          | Bond Future | 1107      | 1                             | 1107      | 1                               | 486.00        |
| 08/12/2022 | 2040 On 04-May-23      | 12.05  | Put          | Bond Future | 3229      | 3                             | 3229      | 3                               | 684.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | 2040 On 04-May-23      | 10.17  | Put          | Bond Future | 11702     | 12                            | 11702     | 12                              | 0.00          |
| 08/12/2022 | 2040 On 04-May-23      | 11.03  | Put          | Bond Future | 6793      | 7                             | 6793      | 7                               | 0.00          |
| 08/12/2022 | 2040 On 04-May-23      | 10.92  | Put          | Bond Future | 7331      | 8                             | 7331      | 8                               | 0.00          |
| 08/12/2022 | 2040 On 04-May-23      | 11.42  | Put          | Bond Future | 5157      | 5                             | 5157      | 5                               | 0.00          |
| 08/12/2022 | 2040 On 04-May-23      | 11.41  | Put          | Bond Future | 5195      | 5                             | 5195      | 5                               | 0.00          |
| 08/12/2022 | 2040 On 04-May-23      | 11.48  | Put          | Bond Future | 4935      | 5                             | 4935      | 5                               | 0.00          |
| 08/12/2022 | 2040 On 03-August-23   |        |              | Bond Future | 11.95     | 78.8818                       | 11.9497   | 78.8818                         | 0.00          |
| 08/12/2022 | 2040 On 03-August-23   | 12.21  | Call         | Bond Future | 5601      | 5                             | 5601      | 5                               | 0.00          |
| 08/12/2022 | 2040 On 03-August-23   | 12.22  | Call         | Bond Future | 5635      | 5                             | 5635      | 5                               | 0.00          |
| 08/12/2022 | 2040 On 03-August-23   | 12.23  | Call         | Bond Future | 5668      | 6                             | 5668      | 6                               | 0.00          |
| 08/12/2022 | 2040 On 03-August-23   | 12.23  | Put          | Bond Future | 4031      | 4                             | 4031      | 4                               | 0.00          |
| 08/12/2022 | 2040 On 03-August-23   | 12.22  | Put          | Bond Future | 4055      | 4                             | 4055      | 4                               | 0.00          |
| 08/12/2022 | 2040 On 03-August-23   | 12.21  | Put          | Bond Future | 4079      | 4                             | 4079      | 4                               | 0.00          |
| 08/12/2022 | 2040 On 02-November-23 |        |              | Bond Future | 12.06     | 80.5438                       | 12.0580   | 80.5438                         | 0.00          |
| 08/12/2022 | 2040 On 02-November-23 | 11.60  | Call         | Bond Future | 3746      | 4                             | 3746      | 4                               | 0.00          |
| 08/12/2022 | 2040 On 02-November-23 | 11.59  | Call         | Bond Future | 3720      | 4                             | 3720      | 4                               | 0.00          |
| 08/12/2022 | 2040 On 02-November-23 | 11.58  | Call         | Bond Future | 3694      | 4                             | 3694      | 4                               | 0.00          |
| 08/12/2022 | 2040 On 02-November-23 | 11.58  | Put          | Bond Future | 6569      | 7                             | 6569      | 7                               | 0.00          |
| 08/12/2022 | 2040 On 02-November-23 | 11.60  | Put          | Bond Future | 6497      | 7                             | 6497      | 7                               | 0.00          |
| 08/12/2022 | 2040 On 02-November-23 | 11.59  | Put          | Bond Future | 6533      | 7                             | 6533      | 7                               | 0.00          |
| 08/12/2022 | 2040 On 01-February-24 |        |              | Bond Future | 12.19     | 77.6552                       | 12.1877   | 77.6552                         | 0.00          |
| 08/12/2022 | 2040 On 01-February-24 | 12.35  | Call         | Bond Future | 5923      | 6                             | 5923      | 6                               | 0.00          |
| 08/12/2022 | 2040 On 01-February-24 | 12.33  | Call         | Bond Future | 5860      | 6                             | 5860      | 6                               | 0.00          |
| 08/12/2022 | 2040 On 01-February-24 | 12.34  | Call         | Bond Future | 5891      | 6                             | 5891      | 6                               | 0.00          |
| 08/12/2022 | 2040 On 01-February-24 | 12.34  | Put          | Bond Future | 5025      | 5                             | 5025      | 5                               | 0.00          |
| 08/12/2022 | 2040 On 01-February-24 | 12.33  | Put          | Bond Future | 5050      | 5                             | 5050      | 5                               | 0.00          |
| 08/12/2022 | 2040 On 01-February-24 | 12.35  | Put          | Bond Future | 5000      | 5                             | 5000      | 5                               | 0.00          |
| 08/12/2022 | 2044 On 02-February-23 |        |              | Bond Future | 11.66     | 77.3429                       | 11.6616   | 77.3429                         | 83,188.00     |
| 08/12/2022 | 2044 On 02-February-23 | 10.75  | Call         | Bond Future | 369       | 0                             | 369       | 0                               | 2,500.00      |
| 08/12/2022 | 2044 On 02-February-23 | 11.75  | Call         | Bond Future | 2587      | 3                             | 2587      | 3                               | 0.00          |
| 08/12/2022 | 2044 On 02-February-23 | 11.16  | Call         | Bond Future | 964       | 1                             | 964       | 1                               | 0.00          |
| 08/12/2022 | 2044 On 02-February-23 | 11.20  | Call         | Bond Future | 1044      | 1                             | 1044      | 1                               | 0.00          |
| 08/12/2022 | 2044 On 02-February-23 | 11.00  | Call         | Bond Future | 685       | 1                             | 685       | 1                               | 2,500.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | 2044 On 02-February-23 | 10.30  | Call         | Bond Future | 108       | 0                             | 108       | 0                               | 0.00          |
| 08/12/2022 | 2044 On 02-February-23 | 11.90  | Call         | Bond Future | 3135      | 3                             | 3135      | 3                               | 0.00          |
| 08/12/2022 | 2044 On 02-February-23 | 12.00  | Call         | Bond Future | 3524      | 3                             | 3524      | 3                               | 0.00          |
| 08/12/2022 | 2044 On 02-February-23 | 11.70  | Call         | Bond Future | 2415      | 2                             | 2415      | 2                               | 1,700.00      |
| 08/12/2022 | 2044 On 02-February-23 | 11.10  | Call         | Bond Future | 852       | 1                             | 852       | 1                               | 1,700.00      |
| 08/12/2022 | 2044 On 02-February-23 | 11.14  | Call         | Bond Future | 926       | 1                             | 926       | 1                               | 0.00          |
| 08/12/2022 | 2044 On 02-February-23 | 11.15  | Call         | Bond Future | 945       | 1                             | 945       | 1                               | 0.00          |
| 08/12/2022 | 2044 On 02-February-23 | 11.15  | Put          | Bond Future | 4282      | 4                             | 4282      | 4                               | 0.00          |
| 08/12/2022 | 2044 On 02-February-23 | 11.14  | Put          | Bond Future | 4330      | 4                             | 4330      | 4                               | 0.00          |
| 08/12/2022 | 2044 On 02-February-23 | 11.70  | Put          | Bond Future | 2174      | 2                             | 2174      | 2                               | 0.00          |
| 08/12/2022 | 2044 On 02-February-23 | 11.20  | Put          | Bond Future | 4045      | 4                             | 4045      | 4                               | 0.00          |
| 08/12/2022 | 2044 On 02-February-23 | 12.00  | Put          | Bond Future | 1441      | 2                             | 1441      | 2                               | 4,000.00      |
| 08/12/2022 | 2044 On 02-February-23 | 11.90  | Put          | Bond Future | 1658      | 2                             | 1658      | 2                               | 0.00          |
| 08/12/2022 | 2044 On 02-February-23 | 10.30  | Put          | Bond Future | 9542      | 10                            | 9542      | 10                              | 0.00          |
| 08/12/2022 | 2044 On 02-February-23 | 11.00  | Put          | Bond Future | 5046      | 5                             | 5046      | 5                               | 0.00          |
| 08/12/2022 | 2044 On 02-February-23 | 11.75  | Put          | Bond Future | 2034      | 2                             | 2034      | 2                               | 2,500.00      |
| 08/12/2022 | 2044 On 02-February-23 | 11.10  | Put          | Bond Future | 4528      | 5                             | 4528      | 5                               | 0.00          |
| 08/12/2022 | 2044 On 02-February-23 | 11.16  | Put          | Bond Future | 4234      | 4                             | 4234      | 4                               | 0.00          |
| 08/12/2022 | 2044 On 02-February-23 | 10.75  | Put          | Bond Future | 6485      | 7                             | 6485      | 7                               | 0.00          |
| 08/12/2022 | 2044 On 04-May-23      |        |              | Bond Future | 11.78     | 78.8627                       | 11.7766   | 78.8627                         | 0.00          |
| 08/12/2022 | 2044 On 04-May-23      | 11.75  | Call         | Bond Future | 3859      | 4                             | 3859      | 4                               | 0.00          |
| 08/12/2022 | 2044 On 04-May-23      | 12.00  | Call         | Bond Future | 4707      | 5                             | 4707      | 5                               | 0.00          |
| 08/12/2022 | 2044 On 04-May-23      | 12.25  | Call         | Bond Future | 5615      | 6                             | 5615      | 6                               | 0.00          |
| 08/12/2022 | 2044 On 04-May-23      | 11.43  | Call         | Bond Future | 2888      | 3                             | 2888      | 3                               | 0.00          |
| 08/12/2022 | 2044 On 04-May-23      | 11.42  | Call         | Bond Future | 2860      | 3                             | 2860      | 3                               | 0.00          |
| 08/12/2022 | 2044 On 04-May-23      | 11.41  | Call         | Bond Future | 2832      | 3                             | 2832      | 3                               | 0.00          |
