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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | 2025 On 04-August-22   |        |              | Bond Future        | 162.52    | 162.4586                      | 162.5182  | 162.4586                        | 4,055.00      |
| 28/07/2022 | 2025 On 03-November-22 |        |              | Bond Future        | 165.10    | 165.0413                      | 165.0999  | 165.0413                        | 8,184.00      |
| 28/07/2022 | 2025 On 02-February-23 |        |              | Bond Future        | 166.48    | 166.4233                      | 166.4809  | 166.4233                        | 1,918.00      |
| 28/07/2022 | 2025 On 04-May-23      |        |              | Bond Future        | 169.65    | 169.5963                      | 169.6542  | 169.5963                        | 0.00          |
| 28/07/2022 | 2025 On 03-August-23   |        |              | Bond Future        | 171.26    | 171.2012                      | 171.2597  | 171.2012                        | 0.00          |
| 28/07/2022 | 2029 On 04-August-22   |        |              | Bond Future        | 119.16    | 118.8820                      | 119.1555  | 118.8820                        | 1,629.00      |
| 28/07/2022 | 2029 On 03-November-22 |        |              | Bond Future        | 119.79    | 119.5138                      | 119.7902  | 119.5138                        | 1,589.00      |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | 2029 On 02-February-23 |        |              | Bond Future | 122.03    | 121.7464                      | 122.0264  | 121.7464                        | 728.00        |
| 28/07/2022 | 2029 On 04-May-23      |        |              | Bond Future | 123.05    | 122.7692                      | 123.0540  | 122.7692                        | 0.00          |
| 28/07/2022 | 2029 On 03-August-23   |        |              | Bond Future | 125.50    | 125.2072                      | 125.4972  | 125.2072                        | 0.00          |
| 28/07/2022 | 2030 On 04-August-22   |        |              | Bond Future | 10.42     | 86.6917                       | 10.4176   | 86.6917                         | 43,183.00     |
| 28/07/2022 | 2030 On 04-August-22   | 8.30   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 800.00        |
| 28/07/2022 | 2030 On 04-August-22   | 9.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 800.00        |
| 28/07/2022 | 2030 On 04-August-22   | 9.54   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | 2030 On 04-August-22   | 9.55   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | 2030 On 04-August-22   | 9.56   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | 2030 On 04-August-22   | 10.95  | Call         | Bond Future | 2454      | 1                             | 2454      | 1                               | 0.00          |
| 28/07/2022 | 2030 On 04-August-22   | 10.95  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 800.00        |
| 28/07/2022 | 2030 On 04-August-22   | 9.56   | Put          | Bond Future | 4145      | 5                             | 4145      | 5                               | 0.00          |
| 28/07/2022 | 2030 On 04-August-22   | 9.55   | Put          | Bond Future | 4195      | 5                             | 4195      | 5                               | 0.00          |
| 28/07/2022 | 2030 On 04-August-22   | 9.54   | Put          | Bond Future | 4245      | 5                             | 4245      | 5                               | 0.00          |
| 28/07/2022 | 2030 On 04-August-22   | 9.05   | Put          | Bond Future | 6728      | 8                             | 6728      | 8                               | 0.00          |
| 28/07/2022 | 2030 On 04-August-22   | 8.30   | Put          | Bond Future | 10697     | 12                            | 10697     | 12                              | 0.00          |
| 28/07/2022 | 2030 On 03-November-22 |        |              | Bond Future | 10.60     | 88.0486                       | 10.6003   | 88.0486                         | 42,008.00     |
| 28/07/2022 | 2030 On 03-November-22 | 10.20  | Call         | Bond Future | 886       | 1                             | 886       | 1                               | 500.00        |
| 28/07/2022 | 2030 On 03-November-22 | 11.57  | Call         | Bond Future | 4639      | 4                             | 4639      | 4                               | 0.00          |
| 28/07/2022 | 2030 On 03-November-22 | 10.08  | Call         | Bond Future | 733       | 0                             | 733       | 0                               | 0.00          |
| 28/07/2022 | 2030 On 03-November-22 | 10.09  | Call         | Bond Future | 745       | 0                             | 745       | 0                               | 0.00          |
| 28/07/2022 | 2030 On 03-November-22 | 9.70   | Call         | Bond Future | 382       | 0                             | 382       | 0                               | 500.00        |
| 28/07/2022 | 2030 On 03-November-22 | 10.10  | Call         | Bond Future | 757       | 0                             | 757       | 0                               | 0.00          |
| 28/07/2022 | 2030 On 03-November-22 | 10.10  | Put          | Bond Future | 3069      | 4                             | 3069      | 4                               | 0.00          |
| 28/07/2022 | 2030 On 03-November-22 | 10.20  | Put          | Bond Future | 2730      | 4                             | 2730      | 4                               | 0.00          |
| 28/07/2022 | 2030 On 03-November-22 | 9.70   | Put          | Bond Future | 4600      | 6                             | 4600      | 6                               | 0.00          |
| 28/07/2022 | 2030 On 03-November-22 | 10.09  | Put          | Bond Future | 3104      | 4                             | 3104      | 4                               | 0.00          |
| 28/07/2022 | 2030 On 03-November-22 | 10.08  | Put          | Bond Future | 3139      | 4                             | 3139      | 4                               | 0.00          |
| 28/07/2022 | 2030 On 03-November-22 | 11.57  | Put          | Bond Future | 369       | 1                             | 369       | 1                               | 500.00        |
| 28/07/2022 | 2030 On 02-February-23 |        |              | Bond Future | 10.75     | 85.6663                       | 10.7506   | 85.6663                         | 5,200.00      |
| 28/07/2022 | 2030 On 02-February-23 | 11.55  | Call         | Bond Future | 4402      | 4                             | 4402      | 4                               | 5,000.00      |
| 28/07/2022 | 2030 On 02-February-23 | 11.12  | Call         | Bond Future | 3124      | 2                             | 3124      | 2                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 11.16  | Call         | Bond Future | 3234      | 3                             | 3234      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | 2030 On 02-February-23 | 10.01  | Call         | Bond Future | 949       | 1                             | 949       | 1                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 9.83   | Call         | Bond Future | 747       | 1                             | 747       | 1                               | 388.00        |
| 28/07/2022 | 2030 On 02-February-23 | 8.81   | Call         | Bond Future | 142       | 0                             | 142       | 0                               | 102.00        |
| 28/07/2022 | 2030 On 02-February-23 | 9.08   | Call         | Bond Future | 232       | 0                             | 232       | 0                               | 388.00        |
| 28/07/2022 | 2030 On 02-February-23 | 9.94   | Call         | Bond Future | 866       | 1                             | 866       | 1                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 9.79   | Call         | Bond Future | 707       | 0                             | 707       | 0                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 11.35  | Call         | Bond Future | 3784      | 3                             | 3784      | 3                               | 5,000.00      |
| 28/07/2022 | 2030 On 02-February-23 | 9.99   | Call         | Bond Future | 925       | 1                             | 925       | 1                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 10.00  | Call         | Bond Future | 937       | 1                             | 937       | 1                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 9.80   | Call         | Bond Future | 717       | 0                             | 717       | 0                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 9.20   | Call         | Bond Future | 285       | 0                             | 285       | 0                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 9.04   | Call         | Bond Future | 216       | 0                             | 216       | 0                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 9.66   | Call         | Bond Future | 588       | 0                             | 588       | 0                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 9.66   | Put          | Bond Future | 5566      | 7                             | 5566      | 7                               | 102.00        |
| 28/07/2022 | 2030 On 02-February-23 | 8.81   | Put          | Bond Future | 9253      | 10                            | 9253      | 10                              | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 9.04   | Put          | Bond Future | 8186      | 9                             | 8186      | 9                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 9.08   | Put          | Bond Future | 8005      | 9                             | 8005      | 9                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 9.20   | Put          | Bond Future | 7472      | 9                             | 7472      | 9                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 9.94   | Put          | Bond Future | 4533      | 5                             | 4533      | 5                               | 102.00        |
| 28/07/2022 | 2030 On 02-February-23 | 10.01  | Put          | Bond Future | 4291      | 5                             | 4291      | 5                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 11.35  | Put          | Bond Future | 1193      | 2                             | 1193      | 2                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 11.16  | Put          | Bond Future | 1454      | 2                             | 1454      | 2                               | 388.00        |
| 28/07/2022 | 2030 On 02-February-23 | 9.79   | Put          | Bond Future | 5073      | 6                             | 5073      | 6                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 9.83   | Put          | Bond Future | 4926      | 6                             | 4926      | 6                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 9.80   | Put          | Bond Future | 5036      | 6                             | 5036      | 6                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 9.99   | Put          | Bond Future | 4360      | 5                             | 4360      | 5                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 10.00  | Put          | Bond Future | 4325      | 5                             | 4325      | 5                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 11.12  | Put          | Bond Future | 1515      | 2                             | 1515      | 2                               | 0.00          |
| 28/07/2022 | 2030 On 02-February-23 | 11.55  | Put          | Bond Future | 969       | 1                             | 969       | 1                               | 0.00          |
| 28/07/2022 | 2030 On 04-May-23      |        |              | Bond Future | 10.91     | 87.2825                       | 10.9088   | 87.2825                         | 0.00          |
| 28/07/2022 | 2030 On 04-May-23      | 12.57  | Call         | Bond Future | 7423      | 6                             | 7423      | 6                               | 0.00          |
| 28/07/2022 | 2030 On 04-May-23      | 11.62  | Call         | Bond Future | 4428      | 4                             | 4428      | 4                               | 0.00          |
| 28/07/2022 | 2030 On 04-May-23      | 12.04  | Call         | Bond Future | 5702      | 5                             | 5702      | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | 2030 On 04-May-23    | 12.50  | Call         | Bond Future | 7191      | 6                             | 7191      | 6                               | 0.00          |
| 28/07/2022 | 2030 On 04-May-23    | 10.54  | Call         | Bond Future | 1915      | 1                             | 1915      | 1                               | 0.00          |
| 28/07/2022 | 2030 On 04-May-23    | 10.65  | Call         | Bond Future | 2098      | 2                             | 2098      | 2                               | 350.00        |
| 28/07/2022 | 2030 On 04-May-23    | 9.58   | Call         | Bond Future | 765       | 1                             | 765       | 1                               | 150.00        |
| 28/07/2022 | 2030 On 04-May-23    | 11.34  | Call         | Bond Future | 3650      | 3                             | 3650      | 3                               | 0.00          |
| 28/07/2022 | 2030 On 04-May-23    | 10.42  | Call         | Bond Future | 1728      | 1                             | 1728      | 1                               | 479.00        |
| 28/07/2022 | 2030 On 04-May-23    | 10.52  | Call         | Bond Future | 1883      | 1                             | 1883      | 1                               | 0.00          |
| 28/07/2022 | 2030 On 04-May-23    | 10.53  | Call         | Bond Future | 1899      | 1                             | 1899      | 1                               | 0.00          |
| 28/07/2022 | 2030 On 04-May-23    | 9.67   | Call         | Bond Future | 847       | 1                             | 847       | 1                               | 479.00        |
| 28/07/2022 | 2030 On 04-May-23    | 9.78   | Call         | Bond Future | 952       | 1                             | 952       | 1                               | 388.00        |
| 28/07/2022 | 2030 On 04-May-23    | 9.03   | Call         | Bond Future | 391       | 0                             | 391       | 0                               | 388.00        |
| 28/07/2022 | 2030 On 04-May-23    | 10.00  | Call         | Bond Future | 1180      | 1                             | 1180      | 1                               | 1,080.00      |
| 28/07/2022 | 2030 On 04-May-23    | 10.00  | Put          | Bond Future | 5171      | 6                             | 5171      | 6                               | 0.00          |
| 28/07/2022 | 2030 On 04-May-23    | 9.03   | Put          | Bond Future | 8902      | 10                            | 8902      | 10                              | 0.00          |
| 28/07/2022 | 2030 On 04-May-23    | 9.58   | Put          | Bond Future | 6680      | 8                             | 6680      | 8                               | 0.00          |
| 28/07/2022 | 2030 On 04-May-23    | 9.78   | Put          | Bond Future | 5945      | 7                             | 5945      | 7                               | 0.00          |
| 28/07/2022 | 2030 On 04-May-23    | 9.67   | Put          | Bond Future | 6345      | 7                             | 6345      | 7                               | 0.00          |
| 28/07/2022 | 2030 On 04-May-23    | 10.53  | Put          | Bond Future | 3535      | 4                             | 3535      | 4                               | 0.00          |
| 28/07/2022 | 2030 On 04-May-23    | 10.52  | Put          | Bond Future | 3563      | 4                             | 3563      | 4                               | 0.00          |
| 28/07/2022 | 2030 On 04-May-23    | 10.42  | Put          | Bond Future | 3847      | 5                             | 3847      | 5                               | 0.00          |
| 28/07/2022 | 2030 On 04-May-23    | 11.34  | Put          | Bond Future | 1834      | 2                             | 1834      | 2                               | 150.00        |
| 28/07/2022 | 2030 On 04-May-23    | 10.65  | Put          | Bond Future | 3212      | 4                             | 3212      | 4                               | 0.00          |
| 28/07/2022 | 2030 On 04-May-23    | 10.54  | Put          | Bond Future | 3507      | 4                             | 3507      | 4                               | 0.00          |
| 28/07/2022 | 2030 On 04-May-23    | 12.50  | Put          | Bond Future | 725       | 1                             | 725       | 1                               | 479.00        |
| 28/07/2022 | 2030 On 04-May-23    | 12.04  | Put          | Bond Future | 1040      | 1                             | 1040      | 1                               | 1,080.00      |
| 28/07/2022 | 2030 On 04-May-23    | 11.62  | Put          | Bond Future | 1459      | 2                             | 1459      | 2                               | 388.00        |
| 28/07/2022 | 2030 On 04-May-23    | 12.57  | Put          | Bond Future | 686       | 1                             | 686       | 1                               | 350.00        |
| 28/07/2022 | 2030 On 03-August-23 |        |              | Bond Future | 11.07     | 84.9915                       | 11.0654   | 84.9915                         | 0.00          |
| 28/07/2022 | 2030 On 03-August-23 | 12.59  | Call         | Bond Future | 7011      | 6                             | 7011      | 6                               | 0.00          |
| 28/07/2022 | 2030 On 03-August-23 | 11.36  | Call         | Bond Future | 3527      | 3                             | 3527      | 3                               | 0.00          |
| 28/07/2022 | 2030 On 03-August-23 | 12.89  | Call         | Bond Future | 7954      | 7                             | 7954      | 7                               | 0.00          |
| 28/07/2022 | 2030 On 03-August-23 | 11.34  | Call         | Bond Future | 3480      | 3                             | 3480      | 3                               | 0.00          |
| 28/07/2022 | 2030 On 03-August-23 | 10.40  | Call         | Bond Future | 1731      | 1                             | 1731      | 1                               | 1,012.00      |

| 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | 2030 On 03-August-23 | 10.65  | Call         | Bond Future | 2106      | 2                             | 2106      | 2                               | 350.00        |
| 28/07/2022 | 2030 On 03-August-23 | 11.35  | Call         | Bond Future | 3503      | 3                             | 3503      | 3                               | 0.00          |
| 28/07/2022 | 2030 On 03-August-23 | 11.36  | Put          | Bond Future | 2322      | 3                             | 2322      | 3                               | 0.00          |
| 28/07/2022 | 2030 On 03-August-23 | 10.65  | Put          | Bond Future | 3843      | 5                             | 3843      | 5                               | 0.00          |
| 28/07/2022 | 2030 On 03-August-23 | 11.34  | Put          | Bond Future | 2355      | 3                             | 2355      | 3                               | 0.00          |
| 28/07/2022 | 2030 On 03-August-23 | 12.89  | Put          | Bond Future | 820       | 1                             | 820       | 1                               | 350.00        |
| 28/07/2022 | 2030 On 03-August-23 | 10.40  | Put          | Bond Future | 4534      | 5                             | 4534      | 5                               | 0.00          |
| 28/07/2022 | 2030 On 03-August-23 | 12.59  | Put          | Bond Future | 997       | 1                             | 997       | 1                               | 1,012.00      |
| 28/07/2022 | 2030 On 03-August-23 | 11.35  | Put          | Bond Future | 2339      | 3                             | 2339      | 3                               | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 |        |              | Bond Future | 10.85     | 86.3115                       | 10.8523   | 86.3115                         | 55,128.00     |
| 28/07/2022 | 2032 On 04-August-22 | 11.89  | Call         | Bond Future | 5239      | 4                             | 5239      | 4                               | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 | 10.70  | Call         | Bond Future | 115       | 0                             | 115       | 0                               | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 | 11.00  | Call         | Bond Future | 920       | 0                             | 920       | 0                               | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 | 11.60  | Call         | Bond Future | 3820      | 3                             | 3820      | 3                               | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 | 10.21  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 | 10.50  | Call         | Bond Future | 8         | 0                             | 8         | 0                               | 900.00        |
| 28/07/2022 | 2032 On 04-August-22 | 10.10  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 | 10.20  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 | 9.40   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 | 10.22  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 | 9.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 900.00        |
| 28/07/2022 | 2032 On 04-August-22 | 9.72   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 800.00        |
| 28/07/2022 | 2032 On 04-August-22 | 8.97   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 800.00        |
| 28/07/2022 | 2032 On 04-August-22 | 8.97   | Put          | Bond Future | 10743     | 12                            | 10743     | 12                              | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 | 9.72   | Put          | Bond Future | 6258      | 8                             | 6258      | 8                               | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 | 10.21  | Put          | Bond Future | 3477      | 5                             | 3477      | 5                               | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 | 10.20  | Put          | Bond Future | 3533      | 5                             | 3533      | 5                               | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 | 9.40   | Put          | Bond Future | 8137      | 9                             | 8137      | 9                               | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 | 10.10  | Put          | Bond Future | 4091      | 5                             | 4091      | 5                               | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 | 10.50  | Put          | Bond Future | 1892      | 3                             | 1892      | 3                               | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 | 9.80   | Put          | Bond Future | 5796      | 7                             | 5796      | 7                               | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 | 10.22  | Put          | Bond Future | 3422      | 5                             | 3422      | 5                               | 0.00          |
| 28/07/2022 | 2032 On 04-August-22 | 11.60  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 800.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | 2032 On 04-August-22   | 11.00  | Put          | Bond Future | 147       | 1                             | 147       | 1                               | 7,500.00      |
| 28/07/2022 | 2032 On 04-August-22   | 10.70  | Put          | Bond Future | 923       | 2                             | 923       | 2                               | 7,500.00      |
| 28/07/2022 | 2032 On 04-August-22   | 11.89  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | 2032 On 03-November-22 |        |              | Bond Future | 11.03     | 83.5097                       | 11.0311   | 83.5097                         | 127,367.00    |
| 28/07/2022 | 2032 On 03-November-22 | 11.55  | Call         | Bond Future | 3456      | 3                             | 3456      | 3                               | 0.00          |
| 28/07/2022 | 2032 On 03-November-22 | 12.30  | Call         | Bond Future | 6448      | 5                             | 6448      | 5                               | 0.00          |
| 28/07/2022 | 2032 On 03-November-22 | 10.56  | Call         | Bond Future | 828       | 0                             | 828       | 0                               | 0.00          |
| 28/07/2022 | 2032 On 03-November-22 | 10.66  | Call         | Bond Future | 986       | 1                             | 986       | 1                               | 0.00          |
| 28/07/2022 | 2032 On 03-November-22 | 10.67  | Call         | Bond Future | 1004      | 1                             | 1004      | 1                               | 750.00        |
| 28/07/2022 | 2032 On 03-November-22 | 10.21  | Call         | Bond Future | 419       | 0                             | 419       | 0                               | 500.00        |
| 28/07/2022 | 2032 On 03-November-22 | 9.46   | Call         | Bond Future | 64        | 0                             | 64        | 0                               | 500.00        |
| 28/07/2022 | 2032 On 03-November-22 | 10.11  | Call         | Bond Future | 338       | 0                             | 338       | 0                               | 0.00          |
| 28/07/2022 | 2032 On 03-November-22 | 9.31   | Call         | Bond Future | 41        | 0                             | 41        | 0                               | 180.00        |
| 28/07/2022 | 2032 On 03-November-22 | 10.49  | Call         | Bond Future | 729       | 0                             | 729       | 0                               | 0.00          |
| 28/07/2022 | 2032 On 03-November-22 | 10.16  | Call         | Bond Future | 377       | 0                             | 377       | 0                               | 0.00          |
| 28/07/2022 | 2032 On 03-November-22 | 9.92   | Call         | Bond Future | 219       | 0                             | 219       | 0                               | 750.00        |
| 28/07/2022 | 2032 On 03-November-22 | 9.36   | Call         | Bond Future | 48        | 0                             | 48        | 0                               | 454.00        |
| 28/07/2022 | 2032 On 03-November-22 | 9.36   | Put          | Bond Future | 9229      | 11                            | 9229      | 11                              | 0.00          |
| 28/07/2022 | 2032 On 03-November-22 | 9.92   | Put          | Bond Future | 6182      | 7                             | 6182      | 7                               | 0.00          |
| 28/07/2022 | 2032 On 03-November-22 | 10.11  | Put          | Bond Future | 5242      | 6                             | 5242      | 6                               | 454.00        |
| 28/07/2022 | 2032 On 03-November-22 | 9.31   | Put          | Bond Future | 9517      | 11                            | 9517      | 11                              | 0.00          |
| 28/07/2022 | 2032 On 03-November-22 | 10.16  | Put          | Bond Future | 5005      | 6                             | 5005      | 6                               | 180.00        |
| 28/07/2022 | 2032 On 03-November-22 | 9.46   | Put          | Bond Future | 8660      | 10                            | 8660      | 10                              | 0.00          |
| 28/07/2022 | 2032 On 03-November-22 | 10.56  | Put          | Bond Future | 3290      | 4                             | 3290      | 4                               | 180.00        |
| 28/07/2022 | 2032 On 03-November-22 | 10.49  | Put          | Bond Future | 3565      | 5                             | 3565      | 5                               | 454.00        |
| 28/07/2022 | 2032 On 03-November-22 | 10.21  | Put          | Bond Future | 4773      | 6                             | 4773      | 6                               | 0.00          |
| 28/07/2022 | 2032 On 03-November-22 | 10.67  | Put          | Bond Future | 2882      | 4                             | 2882      | 4                               | 0.00          |
| 28/07/2022 | 2032 On 03-November-22 | 10.66  | Put          | Bond Future | 2918      | 4                             | 2918      | 4                               | 0.00          |
| 28/07/2022 | 2032 On 03-November-22 | 12.30  | Put          | Bond Future | 266       | 0                             | 266       | 0                               | 750.00        |
| 28/07/2022 | 2032 On 03-November-22 | 11.55  | Put          | Bond Future | 851       | 1                             | 851       | 1                               | 500.00        |
| 28/07/2022 | 2032 On 02-February-23 |        |              | Bond Future | 11.18     | 85.0521                       | 11.1787   | 85.0521                         | 18.00         |
| 28/07/2022 | 2032 On 02-February-23 | 11.84  | Call         | Bond Future | 4525      | 4                             | 4525      | 4                               | 0.00          |
| 28/07/2022 | 2032 On 02-February-23 | 12.75  | Call         | Bond Future | 7915      | 7                             | 7915      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | 2032 On 02-February-23 | 10.38  | Call         | Bond Future | 1020      | 1                             | 1020      | 1                               | 0.00          |
| 28/07/2022 | 2032 On 02-February-23 | 10.39  | Call         | Bond Future | 1033      | 1                             | 1033      | 1                               | 0.00          |
| 28/07/2022 | 2032 On 02-February-23 | 10.16  | Call         | Bond Future | 764       | 1                             | 764       | 1                               | 0.00          |
| 28/07/2022 | 2032 On 02-February-23 | 9.31   | Call         | Bond Future | 195       | 0                             | 195       | 0                               | 454.00        |
| 28/07/2022 | 2032 On 02-February-23 | 10.22  | Call         | Bond Future | 828       | 1                             | 828       | 1                               | 500.00        |
| 28/07/2022 | 2032 On 02-February-23 | 9.47   | Call         | Bond Future | 260       | 0                             | 260       | 0                               | 500.00        |
| 28/07/2022 | 2032 On 02-February-23 | 11.69  | Call         | Bond Future | 4021      | 3                             | 4021      | 3                               | 0.00          |
| 28/07/2022 | 2032 On 02-February-23 | 10.40  | Call         | Bond Future | 1046      | 1                             | 1046      | 1                               | 0.00          |
| 28/07/2022 | 2032 On 02-February-23 | 10.50  | Call         | Bond Future | 1184      | 1                             | 1184      | 1                               | 0.00          |
| 28/07/2022 | 2032 On 02-February-23 | 10.67  | Call         | Bond Future | 1449      | 1                             | 1449      | 1                               | 750.00        |
| 28/07/2022 | 2032 On 02-February-23 | 9.92   | Call         | Bond Future | 542       | 0                             | 542       | 0                               | 750.00        |
| 28/07/2022 | 2032 On 02-February-23 | 10.67  | Put          | Bond Future | 4045      | 5                             | 4045      | 5                               | 0.00          |
| 28/07/2022 | 2032 On 02-February-23 | 10.50  | Put          | Bond Future | 4672      | 6                             | 4672      | 6                               | 454.00        |
| 28/07/2022 | 2032 On 02-February-23 | 10.40  | Put          | Bond Future | 5064      | 6                             | 5064      | 6                               | 0.00          |
| 28/07/2022 | 2032 On 02-February-23 | 11.69  | Put          | Bond Future | 1515      | 2                             | 1515      | 2                               | 0.00          |
| 28/07/2022 | 2032 On 02-February-23 | 9.47   | Put          | Bond Future | 9417      | 11                            | 9417      | 11                              | 0.00          |