| 08/12/2022 | 2044 On 04-May-23      | 11.41  | Put          | Bond Future | 5159      | 5                             | 5159      | 5                               | 0.00          |
| 08/12/2022 | 2044 On 04-May-23      | 11.42  | Put          | Bond Future | 5122      | 5                             | 5122      | 5                               | 0.00          |
| 08/12/2022 | 2044 On 04-May-23      | 11.75  | Put          | Bond Future | 4025      | 4                             | 4025      | 4                               | 4,115.00      |
| 08/12/2022 | 2044 On 04-May-23      | 11.43  | Put          | Bond Future | 5085      | 5                             | 5085      | 5                               | 0.00          |
| 08/12/2022 | 2044 On 04-May-23      | 12.25  | Put          | Bond Future | 2774      | 3                             | 2774      | 3                               | 1,500.00      |
| 08/12/2022 | 2044 On 04-May-23      | 12.00  | Put          | Bond Future | 3344      | 3                             | 3344      | 3                               | 4,115.00      |
| 08/12/2022 | 2044 On 03-August-23   |        |              | Bond Future | 11.89     | 76.1015                       | 11.8867   | 76.1015                         | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | 2044 On 03-August-23   | 12.17  | Call         | Bond Future        | 5769      | 6                             | 5769      | 6                               | 0.00          |
| 08/12/2022 | 2044 On 03-August-23   | 12.15  | Call         | Bond Future        | 5701      | 6                             | 5701      | 6                               | 0.00          |
| 08/12/2022 | 2044 On 03-August-23   | 12.16  | Call         | Bond Future        | 5735      | 6                             | 5735      | 6                               | 0.00          |
| 08/12/2022 | 2044 On 03-August-23   | 12.16  | Put          | Bond Future        | 4100      | 4                             | 4100      | 4                               | 0.00          |
| 08/12/2022 | 2044 On 03-August-23   | 12.15  | Put          | Bond Future        | 4125      | 4                             | 4125      | 4                               | 0.00          |
| 08/12/2022 | 2044 On 03-August-23   | 12.17  | Put          | Bond Future        | 4076      | 4                             | 4076      | 4                               | 0.00          |
| 08/12/2022 | 2044 On 02-November-23 |        |              | Bond Future        | 11.99     | 77.7050                       | 11.9863   | 77.7050                         | 0.00          |
| 08/12/2022 | 2044 On 02-November-23 | 11.55  | Call         | Bond Future        | 4060      | 4                             | 4060      | 4                               | 0.00          |
| 08/12/2022 | 2044 On 02-November-23 | 11.56  | Call         | Bond Future        | 4088      | 4                             | 4088      | 4                               | 0.00          |
| 08/12/2022 | 2044 On 02-November-23 | 11.57  | Call         | Bond Future        | 4116      | 4                             | 4116      | 4                               | 0.00          |
| 08/12/2022 | 2044 On 02-November-23 | 11.57  | Put          | Bond Future        | 6686      | 7                             | 6686      | 7                               | 0.00          |
| 08/12/2022 | 2044 On 02-November-23 | 11.56  | Put          | Bond Future        | 6721      | 7                             | 6721      | 7                               | 0.00          |
| 08/12/2022 | 2044 On 02-November-23 | 11.55  | Put          | Bond Future        | 6757      | 7                             | 6757      | 7                               | 0.00          |
| 08/12/2022 | 2044 On 01-February-24 |        |              | Bond Future        | 12.11     | 74.8845                       | 12.1056   | 74.8845                         | 0.00          |
| 08/12/2022 | 2044 On 01-February-24 | 12.27  | Call         | Bond Future        | 6231      | 6                             | 6231      | 6                               | 0.00          |
| 08/12/2022 | 2044 On 01-February-24 | 12.28  | Call         | Bond Future        | 6263      | 6                             | 6263      | 6                               | 0.00          |
| 08/12/2022 | 2044 On 01-February-24 | 12.29  | Call         | Bond Future        | 6295      | 6                             | 6295      | 6                               | 0.00          |
| 08/12/2022 | 2044 On 01-February-24 | 12.29  | Put          | Bond Future        | 5220      | 5                             | 5220      | 5                               | 0.00          |
| 08/12/2022 | 2044 On 01-February-24 | 12.28  | Put          | Bond Future        | 5245      | 5                             | 5245      | 5                               | 0.00          |
| 08/12/2022 | 2044 On 01-February-24 | 12.27  | Put          | Bond Future        | 5271      | 5                             | 5271      | 5                               | 0.00          |
| 08/12/2022 | 2046 On 02-February-23 |        |              | Bond Future        | 109.15    | 107.6164                      | 109.1513  | 107.6164                        | 13,685.00     |
| 08/12/2022 | 2046 On 04-May-23      |        |              | Bond Future        | 109.29    | 107.7204                      | 109.2854  | 107.7204                        | 4,935.00      |
| 08/12/2022 | 2046 On 03-August-23   |        |              | Bond Future        | 111.56    | 109.9602                      | 111.5574  | 109.9602                        | 0.00          |
| 08/12/2022 | 2046 On 02-November-23 |        |              | Bond Future        | 111.84    | 110.2077                      | 111.8394  | 110.2077                        | 0.00          |
| 08/12/2022 | 2046 On 01-February-24 |        |              | Bond Future        | 114.11    | 112.4466                      | 114.1117  | 112.4466                        | 0.00          |
| 08/12/2022 | 2050 On 02-February-23 |        |              | Bond Future        | 108.48    | 108.4837                      | 108.4794  | 108.4837                        | 10,717.00     |
| 08/12/2022 | 2050 On 04-May-23      |        |              | Bond Future        | 110.63    | 110.6400                      | 110.6349  | 110.6400                        | 3,359.00      |
| 08/12/2022 | 2050 On 03-August-23   |        |              | Bond Future        | 110.75    | 110.7547                      | 110.7497  | 110.7547                        | 0.00          |
| 08/12/2022 | 2050 On 02-November-23 |        |              | Bond Future        | 113.11    | 113.1107                      | 113.1052  | 113.1107                        | 0.00          |
| 08/12/2022 | 2050 On 01-February-24 |        |              | Bond Future        | 113.16    | 113.1676                      | 113.1636  | 113.1676                        | 0.00          |
| 08/12/2022 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | 8657 On 21-December-26 |        |              | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | AL37 On 02-February-23 |        |              | Index Future       | 852.14    | 851.0490                      | 852.1440  | 851.0490                        | 0.00          |
| 08/12/2022 | AL37 On 04-May-23      |        |              | Index Future       | 868.87    | 867.7560                      | 868.8670  | 867.7560                        | 0.00          |
| 08/12/2022 | AL37 On 03-August-23   |        |              | Index Future       | 886.72    | 885.5900                      | 886.7200  | 885.5900                        | 0.00          |
| 08/12/2022 | AL37 On 02-November-23 |        |              | Index Future       | 905.38    | 904.2230                      | 905.3750  | 904.2230                        | 0.00          |
| 08/12/2022 | AL37 On 01-February-24 |        |              | Index Future       | 923.59    | 922.4130                      | 923.5910  | 922.4130                        | 0.00          |
| 08/12/2022 | AL7T On 02-February-23 |        |              | Index Future       | 977.51    | 972.9670                      | 977.5090  | 972.9670                        | 0.00          |
| 08/12/2022 | AL7T On 04-May-23      |        |              | Index Future       | 996.69    | 992.0680                      | 996.6930  | 992.0680                        | 0.00          |
| 08/12/2022 | AL7T On 03-August-23   |        |              | Index Future       | 1017.17   | 1012.4560                     | 1017.1730 | 1012.4560                       | 0.00          |
| 08/12/2022 | AL7T On 02-November-23 |        |              | Index Future       | 1038.57   | 1033.7580                     | 1038.5720 | 1033.7580                       | 0.00          |
| 08/12/2022 | AL7T On 01-February-24 |        |              | Index Future       | 1059.47   | 1054.5550                     | 1059.4680 | 1054.5550                       | 0.00          |
| 08/12/2022 | ALBI On 02-February-23 |        |              | Index Future       | 856.10    | 853.6020                      | 856.1040  | 853.6020                        | 111.00        |
| 08/12/2022 | ALBI On 04-May-23      |        |              | Index Future       | 872.91    | 870.3590                      | 872.9050  | 870.3590                        | 0.00          |
| 08/12/2022 | ALBI On 03-August-23   |        |              | Index Future       | 890.84    | 888.2460                      | 890.8410  | 888.2460                        | 0.00          |
| 08/12/2022 | ALBI On 02-November-23 |        |              | Index Future       | 909.58    | 906.9350                      | 909.5830  | 906.9350                        | 0.00          |
| 08/12/2022 | ALBI On 01-February-24 |        |              | Index Future       | 927.88    | 925.1800                      | 927.8830  | 925.1800                        | 0.00          |
| 08/12/2022 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 08/12/2022 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C213 On 28-February-31 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/12/2022 | ES33 On 02-February-23  |        |              | Bond Future        | 12.44     | 74.1278                       | 12.4398   | 74.1278                         | 350.00        |
| 08/12/2022 | ES33 On 04-May-23       |        |              | Bond Future        | 12.61     | 71.8068                       | 12.6087   | 71.8068                         | 0.00          |
| 08/12/2022 | ES33 On 03-August-23    |        |              | Bond Future        | 12.77     | 73.3006                       | 12.7694   | 73.3006                         | 0.00          |
| 08/12/2022 | ES33 On 02-November-23  |        |              | Bond Future        | 12.93     | 71.0643                       | 12.9337   | 71.0643                         | 0.00          |
| 08/12/2022 | ES33 On 01-February-24  |        |              | Bond Future        | 13.13     | 72.5061                       | 13.1275   | 72.5061                         | 0.00          |