| 28/07/2022 | 2032 On 02-February-23 | 10.22  | Put          | Bond Future | 5811      | 7                             | 5811      | 7                               | 0.00          |
| 28/07/2022 | 2032 On 02-February-23 | 9.92   | Put          | Bond Future | 7164      | 8                             | 7164      | 8                               | 0.00          |
| 28/07/2022 | 2032 On 02-February-23 | 9.31   | Put          | Bond Future | 10276     | 12                            | 10276     | 12                              | 0.00          |
| 28/07/2022 | 2032 On 02-February-23 | 10.16  | Put          | Bond Future | 6071      | 7                             | 6071      | 7                               | 454.00        |
| 28/07/2022 | 2032 On 02-February-23 | 10.39  | Put          | Bond Future | 5104      | 6                             | 5104      | 6                               | 0.00          |
| 28/07/2022 | 2032 On 02-February-23 | 10.38  | Put          | Bond Future | 5144      | 6                             | 5144      | 6                               | 0.00          |
| 28/07/2022 | 2032 On 02-February-23 | 12.75  | Put          | Bond Future | 526       | 1                             | 526       | 1                               | 750.00        |
| 28/07/2022 | 2032 On 02-February-23 | 11.84  | Put          | Bond Future | 1303      | 2                             | 1303      | 2                               | 500.00        |
| 28/07/2022 | 2032 On 04-May-23      |        |              | Bond Future | 11.33     | 82.4969                       | 11.3282   | 82.4969                         | 0.00          |
| 28/07/2022 | 2032 On 04-May-23      | 10.62  | Call         | Bond Future | 1658      | 1                             | 1658      | 1                               | 400.00        |
| 28/07/2022 | 2032 On 04-May-23      | 10.87  | Call         | Bond Future | 2079      | 2                             | 2079      | 2                               | 0.00          |
| 28/07/2022 | 2032 On 04-May-23      | 10.88  | Call         | Bond Future | 2097      | 2                             | 2097      | 2                               | 0.00          |
| 28/07/2022 | 2032 On 04-May-23      | 10.89  | Call         | Bond Future | 2115      | 2                             | 2115      | 2                               | 0.00          |
| 28/07/2022 | 2032 On 04-May-23      | 11.37  | Call         | Bond Future | 3146      | 2                             | 3146      | 2                               | 400.00        |
| 28/07/2022 | 2032 On 04-May-23      | 13.43  | Call         | Bond Future | 10046     | 9                             | 10046     | 9                               | 0.00          |
| 28/07/2022 | 2032 On 04-May-23      | 13.43  | Put          | Bond Future | 586       | 1                             | 586       | 1                               | 400.00        |
| 28/07/2022 | 2032 On 04-May-23      | 10.89  | Put          | Bond Future | 4289      | 5                             | 4289      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | 2032 On 04-May-23      | 10.88  | Put          | Bond Future | 4321      | 5                             | 4321      | 5                               | 0.00          |
| 28/07/2022 | 2032 On 04-May-23      | 10.87  | Put          | Bond Future | 4353      | 5                             | 4353      | 5                               | 0.00          |
| 28/07/2022 | 2032 On 04-May-23      | 10.62  | Put          | Bond Future | 5208      | 6                             | 5208      | 6                               | 0.00          |
| 28/07/2022 | 2032 On 04-May-23      | 11.37  | Put          | Bond Future | 2943      | 4                             | 2943      | 4                               | 0.00          |
| 28/07/2022 | 2032 On 03-August-23   |        |              | Bond Future | 11.47     | 84.1205                       | 11.4703   | 84.1205                         | 2,600.00      |
| 28/07/2022 | 2032 On 03-August-23   | 11.75  | Call         | Bond Future | 4108      | 3                             | 4108      | 3                               | 0.00          |
| 28/07/2022 | 2032 On 03-August-23   | 11.76  | Call         | Bond Future | 4135      | 3                             | 4135      | 3                               | 0.00          |
| 28/07/2022 | 2032 On 03-August-23   | 11.90  | Call         | Bond Future | 4531      | 4                             | 4531      | 4                               | 5,000.00      |
| 28/07/2022 | 2032 On 03-August-23   | 11.77  | Call         | Bond Future | 4163      | 3                             | 4163      | 3                               | 0.00          |
| 28/07/2022 | 2032 On 03-August-23   | 11.77  | Put          | Bond Future | 2753      | 3                             | 2753      | 3                               | 0.00          |
| 28/07/2022 | 2032 On 03-August-23   | 11.90  | Put          | Bond Future | 2519      | 3                             | 2519      | 3                               | 0.00          |
| 28/07/2022 | 2032 On 03-August-23   | 11.76  | Put          | Bond Future | 2772      | 3                             | 2772      | 3                               | 0.00          |
| 28/07/2022 | 2032 On 03-August-23   | 11.75  | Put          | Bond Future | 2791      | 3                             | 2791      | 3                               | 0.00          |
| 28/07/2022 | 2033 On 04-August-22   |        |              | Bond Future | 112.39    | 112.3719                      | 112.3916  | 112.3719                        | 3,796.00      |
| 28/07/2022 | 2033 On 03-November-22 |        |              | Bond Future | 112.84    | 112.8244                      | 112.8430  | 112.8244                        | 1,047.00      |
| 28/07/2022 | 2033 On 02-February-23 |        |              | Bond Future | 114.95    | 114.9316                      | 114.9492  | 114.9316                        | 5,967.00      |
| 28/07/2022 | 2033 On 04-May-23      |        |              | Bond Future | 115.76    | 115.7386                      | 115.7559  | 115.7386                        | 0.00          |
| 28/07/2022 | 2033 On 03-August-23   |        |              | Bond Future | 118.05    | 118.0368                      | 118.0542  | 118.0368                        | 0.00          |
| 28/07/2022 | 2037 On 04-August-22   |        |              | Bond Future | 11.31     | 79.1467                       | 11.3051   | 79.1467                         | 121,384.00    |
| 28/07/2022 | 2037 On 04-August-22   | 10.10  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 50.00         |
| 28/07/2022 | 2037 On 04-August-22   | 10.91  | Call         | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 28/07/2022 | 2037 On 04-August-22   | 11.21  | Call         | Bond Future | 265       | 0                             | 265       | 0                               | 1,050.00      |
| 28/07/2022 | 2037 On 04-August-22   | 11.42  | Call         | Bond Future | 921       | 0                             | 921       | 0                               | 0.00          |
| 28/07/2022 | 2037 On 04-August-22   | 10.89  | Call         | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 28/07/2022 | 2037 On 04-August-22   | 10.90  | Call         | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 28/07/2022 | 2037 On 04-August-22   | 11.95  | Call         | Bond Future | 3729      | 2                             | 3729      | 2                               | 0.00          |
| 28/07/2022 | 2037 On 04-August-22   | 11.95  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 1,050.00      |
| 28/07/2022 | 2037 On 04-August-22   | 10.91  | Put          | Bond Future | 2433      | 4                             | 2433      | 4                               | 0.00          |
| 28/07/2022 | 2037 On 04-August-22   | 10.89  | Put          | Bond Future | 2555      | 4                             | 2555      | 4                               | 0.00          |
| 28/07/2022 | 2037 On 04-August-22   | 11.42  | Put          | Bond Future | 238       | 1                             | 238       | 1                               | 50.00         |
| 28/07/2022 | 2037 On 04-August-22   | 11.21  | Put          | Bond Future | 838       | 2                             | 838       | 2                               | 0.00          |
| 28/07/2022 | 2037 On 04-August-22   | 10.10  | Put          | Bond Future | 7726      | 9                             | 7726      | 9                               | 0.00          |
| 28/07/2022 | 2037 On 04-August-22   | 10.90  | Put          | Bond Future | 2494      | 4                             | 2494      | 4                               | 50.00         |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | 2037 On 03-November-22 |        |              | Bond Future | 11.46     | 80.3855                       | 11.4633   | 80.3855                         | 27,815.00     |
| 28/07/2022 | 2037 On 03-November-22 | 11.30  | Call         | Bond Future | 1570      | 1                             | 1570      | 1                               | 0.00          |
| 28/07/2022 | 2037 On 03-November-22 | 11.32  | Call         | Bond Future | 1624      | 1                             | 1624      | 1                               | 0.00          |
| 28/07/2022 | 2037 On 03-November-22 | 11.31  | Call         | Bond Future | 1597      | 1                             | 1597      | 1                               | 0.00          |
| 28/07/2022 | 2037 On 03-November-22 | 11.31  | Put          | Bond Future | 2503      | 3                             | 2503      | 3                               | 0.00          |
| 28/07/2022 | 2037 On 03-November-22 | 11.30  | Put          | Bond Future | 2536      | 3                             | 2536      | 3                               | 0.00          |
| 28/07/2022 | 2037 On 03-November-22 | 11.32  | Put          | Bond Future | 2470      | 3                             | 2470      | 3                               | 0.00          |
| 28/07/2022 | 2037 On 02-February-23 |        |              | Bond Future | 11.60     | 77.6115                       | 11.5978   | 77.6115                         | 63,547.00     |
| 28/07/2022 | 2037 On 02-February-23 | 11.05  | Call         | Bond Future | 1561      | 1                             | 1561      | 1                               | 0.00          |
| 28/07/2022 | 2037 On 02-February-23 | 11.03  | Call         | Bond Future | 1523      | 1                             | 1523      | 1                               | 0.00          |
| 28/07/2022 | 2037 On 02-February-23 | 11.04  | Call         | Bond Future | 1542      | 1                             | 1542      | 1                               | 0.00          |
| 28/07/2022 | 2037 On 02-February-23 | 11.04  | Put          | Bond Future | 4844      | 6                             | 4844      | 6                               | 0.00          |
| 28/07/2022 | 2037 On 02-February-23 | 11.03  | Put          | Bond Future | 4886      | 6                             | 4886      | 6                               | 0.00          |
| 28/07/2022 | 2037 On 02-February-23 | 11.05  | Put          | Bond Future | 4802      | 6                             | 4802      | 6                               | 0.00          |
| 28/07/2022 | 2037 On 04-May-23      |        |              | Bond Future | 11.74     | 79.0763                       | 11.7353   | 79.0763                         | 0.00          |
| 28/07/2022 | 2037 On 04-May-23      | 13.73  | Call         | Bond Future | 10928     | 10                            | 10928     | 10                              | 0.00          |
| 28/07/2022 | 2037 On 04-May-23      | 11.32  | Call         | Bond Future | 2492      | 2                             | 2492      | 2                               | 0.00          |
| 28/07/2022 | 2037 On 04-May-23      | 11.78  | Call         | Bond Future | 3688      | 3                             | 3688      | 3                               | 400.00        |
| 28/07/2022 | 2037 On 04-May-23      | 11.03  | Call         | Bond Future | 1909      | 1                             | 1909      | 1                               | 400.00        |
| 28/07/2022 | 2037 On 04-May-23      | 11.31  | Call         | Bond Future | 2470      | 2                             | 2470      | 2                               | 0.00          |
| 28/07/2022 | 2037 On 04-May-23      | 11.30  | Call         | Bond Future | 2449      | 2                             | 2449      | 2                               | 0.00          |
| 28/07/2022 | 2037 On 04-May-23      | 11.30  | Put          | Bond Future | 4958      | 6                             | 4958      | 6                               | 0.00          |
| 28/07/2022 | 2037 On 04-May-23      | 11.31  | Put          | Bond Future | 4921      | 6                             | 4921      | 6                               | 0.00          |
| 28/07/2022 | 2037 On 04-May-23      | 11.03  | Put          | Bond Future | 6034      | 7                             | 6034      | 7                               | 0.00          |
| 28/07/2022 | 2037 On 04-May-23      | 13.73  | Put          | Bond Future | 792       | 1                             | 792       | 1                               | 400.00        |
| 28/07/2022 | 2037 On 04-May-23      | 11.78  | Put          | Bond Future | 3437      | 4                             | 3437      | 4                               | 0.00          |
| 28/07/2022 | 2037 On 04-May-23      | 11.32  | Put          | Bond Future | 4884      | 6                             | 4884      | 6                               | 0.00          |
| 28/07/2022 | 2037 On 03-August-23   |        |              | Bond Future | 11.87     | 76.3741                       | 11.8705   | 76.3741                         | 0.00          |
| 28/07/2022 | 2037 On 03-August-23   | 12.14  | Call         | Bond Future | 4741      | 4                             | 4741      | 4                               | 0.00          |
| 28/07/2022 | 2037 On 03-August-23   | 12.12  | Call         | Bond Future | 4680      | 4                             | 4680      | 4                               | 0.00          |
| 28/07/2022 | 2037 On 03-August-23   | 12.13  | Call         | Bond Future | 4710      | 4                             | 4710      | 4                               | 0.00          |
| 28/07/2022 | 2037 On 03-August-23   | 12.13  | Put          | Bond Future | 3296      | 4                             | 3296      | 4                               | 0.00          |
| 28/07/2022 | 2037 On 03-August-23   | 12.12  | Put          | Bond Future | 3320      | 4                             | 3320      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | 2037 On 03-August-23   | 12.14  | Put          | Bond Future | 3273      | 4                             | 3273      | 4                               | 0.00          |
| 28/07/2022 | 2038 On 04-August-22   |        |              | Bond Future | 126.02    | 125.8440                      | 126.0234  | 125.8440                        | 3,429.00      |
| 28/07/2022 | 2038 On 03-November-22 |        |              | Bond Future | 128.03    | 127.8446                      | 128.0253  | 127.8446                        | 5,116.00      |
| 28/07/2022 | 2038 On 02-February-23 |        |              | Bond Future | 128.50    | 128.3195                      | 128.5020  | 128.3195                        | 0.00          |
| 28/07/2022 | 2038 On 04-May-23      |        |              | Bond Future | 130.95    | 130.7665                      | 130.9519  | 130.7665                        | 0.00          |
| 28/07/2022 | 2038 On 03-August-23   |        |              | Bond Future | 131.57    | 131.3807                      | 131.5694  | 131.3807                        | 0.00          |
| 28/07/2022 | 2040 On 04-August-22   |        |              | Bond Future | 11.39     | 80.9985                       | 11.3946   | 80.9985                         | 83,183.00     |
| 28/07/2022 | 2040 On 04-August-22   | 9.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 460.00        |
| 28/07/2022 | 2040 On 04-August-22   | 10.70  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 460.00        |
| 28/07/2022 | 2040 On 04-August-22   | 11.03  | Call         | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 28/07/2022 | 2040 On 04-August-22   | 12.24  | Call         | Bond Future | 5166      | 4                             | 5166      | 4                               | 0.00          |
| 28/07/2022 | 2040 On 04-August-22   | 11.04  | Call         | Bond Future | 22        | 0                             | 22        | 0                               | 0.00          |
| 28/07/2022 | 2040 On 04-August-22   | 11.05  | Call         | Bond Future | 25        | 0                             | 25        | 0                               | 0.00          |
| 28/07/2022 | 2040 On 04-August-22   | 11.05  | Put          | Bond Future | 2290      | 4                             | 2290      | 4                               | 0.00          |
| 28/07/2022 | 2040 On 04-August-22   | 12.24  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 460.00        |
| 28/07/2022 | 2040 On 04-August-22   | 9.70   | Put          | Bond Future | 12147     | 13                            | 12147     | 13                              | 0.00          |
| 28/07/2022 | 2040 On 04-August-22   | 11.04  | Put          | Bond Future | 2354      | 4                             | 2354      | 4                               | 0.00          |
| 28/07/2022 | 2040 On 04-August-22   | 11.03  | Put          | Bond Future | 2419      | 4                             | 2419      | 4                               | 0.00          |
| 28/07/2022 | 2040 On 04-August-22   | 10.70  | Put          | Bond Future | 4668      | 6                             | 4668      | 6                               | 0.00          |
| 28/07/2022 | 2040 On 03-November-22 |        |              | Bond Future | 11.55     | 82.2663                       | 11.5478   | 82.2663                         | 39,389.00     |
| 28/07/2022 | 2040 On 03-November-22 | 11.41  | Call         | Bond Future | 1774      | 1                             | 1774      | 1                               | 0.00          |
| 28/07/2022 | 2040 On 03-November-22 | 11.50  | Call         | Bond Future | 2048      | 1                             | 2048      | 1                               | 1,500.00      |
| 28/07/2022 | 2040 On 03-November-22 | 11.30  | Call         | Bond Future | 1468      | 1                             | 1468      | 1                               | 1,160.00      |
| 28/07/2022 | 2040 On 03-November-22 | 10.80  | Call         | Bond Future | 558       | 0                             | 558       | 0                               | 1,500.00      |
| 28/07/2022 | 2040 On 03-November-22 | 11.39  | Call         | Bond Future | 1716      | 1                             | 1716      | 1                               | 0.00          |
| 28/07/2022 | 2040 On 03-November-22 | 11.40  | Call         | Bond Future | 1745      | 1                             | 1745      | 1                               | 0.00          |
| 28/07/2022 | 2040 On 03-November-22 | 10.70  | Call         | Bond Future | 445       | 0                             | 445       | 0                               | 1,078.00      |
| 28/07/2022 | 2040 On 03-November-22 | 11.20  | Call         | Bond Future | 1229      | 1                             | 1229      | 1                               | 1,078.00      |
| 28/07/2022 | 2040 On 03-November-22 | 12.52  | Call         | Bond Future | 6304      | 5                             | 6304      | 5                               | 0.00          |
| 28/07/2022 | 2040 On 03-November-22 | 12.00  | Call         | Bond Future | 3922      | 3                             | 3922      | 3                               | 1,160.00      |
| 28/07/2022 | 2040 On 03-November-22 | 12.00  | Put          | Bond Future | 1152      | 2                             | 1152      | 2                               | 0.00          |
| 28/07/2022 | 2040 On 03-November-22 | 11.41  | Put          | Bond Future | 2648      | 3                             | 2648      | 3                               | 0.00          |
| 28/07/2022 | 2040 On 03-November-22 | 11.20  | Put          | Bond Future | 3465      | 4                             | 3465      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | 2040 On 03-November-22 | 10.80  | Put          | Bond Future | 5488      | 7                             | 5488      | 7                               | 0.00          |
| 28/07/2022 | 2040 On 03-November-22 | 11.30  | Put          | Bond Future | 3052      | 4                             | 3052      | 4                               | 0.00          |
| 28/07/2022 | 2040 On 03-November-22 | 11.39  | Put          | Bond Future | 2718      | 4                             | 2718      | 4                               | 0.00          |
| 28/07/2022 | 2040 On 03-November-22 | 11.40  | Put          | Bond Future | 2683      | 3                             | 2683      | 3                               | 0.00          |
| 28/07/2022 | 2040 On 03-November-22 | 10.70  | Put          | Bond Future | 6070      | 7                             | 6070      | 7                               | 0.00          |
| 28/07/2022 | 2040 On 03-November-22 | 11.50  | Put          | Bond Future | 2349      | 3                             | 2349      | 3                               | 0.00          |
| 28/07/2022 | 2040 On 03-November-22 | 12.52  | Put          | Bond Future | 531       | 1                             | 531       | 1                               | 1,078.00      |
| 28/07/2022 | 2040 On 02-February-23 |        |              | Bond Future | 11.68     | 79.2767                       | 11.6783   | 79.2767                         | 62,354.00     |
| 28/07/2022 | 2040 On 02-February-23 | 11.11  | Call         | Bond Future | 1628      | 1                             | 1628      | 1                               | 0.00          |
| 28/07/2022 | 2040 On 02-February-23 | 11.10  | Call         | Bond Future | 1608      | 1                             | 1608      | 1                               | 0.00          |
| 28/07/2022 | 2040 On 02-February-23 | 10.21  | Call         | Bond Future | 430       | 0                             | 430       | 0                               | 388.00        |
| 28/07/2022 | 2040 On 02-February-23 | 10.18  | Call         | Bond Future | 408       | 0                             | 408       | 0                               | 0.00          |
| 28/07/2022 | 2040 On 02-February-23 | 10.93  | Call         | Bond Future | 1293      | 1                             | 1293      | 1                               | 0.00          |
| 28/07/2022 | 2040 On 02-February-23 | 10.96  | Call         | Bond Future | 1345      | 1                             | 1345      | 1                               | 388.00        |
| 28/07/2022 | 2040 On 02-February-23 | 12.27  | Call         | Bond Future | 5327      | 4                             | 5327      | 4                               | 0.00          |
| 28/07/2022 | 2040 On 02-February-23 | 11.12  | Call         | Bond Future | 1649      | 1                             | 1649      | 1                               | 0.00          |
| 28/07/2022 | 2040 On 02-February-23 | 12.24  | Call         | Bond Future | 5206      | 4                             | 5206      | 4                               | 0.00          |
| 28/07/2022 | 2040 On 02-February-23 | 12.24  | Put          | Bond Future | 1852      | 2                             | 1852      | 2                               | 0.00          |
| 28/07/2022 | 2040 On 02-February-23 | 11.12  | Put          | Bond Future | 5215      | 6                             | 5215      | 6                               | 0.00          |
| 28/07/2022 | 2040 On 02-February-23 | 12.27  | Put          | Bond Future | 1801      | 2                             | 1801      | 2                               | 388.00        |
| 28/07/2022 | 2040 On 02-February-23 | 10.96  | Put          | Bond Future | 5979      | 7                             | 5979      | 7                               | 0.00          |
| 28/07/2022 | 2040 On 02-February-23 | 10.18  | Put          | Bond Future | 10560     | 12                            | 10560     | 12                              | 0.00          |
| 28/07/2022 | 2040 On 02-February-23 | 10.21  | Put          | Bond Future | 10360     | 12                            | 10360     | 12                              | 0.00          |
| 28/07/2022 | 2040 On 02-February-23 | 11.10  | Put          | Bond Future | 5307      | 6                             | 5307      | 6                               | 0.00          |
| 28/07/2022 | 2040 On 02-February-23 | 11.11  | Put          | Bond Future | 5261      | 6                             | 5261      | 6                               | 0.00          |
| 28/07/2022 | 2040 On 02-February-23 | 10.93  | Put          | Bond Future | 6130      | 7                             | 6130      | 7                               | 0.00          |
| 28/07/2022 | 2040 On 04-May-23      |        |              | Bond Future | 11.81     | 80.7731                       | 11.8111   | 80.7731                         | 0.00          |
| 28/07/2022 | 2040 On 04-May-23      | 13.45  | Call         | Bond Future | 10154     | 9                             | 10154     | 9                               | 0.00          |
| 28/07/2022 | 2040 On 04-May-23      | 11.48  | Call         | Bond Future | 2872      | 2                             | 2872      | 2                               | 486.00        |
| 28/07/2022 | 2040 On 04-May-23      | 10.92  | Call         | Bond Future | 1694      | 1                             | 1694      | 1                               | 388.00        |
| 28/07/2022 | 2040 On 04-May-23      | 11.41  | Call         | Bond Future | 2703      | 2                             | 2703      | 2                               | 0.00          |
| 28/07/2022 | 2040 On 04-May-23      | 11.42  | Call         | Bond Future | 2727      | 2                             | 2727      | 2                               | 0.00          |
| 28/07/2022 | 2040 On 04-May-23      | 10.73  | Call         | Bond Future | 1384      | 1                             | 1384      | 1                               | 486.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | 2040 On 04-May-23      | 10.17  | Call         | Bond Future | 705       | 1                             | 705       | 1                               | 388.00        |
| 28/07/2022 | 2040 On 04-May-23      | 12.78  | Call         | Bond Future | 7378      | 6                             | 7378      | 6                               | 0.00          |
| 28/07/2022 | 2040 On 04-May-23      | 11.43  | Call         | Bond Future | 2751      | 2                             | 2751      | 2                               | 0.00          |
| 28/07/2022 | 2040 On 04-May-23      | 11.43  | Put          | Bond Future | 5114      | 6                             | 5114      | 6                               | 0.00          |
| 28/07/2022 | 2040 On 04-May-23      | 12.78  | Put          | Bond Future | 1832      | 2                             | 1832      | 2                               | 388.00        |
| 28/07/2022 | 2040 On 04-May-23      | 10.73  | Put          | Bond Future | 8380      | 9                             | 8380      | 9                               | 0.00          |
| 28/07/2022 | 2040 On 04-May-23      | 13.45  | Put          | Bond Future | 1124      | 1                             | 1124      | 1                               | 486.00        |
| 28/07/2022 | 2040 On 04-May-23      | 10.17  | Put          | Bond Future | 11704     | 13                            | 11704     | 13                              | 0.00          |
| 28/07/2022 | 2040 On 04-May-23      | 11.42  | Put          | Bond Future | 5153      | 6                             | 5153      | 6                               | 0.00          |
| 28/07/2022 | 2040 On 04-May-23      | 11.41  | Put          | Bond Future | 5193      | 6                             | 5193      | 6                               | 0.00          |
| 28/07/2022 | 2040 On 04-May-23      | 10.92  | Put          | Bond Future | 7394      | 8                             | 7394      | 8                               | 0.00          |
| 28/07/2022 | 2040 On 04-May-23      | 11.48  | Put          | Bond Future | 4919      | 6                             | 4919      | 6                               | 0.00          |
| 28/07/2022 | 2040 On 03-August-23   |        |              | Bond Future | 11.94     | 77.8539                       | 11.9416   | 77.8539                         | 0.00          |
| 28/07/2022 | 2040 On 03-August-23   | 12.21  | Call         | Bond Future | 5096      | 4                             | 5096      | 4                               | 0.00          |
| 28/07/2022 | 2040 On 03-August-23   | 12.22  | Call         | Bond Future | 5129      | 4                             | 5129      | 4                               | 0.00          |
| 28/07/2022 | 2040 On 03-August-23   | 12.23  | Call         | Bond Future | 5162      | 4                             | 5162      | 4                               | 0.00          |
| 28/07/2022 | 2040 On 03-August-23   | 12.23  | Put          | Bond Future | 3476      | 4                             | 3476      | 4                               | 0.00          |
| 28/07/2022 | 2040 On 03-August-23   | 12.22  | Put          | Bond Future | 3501      | 4                             | 3501      | 4                               | 0.00          |
| 28/07/2022 | 2040 On 03-August-23   | 12.21  | Put          | Bond Future | 3525      | 4                             | 3525      | 4                               | 0.00          |
| 28/07/2022 | 2044 On 04-August-22   |        |              | Bond Future | 11.37     | 77.9963                       | 11.3737   | 77.9963                         | 28,283.00     |
| 28/07/2022 | 2044 On 04-August-22   | 11.10  | Call         | Bond Future | 55        | 0                             | 55        | 0                               | 0.00          |
| 28/07/2022 | 2044 On 04-August-22   | 11.08  | Call         | Bond Future | 44        | 0                             | 44        | 0                               | 0.00          |
| 28/07/2022 | 2044 On 04-August-22   | 11.09  | Call         | Bond Future | 49        | 0                             | 49        | 0                               | 0.00          |
| 28/07/2022 | 2044 On 04-August-22   | 11.09  | Put          | Bond Future | 1951      | 3                             | 1951      | 3                               | 0.00          |
| 28/07/2022 | 2044 On 04-August-22   | 11.08  | Put          | Bond Future | 2014      | 3                             | 2014      | 3                               | 0.00          |
| 28/07/2022 | 2044 On 04-August-22   | 11.10  | Put          | Bond Future | 1889      | 3                             | 1889      | 3                               | 0.00          |
| 28/07/2022 | 2044 On 03-November-22 |        |              | Bond Future | 11.52     | 79.2171                       | 11.5175   | 79.2171                         | 43,652.00     |
| 28/07/2022 | 2044 On 03-November-22 | 11.40  | Call         | Bond Future | 1847      | 1                             | 1847      | 1                               | 0.00          |
| 28/07/2022 | 2044 On 03-November-22 | 11.39  | Call         | Bond Future | 1816      | 1                             | 1816      | 1                               | 0.00          |
| 28/07/2022 | 2044 On 03-November-22 | 11.41  | Call         | Bond Future | 1877      | 1                             | 1877      | 1                               | 0.00          |
| 28/07/2022 | 2044 On 03-November-22 | 10.60  | Call         | Bond Future | 371       | 0                             | 371       | 0                               | 1,600.00      |
| 28/07/2022 | 2044 On 03-November-22 | 11.30  | Call         | Bond Future | 1557      | 1                             | 1557      | 1                               | 1,600.00      |
| 28/07/2022 | 2044 On 03-November-22 | 11.30  | Put          | Bond Future | 2977      | 4                             | 2977      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | 2044 On 03-November-22 | 10.60  | Put          | Bond Future | 6667      | 8                             | 6667      | 8                               | 0.00          |