| 08/12/2022 | ES42 On 02-February-23  |        |              | Bond Future        | 12.63     | 72.5796                       | 12.6338   | 72.5796                         | 4,195.00      |
| 08/12/2022 | ES42 On 04-May-23       |        |              | Bond Future        | 12.79     | 69.7593                       | 12.7857   | 69.7593                         | 0.00          |
| 08/12/2022 | ES42 On 03-August-23    |        |              | Bond Future        | 12.93     | 71.2112                       | 12.9261   | 71.2112                         | 0.00          |
| 08/12/2022 | ES42 On 02-November-23  |        |              | Bond Future        | 13.07     | 68.4638                       | 13.0692   | 68.4638                         | 0.00          |
| 08/12/2022 | ES42 On 01-February-24  |        |              | Bond Future        | 13.23     | 69.8515                       | 13.2291   | 69.8515                         | 0.00          |
| 08/12/2022 | GOVI On 02-February-23  |        |              | GOVI               | 843.96    | 841.4650                      | 843.9560  | 841.4650                        | 848.00        |
| 08/12/2022 | GOVI On 02-February-23  | 850.84 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/12/2022 | GOVI On 02-February-23  | 850.82 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/12/2022 | GOVI On 02-February-23  | 850.83 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/12/2022 | GOVI On 02-February-23  | 850.83 | Put          | GOVI               | 68740     | 9                             | 68740     | 9                               | 0.00          |
| 08/12/2022 | GOVI On 02-February-23  | 850.82 | Put          | GOVI               | 68640     | 9                             | 68640     | 9                               | 0.00          |
| 08/12/2022 | GOVI On 02-February-23  | 850.84 | Put          | GOVI               | 68840     | 9                             | 68840     | 9                               | 0.00          |
| 08/12/2022 | GOVI On 04-May-23       |        |              | GOVI               | 860.52    | 857.9840                      | 860.5190  | 857.9840                        | 0.00          |
| 08/12/2022 | GOVI On 04-May-23       | 852.88 | Call         | GOVI               | 76390     | 5                             | 76390     | 5                               | 0.00          |
| 08/12/2022 | GOVI On 04-May-23       | 852.86 | Call         | GOVI               | 76590     | 5                             | 76590     | 5                               | 0.00          |
| 08/12/2022 | GOVI On 04-May-23       | 852.87 | Call         | GOVI               | 76490     | 5                             | 76490     | 5                               | 0.00          |
| 08/12/2022 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | GOVI On 04-May-23       | 852.86 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/12/2022 | GOVI On 04-May-23       | 852.88 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/12/2022 | GOVI On 03-August-23    |        |              | GOVI               | 878.20    | 875.6170                      | 878.2000  | 875.6170                        | 0.00          |
| 08/12/2022 | GOVI On 03-August-23    | 837.23 | Call         | GOVI               | 409700    | 38                            | 409700    | 38                              | 0.00          |
| 08/12/2022 | GOVI On 03-August-23    | 837.22 | Call         | GOVI               | 409800    | 38                            | 409800    | 38                              | 0.00          |
| 08/12/2022 | GOVI On 03-August-23    | 837.21 | Call         | GOVI               | 409900    | 38                            | 409900    | 38                              | 0.00          |
| 08/12/2022 | GOVI On 03-August-23    | 837.22 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/12/2022 | GOVI On 03-August-23    | 837.21 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/12/2022 | GOVI On 03-August-23    | 837.23 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/12/2022 | GOVI On 02-November-23  |        |              | GOVI               | 896.68    | 894.0400                      | 896.6760  | 894.0400                        | 0.00          |
| 08/12/2022 | GOVI On 02-November-23  | 885.80 | Call         | GOVI               | 108760    | 8                             | 108760    | 8                               | 0.00          |
| 08/12/2022 | GOVI On 02-November-23  | 885.81 | Call         | GOVI               | 108660    | 8                             | 108660    | 8                               | 0.00          |
| 08/12/2022 | GOVI On 02-November-23  | 885.82 | Call         | GOVI               | 108560    | 8                             | 108560    | 8                               | 0.00          |
| 08/12/2022 | GOVI On 02-November-23  | 885.81 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/12/2022 | GOVI On 02-November-23  | 885.82 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/12/2022 | GOVI On 02-November-23  | 885.80 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/12/2022 | GOVI On 01-February-24  |        |              | GOVI               | 914.72    | 912.0250                      | 914.7170  | 912.0250                        | 0.00          |
| 08/12/2022 | GOVI On 01-February-24  | 879.98 | Call         | GOVI               | 347370    | 32                            | 347370    | 32                              | 0.00          |
| 08/12/2022 | GOVI On 01-February-24  | 879.99 | Call         | GOVI               | 347270    | 32                            | 347270    | 32                              | 0.00          |
| 08/12/2022 | GOVI On 01-February-24  | 880.00 | Call         | GOVI               | 347170    | 32                            | 347170    | 32                              | 0.00          |
| 08/12/2022 | GOVI On 01-February-24  | 880.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/12/2022 | GOVI On 01-February-24  | 879.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/12/2022 | GOVI On 01-February-24  | 879.98 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/12/2022 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 08/12/2022 | IGOV On 02-February-23  |        |              | Index Future       | 312.79    | 311.7170                      | 312.7860  | 311.7170                        | 671.00        |
| 08/12/2022 | IGOV On 04-May-23       |        |              | Index Future       | 319.00    | 317.9130                      | 319.0010  | 317.9130                        | 16.00         |
| 08/12/2022 | IGOV On 03-August-23    |        |              | Index Future       | 325.63    | 324.5200                      | 325.6300  | 324.5200                        | 0.00          |
| 08/12/2022 | IGOV On 02-November-23  |        |              | Index Future       | 332.55    | 331.4210                      | 332.5540  | 331.4210                        | 0.00          |
| 08/12/2022 | IGOV On 01-February-24  |        |              | Index Future       | 339.32    | 338.1590                      | 339.3160  | 338.1590                        | 0.00          |
| 08/12/2022 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 94.06     | 94.0600                       | 94.0600   | 94.0600                         | 0.00          |
| 08/12/2022 | IS05 On 22-March-23     |        |              | Interest Rate Swap | 86.54     | 86.5400                       | 86.5400   | 86.5400                         | 0.00          |
| 08/12/2022 | IS05 On 20-June-23      |        |              | Interest Rate Swap | 92.17     | 92.1700                       | 92.1700   | 92.1700                         | 0.00          |
| 08/12/2022 | IS05 On 19-September-23 |        |              | Interest Rate Swap | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 08/12/2022 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 08/12/2022 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 08/12/2022 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 08/12/2022 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 08/12/2022 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 08/12/2022 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 08/12/2022 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 08/12/2022 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 08/12/2022 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 08/12/2022 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 08/12/2022 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 08/12/2022 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 08/12/2022 | JBAF On 21-December-22  |        |              | Jibar Tradeable Future | 7.24      | 92.7650                       | 7.2350    | 92.7650                         | 68.00         |
| 08/12/2022 | JBAF On 18-January-23   |        |              | Jibar Tradeable Future | 7.28      | 92.7250                       | 7.2750    | 92.7250                         | 0.00          |
| 08/12/2022 | JBAF On 15-February-23  |        |              | Jibar Tradeable Future | 7.68      | 92.3100                       | 7.6800    | 92.3100                         | 0.00          |
| 08/12/2022 | JBAF On 15-March-23     |        |              | Jibar Tradeable Future | 7.71      | 92.2750                       | 7.7050    | 92.2750                         | 0.00          |
| 08/12/2022 | JBAF On 19-April-23     |        |              | Jibar Tradeable Future | 7.85      | 92.1000                       | 7.8500    | 92.1000                         | 0.00          |
| 08/12/2022 | JBAF On 17-May-23       |        |              | Jibar Tradeable Future | 7.87      | 92.0700                       | 7.8700    | 92.0700                         | 0.00          |
| 08/12/2022 | JBAF On 21-June-23      |        |              | Jibar Tradeable Future | 7.92      | 92.0200                       | 7.9200    | 92.0200                         | 0.00          |
| 08/12/2022 | JBAF On 20-September-23 |        |              | Jibar Tradeable Future | 7.92      | 92.0150                       | 7.9150    | 92.0150                         | 75.00         |
| 08/12/2022 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 7.89      | 92.0150                       | 7.8850    | 92.0150                         | 272.00        |
| 08/12/2022 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 7.86      | 92.0300                       | 7.8600    | 92.0300                         | 0.00          |
| 08/12/2022 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 7.84      | 92.0400                       | 7.8400    | 92.0400                         | 0.00          |
| 08/12/2022 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 7.85      | 92.0450                       | 7.8450    | 92.0450                         | 0.00          |
| 08/12/2022 | R035 On 02-February-23  |        |              | Bond Future            | 11.49     | 86.9075                       | 11.4860   | 86.9075                         | 145,634.00    |
| 08/12/2022 | R035 On 02-February-23  | 11.98  | Call         | Bond Future            | 3759      | 4                             | 3759      | 4                               | 0.00          |