| 28/07/2022 | 2044 On 03-November-22 | 11.41  | Put          | Bond Future | 2574      | 3                             | 2574      | 3                               | 0.00          |
| 28/07/2022 | 2044 On 03-November-22 | 11.40  | Put          | Bond Future | 2609      | 3                             | 2609      | 3                               | 0.00          |
| 28/07/2022 | 2044 On 03-November-22 | 11.39  | Put          | Bond Future | 2644      | 3                             | 2644      | 3                               | 0.00          |
| 28/07/2022 | 2044 On 02-February-23 |        |              | Bond Future | 11.64     | 76.2965                       | 11.6396   | 76.2965                         | 29,403.00     |
| 28/07/2022 | 2044 On 02-February-23 | 11.16  | Call         | Bond Future | 1827      | 1                             | 1827      | 1                               | 0.00          |
| 28/07/2022 | 2044 On 02-February-23 | 11.15  | Call         | Bond Future | 1805      | 1                             | 1805      | 1                               | 0.00          |
| 28/07/2022 | 2044 On 02-February-23 | 11.14  | Call         | Bond Future | 1783      | 1                             | 1783      | 1                               | 0.00          |
| 28/07/2022 | 2044 On 02-February-23 | 11.14  | Put          | Bond Future | 5049      | 6                             | 5049      | 6                               | 0.00          |
| 28/07/2022 | 2044 On 02-February-23 | 11.15  | Put          | Bond Future | 5003      | 6                             | 5003      | 6                               | 0.00          |
| 28/07/2022 | 2044 On 02-February-23 | 11.16  | Put          | Bond Future | 4958      | 6                             | 4958      | 6                               | 0.00          |
| 28/07/2022 | 2044 On 04-May-23      |        |              | Bond Future | 11.76     | 77.7366                       | 11.7634   | 77.7366                         | 0.00          |
| 28/07/2022 | 2044 On 04-May-23      | 11.43  | Call         | Bond Future | 2898      | 2                             | 2898      | 2                               | 0.00          |
| 28/07/2022 | 2044 On 04-May-23      | 11.41  | Call         | Bond Future | 2848      | 2                             | 2848      | 2                               | 0.00          |
| 28/07/2022 | 2044 On 04-May-23      | 11.42  | Call         | Bond Future | 2873      | 2                             | 2873      | 2                               | 0.00          |
| 28/07/2022 | 2044 On 04-May-23      | 11.42  | Put          | Bond Future | 5054      | 6                             | 5054      | 6                               | 0.00          |
| 28/07/2022 | 2044 On 04-May-23      | 11.41  | Put          | Bond Future | 5094      | 6                             | 5094      | 6                               | 0.00          |
| 28/07/2022 | 2044 On 04-May-23      | 11.43  | Put          | Bond Future | 5014      | 6                             | 5014      | 6                               | 0.00          |
| 28/07/2022 | 2044 On 03-August-23   |        |              | Bond Future | 11.88     | 74.8829                       | 11.8846   | 74.8829                         | 0.00          |
| 28/07/2022 | 2044 On 03-August-23   | 12.17  | Call         | Bond Future | 5286      | 4                             | 5286      | 4                               | 0.00          |
| 28/07/2022 | 2044 On 03-August-23   | 12.16  | Call         | Bond Future | 5252      | 4                             | 5252      | 4                               | 0.00          |
| 28/07/2022 | 2044 On 03-August-23   | 12.15  | Call         | Bond Future | 5218      | 4                             | 5218      | 4                               | 0.00          |
| 28/07/2022 | 2044 On 03-August-23   | 12.15  | Put          | Bond Future | 3629      | 4                             | 3629      | 4                               | 0.00          |
| 28/07/2022 | 2044 On 03-August-23   | 12.16  | Put          | Bond Future | 3604      | 4                             | 3604      | 4                               | 0.00          |
| 28/07/2022 | 2044 On 03-August-23   | 12.17  | Put          | Bond Future | 3580      | 4                             | 3580      | 4                               | 0.00          |
| 28/07/2022 | 2046 On 04-August-22   |        |              | Bond Future | 114.50    | 114.6669                      | 114.5003  | 114.6669                        | 4,858.00      |
| 28/07/2022 | 2046 On 03-November-22 |        |              | Bond Future | 114.34    | 114.5130                      | 114.3423  | 114.5130                        | 13,473.00     |
| 28/07/2022 | 2046 On 02-February-23 |        |              | Bond Future | 116.48    | 116.6525                      | 116.4774  | 116.6525                        | 0.00          |
| 28/07/2022 | 2046 On 04-May-23      |        |              | Bond Future | 116.66    | 116.8373                      | 116.6581  | 116.8373                        | 0.00          |
| 28/07/2022 | 2046 On 03-August-23   |        |              | Bond Future | 118.98    | 119.1582                      | 118.9751  | 119.1582                        | 0.00          |
| 28/07/2022 | 2050 On 04-August-22   |        |              | Bond Future | 115.11    | 115.9291                      | 115.1057  | 115.9291                        | 1,973.00      |
| 28/07/2022 | 2050 On 03-November-22 |        |              | Bond Future | 116.93    | 117.7721                      | 116.9344  | 117.7721                        | 9,512.00      |
| 28/07/2022 | 2050 On 02-February-23 |        |              | Bond Future | 116.99    | 117.8471                      | 116.9923  | 117.8471                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | 2050 On 04-May-23      |        |              | Bond Future        | 119.22    | 120.0944                      | 119.2226  | 120.0944                        | 0.00          |
| 28/07/2022 | 2050 On 03-August-23   |        |              | Bond Future        | 119.39    | 120.2774                      | 119.3881  | 120.2774                        | 0.00          |
| 28/07/2022 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | AL37 On 04-August-22   |        |              | Index Future       | 815.21    | 808.7360                      | 815.2120  | 808.7360                        | 0.00          |
| 28/07/2022 | AL37 On 03-November-22 |        |              | Index Future       | 828.09    | 821.5240                      | 828.0920  | 821.5240                        | 0.00          |
| 28/07/2022 | AL37 On 02-February-23 |        |              | Index Future       | 843.35    | 836.6670                      | 843.3450  | 836.6670                        | 0.00          |
| 28/07/2022 | AL37 On 04-May-23      |        |              | Index Future       | 859.22    | 852.4180                      | 859.2180  | 852.4180                        | 0.00          |
| 28/07/2022 | AL37 On 03-August-23   |        |              | Index Future       | 876.08    | 869.1470                      | 876.0780  | 869.1470                        | 0.00          |
| 28/07/2022 | AL7T On 04-August-22   |        |              | Index Future       | 923.53    | 910.5360                      | 923.5290  | 910.5360                        | 0.00          |
| 28/07/2022 | AL7T On 03-November-22 |        |              | Index Future       | 938.12    | 924.9330                      | 938.1200  | 924.9330                        | 0.00          |
| 28/07/2022 | AL7T On 02-February-23 |        |              | Index Future       | 955.40    | 941.9820                      | 955.4000  | 941.9820                        | 0.00          |
| 28/07/2022 | AL7T On 04-May-23      |        |              | Index Future       | 973.38    | 959.7160                      | 973.3820  | 959.7160                        | 0.00          |
| 28/07/2022 | AL7T On 03-August-23   |        |              | Index Future       | 992.48    | 978.5500                      | 992.4820  | 978.5500                        | 0.00          |
| 28/07/2022 | ALBI On 04-August-22   |        |              | Index Future       | 823.30    | 812.1540                      | 823.2980  | 812.1540                        | 1.00          |
| 28/07/2022 | ALBI On 03-November-22 |        |              | Index Future       | 836.31    | 824.9960                      | 836.3060  | 824.9960                        | 138.00        |
| 28/07/2022 | ALBI On 02-February-23 |        |              | Index Future       | 851.71    | 840.2020                      | 851.7100  | 840.2020                        | 0.00          |
| 28/07/2022 | ALBI On 04-May-23      |        |              | Index Future       | 867.74    | 856.0200                      | 867.7410  | 856.0200                        | 0.00          |
| 28/07/2022 | ALBI On 03-August-23   |        |              | Index Future       | 884.77    | 872.8190                      | 884.7680  | 872.8190                        | 0.00          |
| 28/07/2022 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C186 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 28/07/2022 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 28/07/2022 | ES33 On 04-August-22    |        |              | Bond Future        | 12.10     | 74.3117                       | 12.1048   | 74.3117                         | 0.00          |
| 28/07/2022 | ES33 On 03-November-22  |        |              | Bond Future        | 12.31     | 71.7075                       | 12.3141   | 71.7075                         | 0.00          |
| 28/07/2022 | ES33 On 02-February-23  |        |              | Bond Future        | 12.50     | 73.0486                       | 12.5001   | 73.0486                         | 350.00        |
| 28/07/2022 | ES33 On 04-May-23       |        |              | Bond Future        | 12.68     | 70.6503                       | 12.6841   | 70.6503                         | 0.00          |
| 28/07/2022 | ES33 On 03-August-23    |        |              | Bond Future        | 12.86     | 72.0562                       | 12.8629   | 72.0562                         | 0.00          |
| 28/07/2022 | ES42 On 04-August-22    |        |              | Bond Future        | 12.45     | 72.5390                       | 12.4480   | 72.5390                         | 0.00          |
| 28/07/2022 | ES42 On 03-November-22  |        |              | Bond Future        | 12.64     | 69.4318                       | 12.6393   | 69.4318                         | 0.00          |
| 28/07/2022 | ES42 On 02-February-23  |        |              | Bond Future        | 12.80     | 70.7328                       | 12.8036   | 70.7328                         | 4,769.00      |
| 28/07/2022 | ES42 On 04-May-23       |        |              | Bond Future        | 12.97     | 67.8205                       | 12.9734   | 67.8205                         | 0.00          |
| 28/07/2022 | ES42 On 03-August-23    |        |              | Bond Future        | 13.13     | 69.1719                       | 13.1335   | 69.1719                         | 0.00          |
| 28/07/2022 | GOVI On 04-August-22    |        |              | GOVI               | 811.74    | 800.6560                      | 811.7400  | 800.6560                        | 44.00         |
| 28/07/2022 | GOVI On 04-August-22    | 819.26 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | GOVI On 04-August-22    | 819.27 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | GOVI On 04-August-22    | 819.28 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | GOVI On 04-August-22    | 819.28 | Put          | GOVI               | 75400     | 19                            | 75400     | 19                              | 0.00          |
| 28/07/2022 | GOVI On 04-August-22    | 819.27 | Put          | GOVI               | 75300     | 19                            | 75300     | 19                              | 0.00          |
| 28/07/2022 | GOVI On 04-August-22    | 819.26 | Put          | GOVI               | 75200     | 19                            | 75200     | 19                              | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | GOVI On 03-November-22 |        |              | GOVI         | 824.57    | 813.3160                      | 824.5660  | 813.3160                        | 832.00        |
| 28/07/2022 | GOVI On 03-November-22 | 820.43 | Call         | GOVI         | 41360     | 0                             | 41360     | 0                               | 0.00          |
| 28/07/2022 | GOVI On 03-November-22 | 820.41 | Call         | GOVI         | 41560     | 0                             | 41560     | 0                               | 0.00          |
| 28/07/2022 | GOVI On 03-November-22 | 820.42 | Call         | GOVI         | 41460     | 0                             | 41460     | 0                               | 0.00          |
| 28/07/2022 | GOVI On 03-November-22 | 820.42 | Put          | GOVI         | 0         | 7                             | 0         | 7                               | 0.00          |
| 28/07/2022 | GOVI On 03-November-22 | 820.41 | Put          | GOVI         | 0         | 7                             | 0         | 7                               | 0.00          |
| 28/07/2022 | GOVI On 03-November-22 | 820.43 | Put          | GOVI         | 0         | 7                             | 0         | 7                               | 0.00          |
| 28/07/2022 | GOVI On 02-February-23 |        |              | GOVI         | 839.75    | 828.3070                      | 839.7540  | 828.3070                        | 0.00          |
| 28/07/2022 | GOVI On 02-February-23 | 850.84 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | GOVI On 02-February-23 | 850.82 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | GOVI On 02-February-23 | 850.83 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | GOVI On 02-February-23 | 850.83 | Put          | GOVI         | 110760    | 23                            | 110760    | 23                              | 0.00          |
| 28/07/2022 | GOVI On 02-February-23 | 850.82 | Put          | GOVI         | 110660    | 23                            | 110660    | 23                              | 0.00          |
| 28/07/2022 | GOVI On 02-February-23 | 850.84 | Put          | GOVI         | 110860    | 23                            | 110860    | 23                              | 0.00          |
| 28/07/2022 | GOVI On 04-May-23      |        |              | GOVI         | 855.56    | 843.9010                      | 855.5590  | 843.9010                        | 0.00          |
| 28/07/2022 | GOVI On 04-May-23      | 852.88 | Call         | GOVI         | 26790     | 0                             | 26790     | 0                               | 0.00          |
| 28/07/2022 | GOVI On 04-May-23      | 852.86 | Call         | GOVI         | 26990     | 0                             | 26990     | 0                               | 0.00          |
| 28/07/2022 | GOVI On 04-May-23      | 852.87 | Call         | GOVI         | 26890     | 0                             | 26890     | 0                               | 0.00          |
| 28/07/2022 | GOVI On 04-May-23      | 852.87 | Put          | GOVI         | 0         | 9                             | 0         | 9                               | 0.00          |
| 28/07/2022 | GOVI On 04-May-23      | 852.86 | Put          | GOVI         | 0         | 9                             | 0         | 9                               | 0.00          |
| 28/07/2022 | GOVI On 04-May-23      | 852.88 | Put          | GOVI         | 0         | 9                             | 0         | 9                               | 0.00          |
| 28/07/2022 | GOVI On 03-August-23   |        |              | GOVI         | 872.35    | 860.4630                      | 872.3470  | 860.4630                        | 0.00          |
| 28/07/2022 | GOVI On 03-August-23   | 837.23 | Call         | GOVI         | 351170    | 23                            | 351170    | 23                              | 0.00          |