| 08/12/2022 | R035 On 02-February-23  | 13.22  | Call         | Bond Future            | 9171      | 9                             | 9171      | 9                               | 0.00          |
| 08/12/2022 | R035 On 02-February-23  | 11.05  | Call         | Bond Future            | 981       | 1                             | 981       | 1                               | 976.00        |
| 08/12/2022 | R035 On 02-February-23  | 11.06  | Call         | Bond Future            | 1000      | 1                             | 1000      | 1                               | 0.00          |
| 08/12/2022 | R035 On 02-February-23  | 10.86  | Call         | Bond Future            | 663       | 1                             | 663       | 1                               | 0.00          |
| 08/12/2022 | R035 On 02-February-23  | 10.87  | Call         | Bond Future            | 678       | 1                             | 678       | 1                               | 0.00          |
| 08/12/2022 | R035 On 02-February-23  | 10.30  | Call         | Bond Future            | 161       | 0                             | 161       | 0                               | 976.00        |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | R035 On 02-February-23 | 10.64  | Call         | Bond Future | 395       | 0                             | 395       | 0                               | 388.00        |
| 08/12/2022 | R035 On 02-February-23 | 9.81   | Call         | Bond Future | 36        | 0                             | 36        | 0                               | 582.00        |
| 08/12/2022 | R035 On 02-February-23 | 9.85   | Call         | Bond Future | 41        | 0                             | 41        | 0                               | 0.00          |
| 08/12/2022 | R035 On 02-February-23 | 9.89   | Call         | Bond Future | 47        | 0                             | 47        | 0                               | 388.00        |
| 08/12/2022 | R035 On 02-February-23 | 11.94  | Call         | Bond Future | 3605      | 3                             | 3605      | 3                               | 0.00          |
| 08/12/2022 | R035 On 02-February-23 | 10.88  | Call         | Bond Future | 693       | 1                             | 693       | 1                               | 0.00          |
| 08/12/2022 | R035 On 02-February-23 | 10.60  | Call         | Bond Future | 357       | 0                             | 357       | 0                               | 0.00          |
| 08/12/2022 | R035 On 02-February-23 | 10.66  | Call         | Bond Future | 416       | 0                             | 416       | 0                               | 0.00          |
| 08/12/2022 | R035 On 02-February-23 | 10.66  | Put          | Bond Future | 5277      | 5                             | 5277      | 5                               | 582.00        |
| 08/12/2022 | R035 On 02-February-23 | 10.30  | Put          | Bond Future | 7268      | 7                             | 7268      | 7                               | 0.00          |
| 08/12/2022 | R035 On 02-February-23 | 10.60  | Put          | Bond Future | 5587      | 6                             | 5587      | 6                               | 0.00          |
| 08/12/2022 | R035 On 02-February-23 | 10.64  | Put          | Bond Future | 5380      | 6                             | 5380      | 6                               | 0.00          |
| 08/12/2022 | R035 On 02-February-23 | 10.88  | Put          | Bond Future | 4221      | 4                             | 4221      | 4                               | 0.00          |
| 08/12/2022 | R035 On 02-February-23 | 13.22  | Put          | Bond Future | 142       | 0                             | 142       | 0                               | 976.00        |
| 08/12/2022 | R035 On 02-February-23 | 9.89   | Put          | Bond Future | 9810      | 10                            | 9810      | 10                              | 0.00          |
| 08/12/2022 | R035 On 02-February-23 | 9.81   | Put          | Bond Future | 10329     | 11                            | 10329     | 11                              | 0.00          |
| 08/12/2022 | R035 On 02-February-23 | 10.87  | Put          | Bond Future | 4266      | 4                             | 4266      | 4                               | 0.00          |
| 08/12/2022 | R035 On 02-February-23 | 10.86  | Put          | Bond Future | 4312      | 4                             | 4312      | 4                               | 0.00          |
| 08/12/2022 | R035 On 02-February-23 | 11.06  | Put          | Bond Future | 3459      | 4                             | 3459      | 4                               | 582.00        |
| 08/12/2022 | R035 On 02-February-23 | 11.05  | Put          | Bond Future | 3499      | 4                             | 3499      | 4                               | 0.00          |
| 08/12/2022 | R035 On 02-February-23 | 11.98  | Put          | Bond Future | 1032      | 1                             | 1032      | 1                               | 388.00        |
| 08/12/2022 | R035 On 02-February-23 | 9.85   | Put          | Bond Future | 10069     | 10                            | 10069     | 10                              | 0.00          |
| 08/12/2022 | R035 On 02-February-23 | 11.94  | Put          | Bond Future | 1094      | 1                             | 1094      | 1                               | 0.00          |
| 08/12/2022 | R035 On 04-May-23      |        |              | Bond Future | 11.61     | 84.1103                       | 11.6133   | 84.1103                         | 104,314.00    |
| 08/12/2022 | R035 On 04-May-23      | 11.22  | Call         | Bond Future | 2398      | 2                             | 2398      | 2                               | 0.00          |
| 08/12/2022 | R035 On 04-May-23      | 9.85   | Call         | Bond Future | 453       | 0                             | 453       | 0                               | 388.00        |
| 08/12/2022 | R035 On 04-May-23      | 10.42  | Call         | Bond Future | 973       | 1                             | 973       | 1                               | 491.00        |
| 08/12/2022 | R035 On 04-May-23      | 12.46  | Call         | Bond Future | 6307      | 6                             | 6307      | 6                               | 0.00          |
| 08/12/2022 | R035 On 04-May-23      | 13.18  | Call         | Bond Future | 9084      | 9                             | 9084      | 9                               | 0.00          |
| 08/12/2022 | R035 On 04-May-23      | 11.17  | Call         | Bond Future | 2281      | 2                             | 2281      | 2                               | 491.00        |
| 08/12/2022 | R035 On 04-May-23      | 11.20  | Call         | Bond Future | 2351      | 2                             | 2351      | 2                               | 0.00          |
| 08/12/2022 | R035 On 04-May-23      | 11.21  | Call         | Bond Future | 2374      | 2                             | 2374      | 2                               | 0.00          |
| 08/12/2022 | R035 On 04-May-23      | 10.60  | Call         | Bond Future | 1205      | 1                             | 1205      | 1                               | 388.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | R035 On 04-May-23      | 10.60  | Put          | Bond Future | 7102      | 7                             | 7102      | 7                               | 0.00          |
| 08/12/2022 | R035 On 04-May-23      | 13.18  | Put          | Bond Future | 1014      | 1                             | 1014      | 1                               | 491.00        |
| 08/12/2022 | R035 On 04-May-23      | 12.46  | Put          | Bond Future | 1798      | 2                             | 1798      | 2                               | 388.00        |
| 08/12/2022 | R035 On 04-May-23      | 11.22  | Put          | Bond Future | 4619      | 5                             | 4619      | 5                               | 0.00          |
| 08/12/2022 | R035 On 04-May-23      | 10.42  | Put          | Bond Future | 7978      | 8                             | 7978      | 8                               | 0.00          |
| 08/12/2022 | R035 On 04-May-23      | 9.85   | Put          | Bond Future | 11101     | 11                            | 11101     | 11                              | 0.00          |
| 08/12/2022 | R035 On 04-May-23      | 11.17  | Put          | Bond Future | 4790      | 5                             | 4790      | 5                               | 0.00          |
| 08/12/2022 | R035 On 04-May-23      | 11.20  | Put          | Bond Future | 4687      | 5                             | 4687      | 5                               | 0.00          |
| 08/12/2022 | R035 On 04-May-23      | 11.21  | Put          | Bond Future | 4653      | 5                             | 4653      | 5                               | 0.00          |
| 08/12/2022 | R035 On 03-August-23   |        |              | Bond Future | 11.73     | 85.8401                       | 11.7327   | 85.8401                         | 0.00          |
| 08/12/2022 | R035 On 03-August-23   | 11.98  | Call         | Bond Future | 5048      | 5                             | 5048      | 5                               | 0.00          |
| 08/12/2022 | R035 On 03-August-23   | 11.99  | Call         | Bond Future | 5079      | 5                             | 5079      | 5                               | 0.00          |
| 08/12/2022 | R035 On 03-August-23   | 12.00  | Call         | Bond Future | 5111      | 5                             | 5111      | 5                               | 0.00          |
| 08/12/2022 | R035 On 03-August-23   | 12.00  | Put          | Bond Future | 3676      | 4                             | 3676      | 4                               | 0.00          |
| 08/12/2022 | R035 On 03-August-23   | 11.99  | Put          | Bond Future | 3698      | 4                             | 3698      | 4                               | 0.00          |
| 08/12/2022 | R035 On 03-August-23   | 11.98  | Put          | Bond Future | 3720      | 4                             | 3720      | 4                               | 0.00          |
| 08/12/2022 | R035 On 02-November-23 |        |              | Bond Future | 11.85     | 83.1411                       | 11.8545   | 83.1411                         | 0.00          |
| 08/12/2022 | R035 On 02-November-23 | 11.43  | Call         | Bond Future | 3360      | 3                             | 3360      | 3                               | 0.00          |
| 08/12/2022 | R035 On 02-November-23 | 11.41  | Call         | Bond Future | 3312      | 3                             | 3312      | 3                               | 0.00          |
| 08/12/2022 | R035 On 02-November-23 | 11.42  | Call         | Bond Future | 3336      | 3                             | 3336      | 3                               | 0.00          |
| 08/12/2022 | R035 On 02-November-23 | 11.42  | Put          | Bond Future | 5699      | 6                             | 5699      | 6                               | 0.00          |