| 28/07/2022 | GOVI On 03-August-23   | 837.21 | Call         | GOVI         | 351370    | 23                            | 351370    | 23                              | 0.00          |
| 28/07/2022 | GOVI On 03-August-23   | 837.22 | Call         | GOVI         | 351270    | 23                            | 351270    | 23                              | 0.00          |
| 28/07/2022 | GOVI On 03-August-23   | 837.22 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | GOVI On 03-August-23   | 837.21 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | GOVI On 03-August-23   | 837.23 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | GVIX On 01-January-29  |        |              | LIVE INDEX   | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 28/07/2022 | IGOV On 04-August-22   |        |              | Index Future | 315.32    | 315.5280                      | 315.3240  | 315.5280                        | 14.00         |
| 28/07/2022 | IGOV On 03-November-22 |        |              | Index Future | 320.39    | 320.5950                      | 320.3850  | 320.5950                        | 702.00        |
| 28/07/2022 | IGOV On 02-February-23 |        |              | Index Future | 326.36    | 326.5820                      | 326.3630  | 326.5820                        | 0.00          |
| 28/07/2022 | IGOV On 04-May-23      |        |              | Index Future | 332.58    | 332.8050                      | 332.5810  | 332.8050                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | IGOV On 03-August-23    |        |              | Index Future           | 339.18    | 339.4110                      | 339.1810  | 339.4110                        | 0.00          |
| 28/07/2022 | IS05 On 20-September-22 |        |              | Interest Rate Swap     | 93.50     | 93.5000                       | 93.5000   | 93.5000                         | 0.00          |
| 28/07/2022 | IS05 On 20-December-22  |        |              | Interest Rate Swap     | 94.06     | 94.0600                       | 94.0600   | 94.0600                         | 0.00          |
| 28/07/2022 | IS05 On 22-March-23     |        |              | Interest Rate Swap     | 86.54     | 86.5400                       | 86.5400   | 86.5400                         | 0.00          |
| 28/07/2022 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 92.17     | 92.1700                       | 92.1700   | 92.1700                         | 0.00          |
| 28/07/2022 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 28/07/2022 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 28/07/2022 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 28/07/2022 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 28/07/2022 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 28/07/2022 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 28/07/2022 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 28/07/2022 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 28/07/2022 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 28/07/2022 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 28/07/2022 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 28/07/2022 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 28/07/2022 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 28/07/2022 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 28/07/2022 | JBAF On 17-August-22    |        |              | Jibar Tradeable Future | 5.77      | 94.2250                       | 5.7650    | 94.2250                         | 0.00          |
| 28/07/2022 | JBAF On 21-September-22 |        |              | Jibar Tradeable Future | 5.89      | 94.1150                       | 5.8850    | 94.1150                         | 0.00          |
| 28/07/2022 | JBAF On 19-October-22   |        |              | Jibar Tradeable Future | 6.47      | 93.5000                       | 6.4700    | 93.5000                         | 0.00          |
| 28/07/2022 | JBAF On 16-November-22  |        |              | Jibar Tradeable Future | 6.58      | 93.4000                       | 6.5800    | 93.4000                         | 0.00          |
| 28/07/2022 | JBAF On 21-December-22  |        |              | Jibar Tradeable Future | 7.07      | 92.8750                       | 7.0650    | 92.8750                         | 68.00         |
| 28/07/2022 | JBAF On 18-January-23   |        |              | Jibar Tradeable Future | 7.17      | 92.7700                       | 7.1700    | 92.7700                         | 0.00          |
| 28/07/2022 | JBAF On 15-March-23     |        |              | Jibar Tradeable Future | 7.48      | 92.4200                       | 7.4800    | 92.4200                         | 0.00          |
| 28/07/2022 | JBAF On 21-June-23      |        |              | Jibar Tradeable Future | 7.77      | 92.0750                       | 7.7650    | 92.0750                         | 0.00          |
| 28/07/2022 | JBAF On 20-September-23 |        |              | Jibar Tradeable Future | 8.03      | 91.8050                       | 8.0250    | 91.8050                         | 75.00         |
| 28/07/2022 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 7.90      | 91.9050                       | 7.9000    | 91.9050                         | 272.00        |
| 28/07/2022 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 8.08      | 91.7400                       | 8.0800    | 91.7400                         | 0.00          |
| 28/07/2022 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 7.98      | 91.8150                       | 7.9750    | 91.8150                         | 0.00          |
| 28/07/2022 | R023 On 04-August-22    |        |              | Bond Future            | 6.81      | 103.8921                      | 6.8105    | 103.8921                        | 24,601.00     |
| 28/07/2022 | R023 On 04-August-22    | 6.03   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | R023 On 04-August-22   | 6.04   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | R023 On 04-August-22   | 6.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | R023 On 04-August-22   | 6.05   | Put          | Bond Future | 413       | 0                             | 413       | 0                               | 0.00          |
| 28/07/2022 | R023 On 04-August-22   | 6.04   | Put          | Bond Future | 419       | 0                             | 419       | 0                               | 0.00          |
| 28/07/2022 | R023 On 04-August-22   | 6.03   | Put          | Bond Future | 424       | 0                             | 424       | 0                               | 0.00          |
| 28/07/2022 | R023 On 03-November-22 |        |              | Bond Future | 7.18      | 101.5971                      | 7.1805    | 101.5971                        | 3,810.00      |
| 28/07/2022 | R023 On 03-November-22 | 6.27   | Call         | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 28/07/2022 | R023 On 03-November-22 | 6.25   | Call         | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 28/07/2022 | R023 On 03-November-22 | 6.26   | Call         | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 28/07/2022 | R023 On 03-November-22 | 6.26   | Put          | Bond Future | 284       | 0                             | 284       | 0                               | 0.00          |
| 28/07/2022 | R023 On 03-November-22 | 6.25   | Put          | Bond Future | 287       | 0                             | 287       | 0                               | 0.00          |
| 28/07/2022 | R023 On 03-November-22 | 6.27   | Put          | Bond Future | 281       | 0                             | 281       | 0                               | 0.00          |
| 28/07/2022 | R035 On 04-August-22   |        |              | Bond Future | 11.15     | 87.5398                       | 11.1513   | 87.5398                         | 113,339.00    |
| 28/07/2022 | R035 On 04-August-22   | 10.53  | Call         | Bond Future | 1         | 0                             | 1         | 0                               | 394.00        |
| 28/07/2022 | R035 On 04-August-22   | 10.74  | Call         | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 28/07/2022 | R035 On 04-August-22   | 11.13  | Call         | Bond Future | 440       | 0                             | 440       | 0                               | 0.00          |
| 28/07/2022 | R035 On 04-August-22   | 12.18  | Call         | Bond Future | 5800      | 5                             | 5800      | 5                               | 0.00          |
| 28/07/2022 | R035 On 04-August-22   | 9.53   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 394.00        |
| 28/07/2022 | R035 On 04-August-22   | 9.84   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 100.00        |
| 28/07/2022 | R035 On 04-August-22   | 10.64  | Call         | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 28/07/2022 | R035 On 04-August-22   | 10.72  | Call         | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 28/07/2022 | R035 On 04-August-22   | 10.73  | Call         | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 28/07/2022 | R035 On 04-August-22   | 10.73  | Put          | Bond Future | 2562      | 4                             | 2562      | 4                               | 0.00          |
| 28/07/2022 | R035 On 04-August-22   | 10.72  | Put          | Bond Future | 2623      | 4                             | 2623      | 4                               | 0.00          |
| 28/07/2022 | R035 On 04-August-22   | 10.64  | Put          | Bond Future | 3116      | 4                             | 3116      | 4                               | 100.00        |
| 28/07/2022 | R035 On 04-August-22   | 9.84   | Put          | Bond Future | 8318      | 10                            | 8318      | 10                              | 0.00          |
| 28/07/2022 | R035 On 04-August-22   | 10.53  | Put          | Bond Future | 3804      | 5                             | 3804      | 5                               | 0.00          |
| 28/07/2022 | R035 On 04-August-22   | 11.13  | Put          | Bond Future | 567       | 1                             | 567       | 1                               | 100.00        |
| 28/07/2022 | R035 On 04-August-22   | 9.53   | Put          | Bond Future | 10452     | 12                            | 10452     | 12                              | 0.00          |
| 28/07/2022 | R035 On 04-August-22   | 12.18  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 394.00        |
| 28/07/2022 | R035 On 04-August-22   | 10.74  | Put          | Bond Future | 2501      | 4                             | 2501      | 4                               | 0.00          |
| 28/07/2022 | R035 On 03-November-22 |        |              | Bond Future | 11.32     | 84.4196                       | 11.3208   | 84.4196                         | 27,886.00     |
| 28/07/2022 | R035 On 03-November-22 | 11.14  | Call         | Bond Future | 1524      | 1                             | 1524      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | R035 On 03-November-22 | 11.13  | Call         | Bond Future | 1498      | 1                             | 1498      | 1                               | 0.00          |
| 28/07/2022 | R035 On 03-November-22 | 9.82   | Call         | Bond Future | 72        | 0                             | 72        | 0                               | 582.00        |
| 28/07/2022 | R035 On 03-November-22 | 10.30  | Call         | Bond Future | 274       | 0                             | 274       | 0                               | 976.00        |
| 28/07/2022 | R035 On 03-November-22 | 11.15  | Call         | Bond Future | 1549      | 1                             | 1549      | 1                               | 0.00          |
| 28/07/2022 | R035 On 03-November-22 | 12.68  | Call         | Bond Future | 7639      | 7                             | 7639      | 7                               | 0.00          |
| 28/07/2022 | R035 On 03-November-22 | 11.05  | Call         | Bond Future | 1301      | 1                             | 1301      | 1                               | 976.00        |
| 28/07/2022 | R035 On 03-November-22 | 10.57  | Call         | Bond Future | 514       | 0                             | 514       | 0                               | 0.00          |
| 28/07/2022 | R035 On 03-November-22 | 10.99  | Call         | Bond Future | 1166      | 1                             | 1166      | 1                               | 0.00          |
| 28/07/2022 | R035 On 03-November-22 | 10.99  | Put          | Bond Future | 3114      | 4                             | 3114      | 4                               | 582.00        |
| 28/07/2022 | R035 On 03-November-22 | 10.57  | Put          | Bond Future | 5027      | 6                             | 5027      | 6                               | 582.00        |
| 28/07/2022 | R035 On 03-November-22 | 12.68  | Put          | Bond Future | 269       | 0                             | 269       | 0                               | 976.00        |
| 28/07/2022 | R035 On 03-November-22 | 11.15  | Put          | Bond Future | 2547      | 3                             | 2547      | 3                               | 0.00          |
| 28/07/2022 | R035 On 03-November-22 | 10.30  | Put          | Bond Future | 6495      | 8                             | 6495      | 8                               | 0.00          |
| 28/07/2022 | R035 On 03-November-22 | 9.82   | Put          | Bond Future | 9444      | 11                            | 9444      | 11                              | 0.00          |
| 28/07/2022 | R035 On 03-November-22 | 11.13  | Put          | Bond Future | 2613      | 3                             | 2613      | 3                               | 0.00          |
| 28/07/2022 | R035 On 03-November-22 | 11.14  | Put          | Bond Future | 2580      | 3                             | 2580      | 3                               | 0.00          |
| 28/07/2022 | R035 On 03-November-22 | 11.05  | Put          | Bond Future | 2891      | 4                             | 2891      | 4                               | 0.00          |
| 28/07/2022 | R035 On 02-February-23 |        |              | Bond Future | 11.47     | 85.9773                       | 11.4653   | 85.9773                         | 72,176.00     |
| 28/07/2022 | R035 On 02-February-23 | 11.98  | Call         | Bond Future | 4556      | 4                             | 4556      | 4                               | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 13.22  | Call         | Bond Future | 9657      | 9                             | 9657      | 9                               | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 11.05  | Call         | Bond Future | 1787      | 1                             | 1787      | 1                               | 976.00        |
| 28/07/2022 | R035 On 02-February-23 | 11.06  | Call         | Bond Future | 1808      | 1                             | 1808      | 1                               | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 10.86  | Call         | Bond Future | 1421      | 1                             | 1421      | 1                               | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 10.30  | Call         | Bond Future | 652       | 0                             | 652       | 0                               | 976.00        |
| 28/07/2022 | R035 On 02-February-23 | 10.64  | Call         | Bond Future | 1067      | 1                             | 1067      | 1                               | 388.00        |
| 28/07/2022 | R035 On 02-February-23 | 10.87  | Call         | Bond Future | 1439      | 1                             | 1439      | 1                               | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 11.94  | Call         | Bond Future | 4409      | 4                             | 4409      | 4                               | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 10.88  | Call         | Bond Future | 1457      | 1                             | 1457      | 1                               | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 10.66  | Call         | Bond Future | 1096      | 1                             | 1096      | 1                               | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 10.60  | Call         | Bond Future | 1010      | 1                             | 1010      | 1                               | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 9.85   | Call         | Bond Future | 307       | 0                             | 307       | 0                               | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 9.89   | Call         | Bond Future | 330       | 0                             | 330       | 0                               | 388.00        |