| 08/12/2022 | R035 On 02-November-23 | 11.41  | Put          | Bond Future | 5731      | 6                             | 5731      | 6                               | 0.00          |
| 08/12/2022 | R035 On 02-November-23 | 11.43  | Put          | Bond Future | 5667      | 6                             | 5667      | 6                               | 0.00          |
| 08/12/2022 | R035 On 01-February-24 |        |              | Bond Future | 12.00     | 84.8105                       | 12.0020   | 84.8105                         | 0.00          |
| 08/12/2022 | R035 On 01-February-24 | 12.18  | Call         | Bond Future | 5301      | 5                             | 5301      | 5                               | 0.00          |
| 08/12/2022 | R035 On 01-February-24 | 12.20  | Call         | Bond Future | 5360      | 5                             | 5360      | 5                               | 0.00          |
| 08/12/2022 | R035 On 01-February-24 | 12.19  | Call         | Bond Future | 5331      | 5                             | 5331      | 5                               | 0.00          |
| 08/12/2022 | R035 On 01-February-24 | 12.19  | Put          | Bond Future | 4359      | 4                             | 4359      | 4                               | 0.00          |
| 08/12/2022 | R035 On 01-February-24 | 12.18  | Put          | Bond Future | 4381      | 4                             | 4381      | 4                               | 0.00          |
| 08/12/2022 | R035 On 01-February-24 | 12.20  | Put          | Bond Future | 4337      | 4                             | 4337      | 4                               | 0.00          |
| 08/12/2022 | R186 On 02-February-23 |        |              | Bond Future | 8.92      | 106.3045                      | 8.9169    | 106.3045                        | 72,686.00     |
| 08/12/2022 | R186 On 02-February-23 | 8.34   | Call         | Bond Future | 211       | 0                             | 211       | 0                               | 0.00          |
| 08/12/2022 | R186 On 02-February-23 | 8.32   | Call         | Bond Future | 197       | 0                             | 197       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | R186 On 02-February-23 | 8.33   | Call         | Bond Future | 204       | 0                             | 204       | 0                               | 0.00          |
| 08/12/2022 | R186 On 02-February-23 | 8.33   | Put          | Bond Future | 2172      | 2                             | 2172      | 2                               | 0.00          |
| 08/12/2022 | R186 On 02-February-23 | 8.32   | Put          | Bond Future | 2200      | 2                             | 2200      | 2                               | 0.00          |
| 08/12/2022 | R186 On 02-February-23 | 8.34   | Put          | Bond Future | 2145      | 2                             | 2145      | 2                               | 0.00          |
| 08/12/2022 | R186 On 04-May-23      |        |              | Bond Future | 9.00      | 108.3913                      | 8.9995    | 108.3913                        | 12,188.00     |
| 08/12/2022 | R186 On 04-May-23      | 8.82   | Call         | Bond Future | 1261      | 1                             | 1261      | 1                               | 0.00          |
| 08/12/2022 | R186 On 04-May-23      | 8.83   | Call         | Bond Future | 1275      | 1                             | 1275      | 1                               | 0.00          |
| 08/12/2022 | R186 On 04-May-23      | 8.84   | Call         | Bond Future | 1290      | 1                             | 1290      | 1                               | 0.00          |
| 08/12/2022 | R186 On 04-May-23      | 8.83   | Put          | Bond Future | 1806      | 2                             | 1806      | 2                               | 0.00          |
| 08/12/2022 | R186 On 04-May-23      | 8.84   | Put          | Bond Future | 1789      | 2                             | 1789      | 2                               | 0.00          |
| 08/12/2022 | R186 On 04-May-23      | 8.82   | Put          | Bond Future | 1823      | 2                             | 1823      | 2                               | 0.00          |
| 08/12/2022 | R186 On 03-August-23   |        |              | Bond Future | 9.06      | 105.3135                      | 9.0584    | 105.3135                        | 0.00          |
| 08/12/2022 | R186 On 03-August-23   | 9.73   | Call         | Bond Future | 3055      | 3                             | 3055      | 3                               | 0.00          |
| 08/12/2022 | R186 On 03-August-23   | 9.75   | Call         | Bond Future | 3096      | 3                             | 3096      | 3                               | 0.00          |
| 08/12/2022 | R186 On 03-August-23   | 9.74   | Call         | Bond Future | 3075      | 3                             | 3075      | 3                               | 0.00          |
| 08/12/2022 | R186 On 03-August-23   | 9.74   | Put          | Bond Future | 1106      | 1                             | 1106      | 1                               | 0.00          |
| 08/12/2022 | R186 On 03-August-23   | 9.73   | Put          | Bond Future | 1114      | 1                             | 1114      | 1                               | 0.00          |
| 08/12/2022 | R186 On 03-August-23   | 9.75   | Put          | Bond Future | 1098      | 1                             | 1098      | 1                               | 0.00          |
| 08/12/2022 | R186 On 02-November-23 |        |              | Bond Future | 9.11      | 107.5312                      | 9.1053    | 107.5312                        | 0.00          |
| 08/12/2022 | R186 On 02-November-23 | 10.42  | Call         | Bond Future | 4404      | 4                             | 4404      | 4                               | 0.00          |
| 08/12/2022 | R186 On 02-November-23 | 9.39   | Call         | Bond Future | 2431      | 2                             | 2431      | 2                               | 0.00          |
| 08/12/2022 | R186 On 02-November-23 | 9.38   | Call         | Bond Future | 2414      | 2                             | 2414      | 2                               | 0.00          |
| 08/12/2022 | R186 On 02-November-23 | 9.40   | Call         | Bond Future | 2448      | 2                             | 2448      | 2                               | 0.00          |
| 08/12/2022 | R186 On 02-November-23 | 9.15   | Call         | Bond Future | 2037      | 2                             | 2037      | 2                               | 1,715.00      |
| 08/12/2022 | R186 On 02-November-23 | 9.40   | Put          | Bond Future | 1648      | 2                             | 1648      | 2                               | 0.00          |
| 08/12/2022 | R186 On 02-November-23 | 9.38   | Put          | Bond Future | 1668      | 2                             | 1668      | 2                               | 0.00          |
| 08/12/2022 | R186 On 02-November-23 | 9.39   | Put          | Bond Future | 1658      | 2                             | 1658      | 2                               | 0.00          |
| 08/12/2022 | R186 On 02-November-23 | 10.42  | Put          | Bond Future | 894       | 1                             | 894       | 1                               | 1,715.00      |
| 08/12/2022 | R186 On 02-November-23 | 9.15   | Put          | Bond Future | 1916      | 2                             | 1916      | 2                               | 0.00          |
| 08/12/2022 | R186 On 01-February-24 |        |              | Bond Future | 9.20      | 104.3859                      | 9.2011    | 104.3859                        | 0.00          |
| 08/12/2022 | R186 On 01-February-24 | 9.52   | Call         | Bond Future | 2502      | 2                             | 2502      | 2                               | 0.00          |
| 08/12/2022 | R186 On 01-February-24 | 9.51   | Call         | Bond Future | 2486      | 2                             | 2486      | 2                               | 0.00          |
| 08/12/2022 | R186 On 01-February-24 | 9.50   | Call         | Bond Future | 2470      | 2                             | 2470      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | R186 On 01-February-24 | 9.52   | Put          | Bond Future | 1700      | 2                             | 1700      | 2                               | 0.00          |
| 08/12/2022 | R186 On 01-February-24 | 9.50   | Put          | Bond Future | 1718      | 2                             | 1718      | 2                               | 0.00          |
| 08/12/2022 | R186 On 01-February-24 | 9.51   | Put          | Bond Future | 1709      | 2                             | 1709      | 2                               | 0.00          |
| 08/12/2022 | R197 On 02-February-23 |        |              | Bond Future | 329.12    | 329.1403                      | 329.1178  | 329.1403                        | 977.00        |
| 08/12/2022 | R197 On 04-May-23      |        |              | Bond Future | 335.66    | 335.6817                      | 335.6568  | 335.6817                        | 0.00          |
| 08/12/2022 | R197 On 03-August-23   |        |              | Bond Future | 333.55    | 333.5775                      | 333.5529  | 333.5775                        | 0.00          |
| 08/12/2022 | R197 On 02-November-23 |        |              | Bond Future | 340.65    | 340.6734                      | 340.6477  | 340.6734                        | 0.00          |
| 08/12/2022 | R202 On 02-February-23 |        |              | Bond Future | 241.96    | 240.6878                      | 241.9629  | 240.6878                        | 5,950.00      |
| 08/12/2022 | R202 On 04-May-23      |        |              | Bond Future | 246.77    | 245.4710                      | 246.7703  | 245.4710                        | 0.00          |
| 08/12/2022 | R202 On 03-August-23   |        |              | Bond Future | 247.08    | 245.7496                      | 247.0761  | 245.7496                        | 0.00          |
| 08/12/2022 | R202 On 02-November-23 |        |              | Bond Future | 252.33    | 250.9767                      | 252.3309  | 250.9767                        | 0.00          |
| 08/12/2022 | R202 On 01-February-24 |        |              | Bond Future | 252.51    | 251.1204                      | 252.5052  | 251.1204                        | 0.00          |
| 08/12/2022 | R209 On 02-February-23 |        |              | Bond Future | 11.46     | 67.0341                       | 11.4635   | 67.0341                         | 25,765.00     |
| 08/12/2022 | R209 On 02-February-23 | 10.80  | Call         | Bond Future | 530       | 0                             | 530       | 0                               | 0.00          |
| 08/12/2022 | R209 On 02-February-23 | 10.78  | Call         | Bond Future | 506       | 0                             | 506       | 0                               | 0.00          |
| 08/12/2022 | R209 On 02-February-23 | 10.79  | Call         | Bond Future | 518       | 0                             | 518       | 0                               | 0.00          |
| 08/12/2022 | R209 On 02-February-23 | 10.80  | Put          | Bond Future | 3945      | 4                             | 3945      | 4                               | 0.00          |