| 28/07/2022 | R035 On 02-February-23 | 9.81   | Call         | Bond Future | 286       | 0                             | 286       | 0                               | 582.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | R035 On 02-February-23 | 9.81   | Put          | Bond Future | 10462     | 12                            | 10462     | 12                              | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 9.89   | Put          | Bond Future | 9976      | 11                            | 9976      | 11                              | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 10.60  | Put          | Bond Future | 6123      | 7                             | 6123      | 7                               | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 10.64  | Put          | Bond Future | 5934      | 7                             | 5934      | 7                               | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 10.66  | Put          | Bond Future | 5841      | 7                             | 5841      | 7                               | 582.00        |
| 28/07/2022 | R035 On 02-February-23 | 10.30  | Put          | Bond Future | 7642      | 9                             | 7642      | 9                               | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 10.88  | Put          | Bond Future | 4869      | 6                             | 4869      | 6                               | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 13.22  | Put          | Bond Future | 512       | 1                             | 512       | 1                               | 976.00        |
| 28/07/2022 | R035 On 02-February-23 | 10.87  | Put          | Bond Future | 4911      | 6                             | 4911      | 6                               | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 9.85   | Put          | Bond Future | 10218     | 11                            | 10218     | 11                              | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 10.86  | Put          | Bond Future | 4953      | 6                             | 4953      | 6                               | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 11.06  | Put          | Bond Future | 4150      | 5                             | 4150      | 5                               | 582.00        |
| 28/07/2022 | R035 On 02-February-23 | 11.05  | Put          | Bond Future | 4188      | 5                             | 4188      | 5                               | 0.00          |
| 28/07/2022 | R035 On 02-February-23 | 11.98  | Put          | Bond Future | 1712      | 2                             | 1712      | 2                               | 388.00        |
| 28/07/2022 | R035 On 02-February-23 | 11.94  | Put          | Bond Future | 1782      | 2                             | 1782      | 2                               | 0.00          |
| 28/07/2022 | R035 On 04-May-23      |        |              | Bond Future | 11.60     | 83.0979                       | 11.6035   | 83.0979                         | 0.00          |
| 28/07/2022 | R035 On 04-May-23      | 11.22  | Call         | Bond Future | 2517      | 2                             | 2517      | 2                               | 0.00          |
| 28/07/2022 | R035 On 04-May-23      | 10.42  | Call         | Bond Future | 1142      | 1                             | 1142      | 1                               | 491.00        |
| 28/07/2022 | R035 On 04-May-23      | 9.85   | Call         | Bond Future | 570       | 0                             | 570       | 0                               | 388.00        |
| 28/07/2022 | R035 On 04-May-23      | 12.46  | Call         | Bond Future | 6325      | 5                             | 6325      | 5                               | 0.00          |
| 28/07/2022 | R035 On 04-May-23      | 11.17  | Call         | Bond Future | 2409      | 2                             | 2409      | 2                               | 491.00        |
| 28/07/2022 | R035 On 04-May-23      | 11.20  | Call         | Bond Future | 2474      | 2                             | 2474      | 2                               | 0.00          |
| 28/07/2022 | R035 On 04-May-23      | 11.21  | Call         | Bond Future | 2496      | 2                             | 2496      | 2                               | 0.00          |
| 28/07/2022 | R035 On 04-May-23      | 10.60  | Call         | Bond Future | 1389      | 1                             | 1389      | 1                               | 388.00        |
| 28/07/2022 | R035 On 04-May-23      | 13.18  | Call         | Bond Future | 9136      | 8                             | 9136      | 8                               | 0.00          |
| 28/07/2022 | R035 On 04-May-23      | 13.18  | Put          | Bond Future | 1012      | 1                             | 1012      | 1                               | 491.00        |
| 28/07/2022 | R035 On 04-May-23      | 10.60  | Put          | Bond Future | 7231      | 8                             | 7231      | 8                               | 0.00          |
| 28/07/2022 | R035 On 04-May-23      | 12.46  | Put          | Bond Future | 1762      | 2                             | 1762      | 2                               | 388.00        |
| 28/07/2022 | R035 On 04-May-23      | 11.22  | Put          | Bond Future | 4684      | 5                             | 4684      | 5                               | 0.00          |
| 28/07/2022 | R035 On 04-May-23      | 9.85   | Put          | Bond Future | 11164     | 12                            | 11164     | 12                              | 0.00          |
| 28/07/2022 | R035 On 04-May-23      | 10.42  | Put          | Bond Future | 8093      | 9                             | 8093      | 9                               | 0.00          |
| 28/07/2022 | R035 On 04-May-23      | 11.17  | Put          | Bond Future | 4864      | 6                             | 4864      | 6                               | 0.00          |
| 28/07/2022 | R035 On 04-May-23      | 11.20  | Put          | Bond Future | 4756      | 6                             | 4756      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | R035 On 04-May-23      | 11.21  | Put          | Bond Future | 4720      | 5                             | 4720      | 5                               | 0.00          |
| 28/07/2022 | R035 On 03-August-23   |        |              | Bond Future | 11.74     | 84.7326                       | 11.7364   | 84.7326                         | 0.00          |
| 28/07/2022 | R035 On 03-August-23   | 11.98  | Call         | Bond Future | 4593      | 4                             | 4593      | 4                               | 0.00          |
| 28/07/2022 | R035 On 03-August-23   | 11.99  | Call         | Bond Future | 4623      | 4                             | 4623      | 4                               | 0.00          |
| 28/07/2022 | R035 On 03-August-23   | 12.00  | Call         | Bond Future | 4654      | 4                             | 4654      | 4                               | 0.00          |
| 28/07/2022 | R035 On 03-August-23   | 12.00  | Put          | Bond Future | 3239      | 4                             | 3239      | 4                               | 0.00          |
| 28/07/2022 | R035 On 03-August-23   | 11.99  | Put          | Bond Future | 3262      | 4                             | 3262      | 4                               | 0.00          |
| 28/07/2022 | R035 On 03-August-23   | 11.98  | Put          | Bond Future | 3285      | 4                             | 3285      | 4                               | 0.00          |
| 28/07/2022 | R186 On 04-August-22   |        |              | Bond Future | 8.94      | 106.0971                      | 8.9388    | 106.0971                        | 58,299.00     |
| 28/07/2022 | R186 On 04-August-22   | 6.96   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 3,541.00      |
| 28/07/2022 | R186 On 04-August-22   | 8.13   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | R186 On 04-August-22   | 8.14   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | R186 On 04-August-22   | 9.78   | Call         | Bond Future | 3034      | 2                             | 3034      | 2                               | 0.00          |
| 28/07/2022 | R186 On 04-August-22   | 7.96   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 3,541.00      |
| 28/07/2022 | R186 On 04-August-22   | 8.15   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | R186 On 04-August-22   | 8.15   | Put          | Bond Future | 2947      | 4                             | 2947      | 4                               | 0.00          |
| 28/07/2022 | R186 On 04-August-22   | 9.78   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 3,541.00      |
| 28/07/2022 | R186 On 04-August-22   | 8.14   | Put          | Bond Future | 2985      | 4                             | 2985      | 4                               | 0.00          |
| 28/07/2022 | R186 On 04-August-22   | 8.13   | Put          | Bond Future | 3023      | 4                             | 3023      | 4                               | 0.00          |
| 28/07/2022 | R186 On 04-August-22   | 6.96   | Put          | Bond Future | 7592      | 8                             | 7592      | 8                               | 0.00          |
| 28/07/2022 | R186 On 04-August-22   | 7.96   | Put          | Bond Future | 3673      | 5                             | 3673      | 5                               | 0.00          |
| 28/07/2022 | R186 On 03-November-22 |        |              | Bond Future | 9.13      | 107.7578                      | 9.1260    | 107.7578                        | 48,075.00     |
| 28/07/2022 | R186 On 03-November-22 | 8.55   | Call         | Bond Future | 519       | 0                             | 519       | 0                               | 0.00          |
| 28/07/2022 | R186 On 03-November-22 | 8.91   | Call         | Bond Future | 899       | 1                             | 899       | 1                               | 0.00          |
| 28/07/2022 | R186 On 03-November-22 | 8.23   | Call         | Bond Future | 313       | 0                             | 313       | 0                               | 4,310.00      |
| 28/07/2022 | R186 On 03-November-22 | 8.53   | Call         | Bond Future | 503       | 0                             | 503       | 0                               | 0.00          |
| 28/07/2022 | R186 On 03-November-22 | 8.54   | Call         | Bond Future | 511       | 0                             | 511       | 0                               | 0.00          |
| 28/07/2022 | R186 On 03-November-22 | 8.54   | Put          | Bond Future | 2568      | 3                             | 2568      | 3                               | 0.00          |
| 28/07/2022 | R186 On 03-November-22 | 8.53   | Put          | Bond Future | 2596      | 3                             | 2596      | 3                               | 0.00          |
| 28/07/2022 | R186 On 03-November-22 | 8.91   | Put          | Bond Future | 1652      | 2                             | 1652      | 2                               | 4,310.00      |
| 28/07/2022 | R186 On 03-November-22 | 8.23   | Put          | Bond Future | 3479      | 4                             | 3479      | 4                               | 0.00          |
| 28/07/2022 | R186 On 03-November-22 | 8.55   | Put          | Bond Future | 2541      | 3                             | 2541      | 3                               | 0.00          |
| 28/07/2022 | R186 On 02-February-23 |        |              | Bond Future | 9.26      | 104.4464                      | 9.2567    | 104.4464                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | R186 On 02-February-23 | 8.34   | Call         | Bond Future | 598       | 0                             | 598       | 0                               | 0.00          |
| 28/07/2022 | R186 On 02-February-23 | 8.33   | Call         | Bond Future | 592       | 0                             | 592       | 0                               | 0.00          |
| 28/07/2022 | R186 On 02-February-23 | 8.32   | Call         | Bond Future | 585       | 0                             | 585       | 0                               | 0.00          |
| 28/07/2022 | R186 On 02-February-23 | 8.32   | Put          | Bond Future | 3707      | 4                             | 3707      | 4                               | 0.00          |
| 28/07/2022 | R186 On 02-February-23 | 8.33   | Put          | Bond Future | 3680      | 4                             | 3680      | 4                               | 0.00          |
| 28/07/2022 | R186 On 02-February-23 | 8.34   | Put          | Bond Future | 3652      | 4                             | 3652      | 4                               | 0.00          |
| 28/07/2022 | R186 On 04-May-23      |        |              | Bond Future | 9.39      | 106.4163                      | 9.3944    | 106.4163                        | 0.00          |
| 28/07/2022 | R186 On 04-May-23      | 8.83   | Call         | Bond Future | 1131      | 1                             | 1131      | 1                               | 0.00          |
| 28/07/2022 | R186 On 04-May-23      | 8.82   | Call         | Bond Future | 1121      | 1                             | 1121      | 1                               | 0.00          |
| 28/07/2022 | R186 On 04-May-23      | 8.84   | Call         | Bond Future | 1141      | 1                             | 1141      | 1                               | 0.00          |
| 28/07/2022 | R186 On 04-May-23      | 8.83   | Put          | Bond Future | 2884      | 3                             | 2884      | 3                               | 0.00          |
| 28/07/2022 | R186 On 04-May-23      | 8.82   | Put          | Bond Future | 2905      | 4                             | 2905      | 4                               | 0.00          |
| 28/07/2022 | R186 On 04-May-23      | 8.84   | Put          | Bond Future | 2862      | 3                             | 2862      | 3                               | 0.00          |
| 28/07/2022 | R186 On 03-August-23   |        |              | Bond Future | 9.52      | 103.2059                      | 9.5205    | 103.2059                        | 0.00          |
| 28/07/2022 | R186 On 03-August-23   | 9.75   | Call         | Bond Future | 2383      | 2                             | 2383      | 2                               | 0.00          |
| 28/07/2022 | R186 On 03-August-23   | 9.73   | Call         | Bond Future | 2348      | 2                             | 2348      | 2                               | 0.00          |
| 28/07/2022 | R186 On 03-August-23   | 9.74   | Call         | Bond Future | 2366      | 2                             | 2366      | 2                               | 0.00          |
| 28/07/2022 | R186 On 03-August-23   | 9.74   | Put          | Bond Future | 1737      | 2                             | 1737      | 2                               | 0.00          |
| 28/07/2022 | R186 On 03-August-23   | 9.73   | Put          | Bond Future | 1748      | 2                             | 1748      | 2                               | 0.00          |
| 28/07/2022 | R186 On 03-August-23   | 9.75   | Put          | Bond Future | 1725      | 2                             | 1725      | 2                               | 0.00          |
| 28/07/2022 | R197 On 04-August-22   |        |              | Bond Future | 331.23    | 331.2044                      | 331.2319  | 331.2044                        | 117.00        |
| 28/07/2022 | R197 On 03-November-22 |        |              | Bond Future | 336.49    | 336.4699                      | 336.4937  | 336.4699                        | 831.00        |