| 08/12/2022 | R209 On 02-February-23 | 10.78  | Put          | Bond Future | 4028      | 4                             | 4028      | 4                               | 0.00          |
| 08/12/2022 | R209 On 02-February-23 | 10.79  | Put          | Bond Future | 3987      | 4                             | 3987      | 4                               | 0.00          |
| 08/12/2022 | R209 On 04-May-23      |        |              | Bond Future | 11.58     | 65.1986                       | 11.5786   | 65.1986                         | 2,635.00      |
| 08/12/2022 | R209 On 04-May-23      | 12.50  | Call         | Bond Future | 5758      | 6                             | 5758      | 6                               | 0.00          |
| 08/12/2022 | R209 On 04-May-23      | 11.11  | Call         | Bond Future | 1943      | 2                             | 1943      | 2                               | 0.00          |
| 08/12/2022 | R209 On 04-May-23      | 11.50  | Call         | Bond Future | 2821      | 3                             | 2821      | 3                               | 1,000.00      |
| 08/12/2022 | R209 On 04-May-23      | 11.00  | Call         | Bond Future | 1730      | 2                             | 1730      | 2                               | 0.00          |
| 08/12/2022 | R209 On 04-May-23      | 11.10  | Call         | Bond Future | 1923      | 2                             | 1923      | 2                               | 0.00          |
| 08/12/2022 | R209 On 04-May-23      | 11.09  | Call         | Bond Future | 1903      | 2                             | 1903      | 2                               | 0.00          |
| 08/12/2022 | R209 On 04-May-23      | 10.00  | Call         | Bond Future | 513       | 0                             | 513       | 0                               | 500.00        |
| 08/12/2022 | R209 On 04-May-23      | 10.00  | Put          | Bond Future | 8911      | 9                             | 8911      | 9                               | 0.00          |
| 08/12/2022 | R209 On 04-May-23      | 11.09  | Put          | Bond Future | 4352      | 4                             | 4352      | 4                               | 0.00          |
| 08/12/2022 | R209 On 04-May-23      | 11.10  | Put          | Bond Future | 4321      | 4                             | 4321      | 4                               | 0.00          |
| 08/12/2022 | R209 On 04-May-23      | 11.50  | Put          | Bond Future | 3206      | 3                             | 3206      | 3                               | 0.00          |
| 08/12/2022 | R209 On 04-May-23      | 11.00  | Put          | Bond Future | 4644      | 5                             | 4644      | 5                               | 6,250.00      |
| 08/12/2022 | R209 On 04-May-23      | 11.11  | Put          | Bond Future | 4289      | 4                             | 4289      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | R209 On 04-May-23      | 12.50  | Put          | Bond Future | 1468      | 2                             | 1468      | 2                               | 8,500.00      |
| 08/12/2022 | R209 On 03-August-23   |        |              | Bond Future | 11.68     | 66.5397                       | 11.6842   | 66.5397                         | 0.00          |
| 08/12/2022 | R209 On 03-August-23   | 11.95  | Call         | Bond Future | 4474      | 4                             | 4474      | 4                               | 0.00          |
| 08/12/2022 | R209 On 03-August-23   | 11.93  | Call         | Bond Future | 4420      | 4                             | 4420      | 4                               | 0.00          |
| 08/12/2022 | R209 On 03-August-23   | 11.94  | Call         | Bond Future | 4447      | 4                             | 4447      | 4                               | 0.00          |
| 08/12/2022 | R209 On 03-August-23   | 11.95  | Put          | Bond Future | 3212      | 3                             | 3212      | 3                               | 0.00          |
| 08/12/2022 | R209 On 03-August-23   | 11.93  | Put          | Bond Future | 3252      | 3                             | 3252      | 3                               | 0.00          |
| 08/12/2022 | R209 On 03-August-23   | 11.94  | Put          | Bond Future | 3232      | 3                             | 3232      | 3                               | 0.00          |
| 08/12/2022 | R209 On 02-November-23 |        |              | Bond Future | 11.79     | 64.7885                       | 11.7883   | 64.7885                         | 0.00          |
| 08/12/2022 | R209 On 02-November-23 | 11.35  | Call         | Bond Future | 2922      | 3                             | 2922      | 3                               | 0.00          |
| 08/12/2022 | R209 On 02-November-23 | 11.33  | Call         | Bond Future | 2881      | 3                             | 2881      | 3                               | 0.00          |
| 08/12/2022 | R209 On 02-November-23 | 11.34  | Call         | Bond Future | 2902      | 3                             | 2902      | 3                               | 0.00          |
| 08/12/2022 | R209 On 02-November-23 | 11.34  | Put          | Bond Future | 5077      | 5                             | 5077      | 5                               | 0.00          |
| 08/12/2022 | R209 On 02-November-23 | 11.33  | Put          | Bond Future | 5106      | 5                             | 5106      | 5                               | 0.00          |
| 08/12/2022 | R209 On 02-November-23 | 11.35  | Put          | Bond Future | 5048      | 5                             | 5048      | 5                               | 0.00          |
| 08/12/2022 | R209 On 01-February-24 |        |              | Bond Future | 11.91     | 66.0892                       | 11.9104   | 66.0892                         | 0.00          |
| 08/12/2022 | R209 On 01-February-24 | 12.12  | Call         | Bond Future | 4745      | 5                             | 4745      | 5                               | 0.00          |
| 08/12/2022 | R209 On 01-February-24 | 12.13  | Call         | Bond Future | 4771      | 5                             | 4771      | 5                               | 0.00          |
| 08/12/2022 | R209 On 01-February-24 | 12.14  | Call         | Bond Future | 4797      | 5                             | 4797      | 5                               | 0.00          |
| 08/12/2022 | R209 On 01-February-24 | 12.14  | Put          | Bond Future | 3738      | 4                             | 3738      | 4                               | 0.00          |
| 08/12/2022 | R209 On 01-February-24 | 12.13  | Put          | Bond Future | 3758      | 4                             | 3758      | 4                               | 0.00          |
| 08/12/2022 | R209 On 01-February-24 | 12.12  | Put          | Bond Future | 3778      | 4                             | 3778      | 4                               | 0.00          |
| 08/12/2022 | R210 On 02-February-23 |        |              | Bond Future | 220.03    | 220.0998                      | 220.0333  | 220.0998                        | 372.00        |
| 08/12/2022 | R210 On 04-May-23      |        |              | Bond Future | 221.32    | 221.3896                      | 221.3209  | 221.3896                        | 0.00          |
| 08/12/2022 | R210 On 03-August-23   |        |              | Bond Future | 225.92    | 225.9924                      | 225.9215  | 225.9924                        | 0.00          |
| 08/12/2022 | R210 On 02-November-23 |        |              | Bond Future | 227.56    | 227.6285                      | 227.5570  | 227.6285                        | 0.00          |
| 08/12/2022 | R210 On 01-February-24 |        |              | Bond Future | 232.18    | 232.2539                      | 232.1814  | 232.2539                        | 0.00          |
| 08/12/2022 | R213 On 02-February-23 |        |              | Bond Future | 10.87     | 82.2690                       | 10.8657   | 82.2690                         | 38,989.00     |
| 08/12/2022 | R213 On 02-February-23 | 9.16   | Call         | Bond Future | 4         | 0                             | 4         | 0                               | 476.00        |
| 08/12/2022 | R213 On 02-February-23 | 10.43  | Call         | Bond Future | 561       | 0                             | 561       | 0                               | 912.00        |
| 08/12/2022 | R213 On 02-February-23 | 10.22  | Call         | Bond Future | 302       | 0                             | 302       | 0                               | 0.00          |
| 08/12/2022 | R213 On 02-February-23 | 10.21  | Call         | Bond Future | 292       | 0                             | 292       | 0                               | 0.00          |
| 08/12/2022 | R213 On 02-February-23 | 10.01  | Call         | Bond Future | 140       | 0                             | 140       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | R213 On 02-February-23 | 12.20  | Call         | Bond Future | 5988      | 6                             | 5988      | 6                               | 0.00          |
| 08/12/2022 | R213 On 02-February-23 | 10.23  | Call         | Bond Future | 312       | 0                             | 312       | 0                               | 0.00          |
| 08/12/2022 | R213 On 02-February-23 | 10.35  | Call         | Bond Future | 450       | 0                             | 450       | 0                               | 0.00          |
| 08/12/2022 | R213 On 02-February-23 | 10.35  | Put          | Bond Future | 2847      | 3                             | 2847      | 3                               | 476.00        |
| 08/12/2022 | R213 On 02-February-23 | 12.20  | Put          | Bond Future | 189       | 0                             | 189       | 0                               | 912.00        |
| 08/12/2022 | R213 On 02-February-23 | 10.22  | Put          | Bond Future | 3318      | 4                             | 3318      | 4                               | 0.00          |
| 08/12/2022 | R213 On 02-February-23 | 10.43  | Put          | Bond Future | 2580      | 3                             | 2580      | 3                               | 0.00          |
| 08/12/2022 | R213 On 02-February-23 | 10.21  | Put          | Bond Future | 3356      | 4                             | 3356      | 4                               | 0.00          |
| 08/12/2022 | R213 On 02-February-23 | 10.23  | Put          | Bond Future | 3280      | 4                             | 3280      | 4                               | 0.00          |
| 08/12/2022 | R213 On 02-February-23 | 9.16   | Put          | Bond Future | 8293      | 9                             | 8293      | 9                               | 0.00          |
| 08/12/2022 | R213 On 02-February-23 | 10.01  | Put          | Bond Future | 4168      | 5                             | 4168      | 5                               | 476.00        |
| 08/12/2022 | R213 On 04-May-23      |        |              | Bond Future | 10.99     | 80.3321                       | 10.9906   | 80.3321                         | 0.00          |
| 08/12/2022 | R213 On 04-May-23      | 10.74  | Call         | Bond Future | 2085      | 2                             | 2085      | 2                               | 0.00          |
| 08/12/2022 | R213 On 04-May-23      | 10.73  | Call         | Bond Future | 2065      | 2                             | 2065      | 2                               | 0.00          |
| 08/12/2022 | R213 On 04-May-23      | 10.75  | Call         | Bond Future | 2104      | 2                             | 2104      | 2                               | 0.00          |
| 08/12/2022 | R213 On 04-May-23      | 10.75  | Put          | Bond Future | 3184      | 3                             | 3184      | 3                               | 0.00          |
| 08/12/2022 | R213 On 04-May-23      | 10.73  | Put          | Bond Future | 3235      | 3                             | 3235      | 3                               | 0.00          |
| 08/12/2022 | R213 On 04-May-23      | 10.74  | Put          | Bond Future | 3210      | 3                             | 3210      | 3                               | 0.00          |
| 08/12/2022 | R213 On 03-August-23   |        |              | Bond Future | 11.11     | 81.9841                       | 11.1064   | 81.9841                         | 0.00          |
| 08/12/2022 | R213 On 03-August-23   | 11.62  | Call         | Bond Future | 4546      | 4                             | 4546      | 4                               | 0.00          |
| 08/12/2022 | R213 On 03-August-23   | 11.61  | Call         | Bond Future | 4519      | 4                             | 4519      | 4                               | 0.00          |
| 08/12/2022 | R213 On 03-August-23   | 11.63  | Call         | Bond Future | 4573      | 4                             | 4573      | 4                               | 0.00          |
| 08/12/2022 | R213 On 03-August-23   | 11.62  | Put          | Bond Future | 2357      | 3                             | 2357      | 3                               | 0.00          |
| 08/12/2022 | R213 On 03-August-23   | 11.61  | Put          | Bond Future | 2372      | 3                             | 2372      | 3                               | 0.00          |
| 08/12/2022 | R213 On 03-August-23   | 11.63  | Put          | Bond Future | 2342      | 3                             | 2342      | 3                               | 0.00          |
| 08/12/2022 | R213 On 02-November-23 |        |              | Bond Future | 11.23     | 80.1557                       | 11.2261   | 80.1557                         | 0.00          |
| 08/12/2022 | R213 On 02-November-23 | 11.12  | Call         | Bond Future | 3070      | 3                             | 3070      | 3                               | 0.00          |
| 08/12/2022 | R213 On 02-November-23 | 11.11  | Call         | Bond Future | 3049      | 3                             | 3049      | 3                               | 0.00          |
| 08/12/2022 | R213 On 02-November-23 | 11.13  | Call         | Bond Future | 3092      | 3                             | 3092      | 3                               | 0.00          |
| 08/12/2022 | R213 On 02-November-23 | 11.13  | Put          | Bond Future | 3500      | 4                             | 3500      | 4                               | 0.00          |
| 08/12/2022 | R213 On 02-November-23 | 11.11  | Put          | Bond Future | 3542      | 4                             | 3542      | 4                               | 0.00          |
| 08/12/2022 | R213 On 02-November-23 | 11.12  | Put          | Bond Future | 3521      | 4                             | 3521      | 4                               | 0.00          |
| 08/12/2022 | R213 On 01-February-24 |        |              | Bond Future | 11.38     | 81.7657                       | 11.3773   | 81.7657                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | R213 On 01-February-24 | 11.72  | Call         | Bond Future | 4369      | 4                             | 4369      | 4                               | 0.00          |
| 08/12/2022 | R213 On 01-February-24 | 11.71  | Call         | Bond Future | 4345      | 4                             | 4345      | 4                               | 0.00          |
| 08/12/2022 | R213 On 01-February-24 | 11.70  | Call         | Bond Future | 4320      | 4                             | 4320      | 4                               | 0.00          |
| 08/12/2022 | R213 On 01-February-24 | 11.70  | Put          | Bond Future | 3008      | 3                             | 3008      | 3                               | 0.00          |
| 08/12/2022 | R213 On 01-February-24 | 11.71  | Put          | Bond Future | 2992      | 3                             | 2992      | 3                               | 0.00          |
| 08/12/2022 | R213 On 01-February-24 | 11.72  | Put          | Bond Future | 2977      | 3                             | 2977      | 3                               | 0.00          |
| 08/12/2022 | R214 On 02-February-23 |        |              | Bond Future | 11.55     | 64.6768                       | 11.5499   | 64.6768                         | 71,030.00     |
| 08/12/2022 | R214 On 02-February-23 |        | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/12/2022 | R214 On 02-February-23 | 10.30  | Call         | Bond Future | 120       | 0                             | 120       | 0                               | 0.00          |
| 08/12/2022 | R214 On 02-February-23 | 10.90  | Call         | Bond Future | 559       | 1                             | 559       | 1                               | 2,300.00      |
| 08/12/2022 | R214 On 02-February-23 | 11.80  | Call         | Bond Future | 2594      | 2                             | 2594      | 2                               | 0.00          |
| 08/12/2022 | R214 On 02-February-23 | 11.09  | Call         | Bond Future | 839       | 1                             | 839       | 1                               | 0.00          |
| 08/12/2022 | R214 On 02-February-23 | 11.60  | Call         | Bond Future | 1994      | 2                             | 1994      | 2                               | 2,300.00      |
| 08/12/2022 | R214 On 02-February-23 | 11.00  | Call         | Bond Future | 697       | 1                             | 697       | 1                               | 0.00          |
| 08/12/2022 | R214 On 02-February-23 | 11.10  | Call         | Bond Future | 856       | 1                             | 856       | 1                               | 0.00          |
| 08/12/2022 | R214 On 02-February-23 | 11.07  | Call         | Bond Future | 806       | 1                             | 806       | 1                               | 0.00          |
| 08/12/2022 | R214 On 02-February-23 | 11.08  | Call         | Bond Future | 823       | 1                             | 823       | 1                               | 0.00          |
| 08/12/2022 | R214 On 02-February-23 | 11.08  | Put          | Bond Future | 3351      | 4                             | 3351      | 4                               | 0.00          |
| 08/12/2022 | R214 On 02-February-23 | 11.07  | Put          | Bond Future | 3390      | 4                             | 3390      | 4                               | 0.00          |
| 08/12/2022 | R214 On 02-February-23 | 10.90  | Put          | Bond Future | 4098      | 4                             | 4098      | 4                               | 0.00          |
| 08/12/2022 | R214 On 02-February-23 | 11.00  | Put          | Bond Future | 3671      | 4                             | 3671      | 4                               | 0.00          |
| 08/12/2022 | R214 On 02-February-23 | 11.60  | Put          | Bond Future | 1733      | 2                             | 1733      | 2                               | 0.00          |
| 08/12/2022 | R214 On 02-February-23 | 11.09  | Put          | Bond Future | 3312      | 3                             | 3312      | 3                               | 0.00          |
| 08/12/2022 | R214 On 02-February-23 | 11.10  | Put          | Bond Future | 3273      | 3                             | 3273      | 3                               | 0.00          |
| 08/12/2022 | R214 On 02-February-23 | 11.80  | Put          | Bond Future | 1312      | 1                             | 1312      | 1                               | 0.00          |
| 08/12/2022 | R214 On 02-February-23 | 10.30  | Put          | Bond Future | 7211      | 7                             | 7211      | 7                               | 0.00          |
| 08/12/2022 | R214 On 02-February-23 |        | Put          | Bond Future | 35103     | 35                            | 35103     | 35                              | 0.00          |
| 08/12/2022 | R214 On 04-May-23      |        |              | Bond Future | 11.65     | 62.6483                       | 11.6540   | 62.6483                         | 0.00          |
| 08/12/2022 | R214 On 04-May-23      | 11.38  | Call         | Bond Future | 2509      | 2                             | 2509      | 2                               | 0.00          |
| 08/12/2022 | R214 On 04-May-23      | 11.36  | Call         | Bond Future | 2461      | 2                             | 2461      | 2                               | 0.00          |
| 08/12/2022 | R214 On 04-May-23      | 11.37  | Call         | Bond Future | 2485      | 2                             | 2485      | 2                               | 0.00          |
| 08/12/2022 | R214 On 04-May-23      | 11.37  | Put          | Bond Future | 3973      | 4                             | 3973      | 4                               | 0.00          |
| 08/12/2022 | R214 On 04-May-23      | 11.36  | Put          | Bond Future | 4002      | 4                             | 4002      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | R214 On 04-May-23      | 11.38  | Put          | Bond Future | 3943      | 4                             | 3943      | 4                               | 0.00          |
| 08/12/2022 | R214 On 03-August-23   |        |              | Bond Future | 11.75     | 63.9367                       | 11.7506   | 63.9367                         | 0.00          |
| 08/12/2022 | R214 On 03-August-23   | 12.16  | Call         | Bond Future | 5159      | 5                             | 5159      | 5                               | 0.00          |
| 08/12/2022 | R214 On 03-August-23   | 12.14  | Call         | Bond Future | 5101      | 5                             | 5101      | 5                               | 0.00          |
| 08/12/2022 | R214 On 03-August-23   | 12.15  | Call         | Bond Future | 5130      | 5                             | 5130      | 5                               | 0.00          |
| 08/12/2022 | R214 On 03-August-23   | 12.15  | Put          | Bond Future | 3155      | 3                             | 3155      | 3                               | 0.00          |
| 08/12/2022 | R214 On 03-August-23   | 12.14  | Put          | Bond Future | 3174      | 3                             | 3174      | 3                               | 0.00          |
| 08/12/2022 | R214 On 03-August-23   | 12.16  | Put          | Bond Future | 3136      | 3                             | 3136      | 3                               | 0.00          |
| 08/12/2022 | R214 On 02-November-23 |        |              | Bond Future | 11.85     | 61.9824                       | 11.8479   | 61.9824                         | 0.00          |
| 08/12/2022 | R214 On 02-November-23 | 11.47  | Call         | Bond Future | 3362      | 3                             | 3362      | 3                               | 0.00          |
| 08/12/2022 | R214 On 02-November-23 | 11.45  | Call         | Bond Future | 3317      | 3                             | 3317      | 3                               | 0.00          |
| 08/12/2022 | R214 On 02-November-23 | 11.46  | Call         | Bond Future | 3339      | 3                             | 3339      | 3                               | 0.00          |
| 08/12/2022 | R214 On 02-November-23 | 11.46  | Put          | Bond Future | 5330      | 5                             | 5330      | 5                               | 0.00          |
| 08/12/2022 | R214 On 02-November-23 | 11.45  | Put          | Bond Future | 5360      | 5                             | 5360      | 5                               | 0.00          |
| 08/12/2022 | R214 On 02-November-23 | 11.47  | Put          | Bond Future | 5300      | 5                             | 5300      | 5                               | 0.00          |
| 08/12/2022 | R214 On 01-February-24 |        |              | Bond Future | 11.96     | 63.2270                       | 11.9641   | 63.2270                         | 0.00          |
| 08/12/2022 | R214 On 01-February-24 | 12.14  | Call         | Bond Future | 5087      | 5                             | 5087      | 5                               | 0.00          |
| 08/12/2022 | R214 On 01-February-24 | 12.15  | Call         | Bond Future | 5114      | 5                             | 5114      | 5                               | 0.00          |
| 08/12/2022 | R214 On 01-February-24 | 12.16  | Call         | Bond Future | 5141      | 5                             | 5141      | 5                               | 0.00          |
| 08/12/2022 | R214 On 01-February-24 | 12.16  | Put          | Bond Future | 4188      | 4                             | 4188      | 4                               | 0.00          |
| 08/12/2022 | R214 On 01-February-24 | 12.15  | Put          | Bond Future | 4209      | 4                             | 4209      | 4                               | 0.00          |
| 08/12/2022 | R214 On 01-February-24 | 12.14  | Put          | Bond Future | 4230      | 4                             | 4230      | 4                               | 0.00          |
| 08/12/2022 | R248 On 02-February-23 |        |              | Bond Future | 11.53     | 80.9815                       | 11.5260   | 80.9815                         | 247,673.00    |
| 08/12/2022 | R248 On 02-February-23 | 10.40  | Call         | Bond Future | 207       | 0                             | 207       | 0                               | 0.00          |
| 08/12/2022 | R248 On 02-February-23 | 11.06  | Call         | Bond Future | 1069      | 1                             | 1069      | 1                               | 0.00          |
| 08/12/2022 | R248 On 02-February-23 | 11.07  | Call         | Bond Future | 1091      | 1                             | 1091      | 1                               | 0.00          |
| 08/12/2022 | R248 On 02-February-23 | 11.10  | Call         | Bond Future | 1158      | 1                             | 1158      | 1                               | 0.00          |
| 08/12/2022 | R248 On 02-February-23 | 11.00  | Call         | Bond Future | 944       | 1                             | 944       | 1                               | 2,900.00      |
| 08/12/2022 | R248 On 02-February-23 | 11.60  | Call         | Bond Future | 2635      | 3                             | 2635      | 3                               | 2,900.00      |
| 08/12/2022 | R248 On 02-February-23 | 11.70  | Call         | Bond Future | 3005      | 3                             | 3005      | 3                               | 0.00          |
| 08/12/2022 | R248 On 02-February-23 | 11.08  | Call         | Bond Future | 1113      | 1                             | 1113      | 1                               | 0.00          |
| 08/12/2022 | R248 On 02-February-23 | 11.08  | Put          | Bond Future | 4126      | 4                             | 4126      | 4                               | 0.00          |
| 08/12/2022 | R248 On 02-February-23 | 11.10  | Put          | Bond Future | 4032      | 4                             | 4032      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2022 | R248 On 02-February-23 | 11.70  | Put          | Bond Future | 1882      | 2                             | 1882      | 2                               | 0.00          |
| 08/12/2022 | R248 On 02-February-23 | 11.60  | Put          | Bond Future | 2154      | 2                             | 2154      | 2                               | 0.00          |
| 08/12/2022 | R248 On 02-February-23 | 11.00  | Put          | Bond Future | 4520      | 5                             | 4520      | 5                               | 0.00          |
| 08/12/2022 | R248 On 02-February-23 | 11.07  | Put          | Bond Future | 4174      | 4                             | 4174      | 4                               | 0.00          |
| 08/12/2022 | R248 On 02-February-23 | 11.06  | Put          | Bond Future | 4222      | 4                             | 4222      | 4                               | 0.00          |
| 08/12/2022 | R248 On 02-February-23 | 10.40  | Put          | Bond Future | 8225      | 8                             | 8225      | 8                               | 0.00          |
| 08/12/2022 | R248 On 04-May-23      |        |              | Bond Future | 11.63     | 78.1121                       | 11.6320   | 78.1121                         | 10,943.00     |
| 08/12/2022 | R248 On 04-May-23      | 11.34  | Call         | Bond Future | 3074      | 3                             | 3074      | 3                               | 0.00          |
| 08/12/2022 | R248 On 04-May-23      | 11.33  | Call         | Bond Future | 3044      | 3                             | 3044      | 3                               | 0.00          |
| 08/12/2022 | R248 On 04-May-23      | 11.35  | Call         | Bond Future | 3104      | 3                             | 3104      | 3                               | 0.00          |
| 08/12/2022 | R248 On 04-May-23      | 11.35  | Put          | Bond Future | 4955      | 5                             | 4955      | 5                               | 0.00          |
| 08/12/2022 | R248 On 04-May-23      | 11.33  | Put          | Bond Future | 5030      | 5                             | 5030      | 5                               | 0.00          |
| 08/12/2022 | R248 On 04-May-23      | 11.34  | Put          | Bond Future | 4992      | 5                             | 4992      | 5                               | 0.00          |
| 08/12/2022 | R248 On 03-August-23   |        |              | Bond Future | 11.73     | 79.6811                       | 11.7336   | 79.6811                         | 0.00          |
| 08/12/2022 | R248 On 03-August-23   | 12.10  | Call         | Bond Future | 6272      | 6                             | 6272      | 6                               | 0.00          |
| 08/12/2022 | R248 On 03-August-23   | 12.09  | Call         | Bond Future | 6236      | 6                             | 6236      | 6                               | 0.00          |
| 08/12/2022 | R248 On 03-August-23   | 12.11  | Call         | Bond Future | 6308      | 6                             | 6308      | 6                               | 0.00          |
| 08/12/2022 | R248 On 03-August-23   | 12.11  | Put          | Bond Future | 3990      | 4                             | 3990      | 4                               | 0.00          |
| 08/12/2022 | R248 On 03-August-23   | 12.09  | Put          | Bond Future | 4037      | 4                             | 4037      | 4                               | 0.00          |
| 08/12/2022 | R248 On 03-August-23   | 12.10  | Put          | Bond Future | 4013      | 4                             | 4013      | 4                               | 0.00          |
| 08/12/2022 | R248 On 02-November-23 |        |              | Bond Future | 11.83     | 76.9353                       | 11.8268   | 76.9353                         | 13,000.00     |
| 08/12/2022 | R248 On 02-November-23 | 11.49  | Call         | Bond Future | 4188      | 4                             | 4188      | 4                               | 0.00          |
| 08/12/2022 | R248 On 02-November-23 | 11.48  | Call         | Bond Future | 4160      | 4                             | 4160      | 4                               | 0.00          |
| 08/12/2022 | R248 On 02-November-23 | 11.47  | Call         | Bond Future | 4131      | 4                             | 4131      | 4                               | 0.00          |
| 08/12/2022 | R248 On 02-November-23 | 11.49  | Put          | Bond Future | 6342      | 6                             | 6342      | 6                               | 0.00          |
| 08/12/2022 | R248 On 02-November-23 | 11.47  | Put          | Bond Future | 6416      | 7                             | 6416      | 7                               | 0.00          |
| 08/12/2022 | R248 On 02-November-23 | 11.48  | Put          | Bond Future | 6379      | 7                             | 6379      | 7                               | 0.00          |
| 08/12/2022 | R248 On 01-February-24 |        |              | Bond Future | 11.94     | 78.5169                       | 11.9359   | 78.5169                         | 0.00          |
| 08/12/2022 | R248 On 01-February-24 | 12.16  | Call         | Bond Future | 6374      | 6                             | 6374      | 6                               | 0.00          |
| 08/12/2022 | R248 On 01-February-24 | 12.14  | Call         | Bond Future | 6306      | 6                             | 6306      | 6                               | 0.00          |
| 08/12/2022 | R248 On 01-February-24 | 12.15  | Call         | Bond Future | 6340      | 6                             | 6340      | 6                               | 0.00          |
| 08/12/2022 | R248 On 01-February-24 | 12.15  | Put          | Bond Future | 5046      | 5                             | 5046      | 5                               | 0.00          |
| 08/12/2022 | R248 On 01-February-24 | 12.14  | Put          | Bond Future | 5072      | 5                             | 5072      | 5                               | 0.00          |

| <b>Date</b> | <b>Contract Details</b> | <b>Strike</b> | <b>Call/<br/>Put</b> | <b>Product</b> | <b>MTM Yield</b> | <b>Previous Day's<br/>Closing MTM</b> | <b>MTM Price</b> | <b>Previous Day's<br/>Closing Price</b> | <b>Open Interest</b> |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 08/12/2022  | R248 On 01-February-24  | 12.16         | Put                  | Bond Future    | 5020             | 5                                     | 5020             | 5                                       | 0.00                 |