| 28/07/2022 | R197 On 02-February-23 |        |              | Bond Future | 333.95    | 333.9262                      | 333.9463  | 333.9262                        | 0.00          |
| 28/07/2022 | R197 On 04-May-23      |        |              | Bond Future | 340.31    | 340.2951                      | 340.3140  | 340.2951                        | 0.00          |
| 28/07/2022 | R197 On 03-August-23   |        |              | Bond Future | 337.93    | 337.9121                      | 337.9305  | 337.9121                        | 0.00          |
| 28/07/2022 | R202 On 04-August-22   |        |              | Bond Future | 243.50    | 243.4584                      | 243.5012  | 243.4584                        | 5,614.00      |
| 28/07/2022 | R202 On 03-November-22 |        |              | Bond Future | 247.37    | 247.3289                      | 247.3694  | 247.3289                        | 6,140.00      |
| 28/07/2022 | R202 On 02-February-23 |        |              | Bond Future | 247.30    | 247.2588                      | 247.2971  | 247.2588                        | 460.00        |
| 28/07/2022 | R202 On 04-May-23      |        |              | Bond Future | 252.01    | 251.9737                      | 252.0116  | 251.9737                        | 0.00          |
| 28/07/2022 | R202 On 03-August-23   |        |              | Bond Future | 252.16    | 252.1215                      | 252.1595  | 252.1215                        | 0.00          |
| 28/07/2022 | R209 On 04-August-22   |        |              | Bond Future | 11.15     | 67.2608                       | 11.1496   | 67.2608                         | 19,842.00     |
| 28/07/2022 | R209 On 04-August-22   | 10.57  | Call         | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 28/07/2022 | R209 On 04-August-22   | 10.59  | Call         | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | R209 On 04-August-22   | 10.58  | Call         | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 28/07/2022 | R209 On 04-August-22   | 10.58  | Put          | Bond Future | 3045      | 4                             | 3045      | 4                               | 0.00          |
| 28/07/2022 | R209 On 04-August-22   | 10.57  | Put          | Bond Future | 3100      | 4                             | 3100      | 4                               | 0.00          |
| 28/07/2022 | R209 On 04-August-22   | 10.59  | Put          | Bond Future | 2990      | 4                             | 2990      | 4                               | 0.00          |
| 28/07/2022 | R209 On 03-November-22 |        |              | Bond Future | 11.30     | 65.1675                       | 11.2996   | 65.1675                         | 10,156.00     |
| 28/07/2022 | R209 On 03-November-22 | 11.02  | Call         | Bond Future | 1108      | 1                             | 1108      | 1                               | 0.00          |
| 28/07/2022 | R209 On 03-November-22 | 10.00  | Call         | Bond Future | 111       | 0                             | 111       | 0                               | 8,000.00      |
| 28/07/2022 | R209 On 03-November-22 | 11.50  | Call         | Bond Future | 2331      | 2                             | 2331      | 2                               | 0.00          |
| 28/07/2022 | R209 On 03-November-22 | 10.50  | Call         | Bond Future | 398       | 0                             | 398       | 0                               | 0.00          |
| 28/07/2022 | R209 On 03-November-22 | 11.00  | Call         | Bond Future | 1068      | 1                             | 1068      | 1                               | 0.00          |
| 28/07/2022 | R209 On 03-November-22 | 11.01  | Call         | Bond Future | 1088      | 1                             | 1088      | 1                               | 0.00          |
| 28/07/2022 | R209 On 03-November-22 | 12.00  | Call         | Bond Future | 4050      | 3                             | 4050      | 3                               | 0.00          |
| 28/07/2022 | R209 On 03-November-22 | 11.03  | Call         | Bond Future | 1129      | 1                             | 1129      | 1                               | 0.00          |
| 28/07/2022 | R209 On 03-November-22 | 9.25   | Call         | Bond Future | 9         | 0                             | 9         | 0                               | 6,000.00      |
| 28/07/2022 | R209 On 03-November-22 | 9.50   | Call         | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 28/07/2022 | R209 On 03-November-22 | 9.50   | Put          | Bond Future | 10120     | 11                            | 10120     | 11                              | 0.00          |
| 28/07/2022 | R209 On 03-November-22 | 9.25   | Put          | Bond Future | 11676     | 13                            | 11676     | 13                              | 0.00          |
| 28/07/2022 | R209 On 03-November-22 | 11.03  | Put          | Bond Future | 2517      | 3                             | 2517      | 3                               | 0.00          |
| 28/07/2022 | R209 On 03-November-22 | 10.50  | Put          | Bond Future | 4637      | 6                             | 4637      | 6                               | 0.00          |
| 28/07/2022 | R209 On 03-November-22 | 12.00  | Put          | Bond Future | 629       | 1                             | 629       | 1                               | 8,000.00      |
| 28/07/2022 | R209 On 03-November-22 | 11.01  | Put          | Bond Future | 2581      | 3                             | 2581      | 3                               | 0.00          |
| 28/07/2022 | R209 On 03-November-22 | 11.00  | Put          | Bond Future | 2613      | 3                             | 2613      | 3                               | 10,000.00     |
| 28/07/2022 | R209 On 03-November-22 | 11.50  | Put          | Bond Future | 1326      | 2                             | 1326      | 2                               | 0.00          |
| 28/07/2022 | R209 On 03-November-22 | 10.00  | Put          | Bond Future | 7198      | 8                             | 7198      | 8                               | 6,000.00      |
| 28/07/2022 | R209 On 03-November-22 | 11.02  | Put          | Bond Future | 2549      | 3                             | 2549      | 3                               | 0.00          |
| 28/07/2022 | R209 On 02-February-23 |        |              | Bond Future | 11.42     | 66.3711                       | 11.4237   | 66.3711                         | 2,066.00      |
| 28/07/2022 | R209 On 02-February-23 | 10.80  | Call         | Bond Future | 1207      | 1                             | 1207      | 1                               | 0.00          |
| 28/07/2022 | R209 On 02-February-23 | 10.78  | Call         | Bond Future | 1177      | 1                             | 1177      | 1                               | 0.00          |
| 28/07/2022 | R209 On 02-February-23 | 10.79  | Call         | Bond Future | 1192      | 1                             | 1192      | 1                               | 0.00          |
| 28/07/2022 | R209 On 02-February-23 | 10.80  | Put          | Bond Future | 4424      | 5                             | 4424      | 5                               | 0.00          |
| 28/07/2022 | R209 On 02-February-23 | 10.78  | Put          | Bond Future | 4501      | 5                             | 4501      | 5                               | 0.00          |
| 28/07/2022 | R209 On 02-February-23 | 10.79  | Put          | Bond Future | 4462      | 5                             | 4462      | 5                               | 0.00          |
| 28/07/2022 | R209 On 04-May-23      |        |              | Bond Future | 11.55     | 64.4718                       | 11.5478   | 64.4718                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | R209 On 04-May-23      | 11.11  | Call         | Bond Future | 2093      | 2                             | 2093      | 2                               | 0.00          |
| 28/07/2022 | R209 On 04-May-23      | 11.09  | Call         | Bond Future | 2056      | 2                             | 2056      | 2                               | 0.00          |
| 28/07/2022 | R209 On 04-May-23      | 11.10  | Call         | Bond Future | 2075      | 2                             | 2075      | 2                               | 0.00          |
| 28/07/2022 | R209 On 04-May-23      | 11.10  | Put          | Bond Future | 4322      | 5                             | 4322      | 5                               | 0.00          |
| 28/07/2022 | R209 On 04-May-23      | 11.09  | Put          | Bond Future | 4355      | 5                             | 4355      | 5                               | 0.00          |
| 28/07/2022 | R209 On 04-May-23      | 11.11  | Put          | Bond Future | 4290      | 5                             | 4290      | 5                               | 0.00          |
| 28/07/2022 | R209 On 03-August-23   |        |              | Bond Future | 11.66     | 65.7406                       | 11.6644   | 65.7406                         | 0.00          |
| 28/07/2022 | R209 On 03-August-23   | 11.95  | Call         | Bond Future | 4136      | 4                             | 4136      | 4                               | 0.00          |
| 28/07/2022 | R209 On 03-August-23   | 11.93  | Call         | Bond Future | 4082      | 3                             | 4082      | 3                               | 0.00          |
| 28/07/2022 | R209 On 03-August-23   | 11.94  | Call         | Bond Future | 4109      | 3                             | 4109      | 3                               | 0.00          |
| 28/07/2022 | R209 On 03-August-23   | 11.95  | Put          | Bond Future | 2779      | 3                             | 2779      | 3                               | 0.00          |
| 28/07/2022 | R209 On 03-August-23   | 11.93  | Put          | Bond Future | 2819      | 3                             | 2819      | 3                               | 0.00          |
| 28/07/2022 | R209 On 03-August-23   | 11.94  | Put          | Bond Future | 2799      | 3                             | 2799      | 3                               | 0.00          |
| 28/07/2022 | R210 On 04-August-22   |        |              | Bond Future | 223.54    | 223.2820                      | 223.5445  | 223.2820                        | 439.00        |
| 28/07/2022 | R210 On 03-November-22 |        |              | Bond Future | 224.10    | 223.8349                      | 224.0989  | 223.8349                        | 732.00        |
| 28/07/2022 | R210 On 02-February-23 |        |              | Bond Future | 228.28    | 228.0167                      | 228.2828  | 228.0167                        | 300.00        |
| 28/07/2022 | R210 On 04-May-23      |        |              | Bond Future | 229.54    | 229.2719                      | 229.5419  | 229.2719                        | 0.00          |
| 28/07/2022 | R210 On 03-August-23   |        |              | Bond Future | 234.10    | 233.8255                      | 234.1001  | 233.8255                        | 0.00          |
| 28/07/2022 | R213 On 04-August-22   |        |              | Bond Future | 10.73     | 81.3857                       | 10.7325   | 81.3857                         | 28,918.00     |
| 28/07/2022 | R213 On 04-August-22   | 9.90   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | R213 On 04-August-22   | 9.88   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | R213 On 04-August-22   | 9.89   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | R213 On 04-August-22   | 9.90   | Put          | Bond Future | 4082      | 5                             | 4082      | 5                               | 0.00          |
| 28/07/2022 | R213 On 04-August-22   | 9.88   | Put          | Bond Future | 4184      | 5                             | 4184      | 5                               | 0.00          |
| 28/07/2022 | R213 On 04-August-22   | 9.89   | Put          | Bond Future | 4133      | 5                             | 4133      | 5                               | 0.00          |
| 28/07/2022 | R213 On 03-November-22 |        |              | Bond Future | 10.91     | 79.1178                       | 10.9143   | 79.1178                         | 14,045.00     |
| 28/07/2022 | R213 On 03-November-22 | 10.40  | Call         | Bond Future | 745       | 0                             | 745       | 0                               | 0.00          |
| 28/07/2022 | R213 On 03-November-22 | 9.98   | Call         | Bond Future | 348       | 0                             | 348       | 0                               | 0.00          |
| 28/07/2022 | R213 On 03-November-22 | 10.19  | Call         | Bond Future | 516       | 0                             | 516       | 0                               | 0.00          |
| 28/07/2022 | R213 On 03-November-22 | 9.13   | Call         | Bond Future | 44        | 0                             | 44        | 0                               | 200.00        |
| 28/07/2022 | R213 On 03-November-22 | 9.84   | Call         | Bond Future | 263       | 0                             | 263       | 0                               | 0.00          |
| 28/07/2022 | R213 On 03-November-22 | 10.39  | Call         | Bond Future | 732       | 0                             | 732       | 0                               | 0.00          |
| 28/07/2022 | R213 On 03-November-22 | 10.37  | Call         | Bond Future | 708       | 0                             | 708       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | R213 On 03-November-22 | 9.19   | Call         | Bond Future | 53        | 0                             | 53        | 0                               | 476.00        |
| 28/07/2022 | R213 On 03-November-22 | 10.38  | Call         | Bond Future | 720       | 0                             | 720       | 0                               | 0.00          |
| 28/07/2022 | R213 On 03-November-22 | 10.38  | Put          | Bond Future | 3237      | 4                             | 3237      | 4                               | 0.00          |
| 28/07/2022 | R213 On 03-November-22 | 9.19   | Put          | Bond Future | 8554      | 10                            | 8554      | 10                              | 0.00          |
| 28/07/2022 | R213 On 03-November-22 | 10.37  | Put          | Bond Future | 3273      | 4                             | 3273      | 4                               | 200.00        |
| 28/07/2022 | R213 On 03-November-22 | 10.39  | Put          | Bond Future | 3202      | 4                             | 3202      | 4                               | 0.00          |
| 28/07/2022 | R213 On 03-November-22 | 9.84   | Put          | Bond Future | 5429      | 6                             | 5429      | 6                               | 476.00        |
| 28/07/2022 | R213 On 03-November-22 | 9.13   | Put          | Bond Future | 8862      | 10                            | 8862      | 10                              | 0.00          |
| 28/07/2022 | R213 On 03-November-22 | 10.19  | Put          | Bond Future | 3953      | 5                             | 3953      | 5                               | 476.00        |
| 28/07/2022 | R213 On 03-November-22 | 9.98   | Put          | Bond Future | 4817      | 6                             | 4817      | 6                               | 200.00        |
| 28/07/2022 | R213 On 03-November-22 | 10.40  | Put          | Bond Future | 3166      | 4                             | 3166      | 4                               | 0.00          |
| 28/07/2022 | R213 On 02-February-23 |        |              | Bond Future | 11.07     | 80.5774                       | 11.0678   | 80.5774                         | 0.00          |
| 28/07/2022 | R213 On 02-February-23 | 10.43  | Call         | Bond Future | 1161      | 1                             | 1161      | 1                               | 912.00        |
| 28/07/2022 | R213 On 02-February-23 | 10.22  | Call         | Bond Future | 908       | 1                             | 908       | 1                               | 0.00          |
| 28/07/2022 | R213 On 02-February-23 | 9.16   | Call         | Bond Future | 186       | 0                             | 186       | 0                               | 476.00        |
| 28/07/2022 | R213 On 02-February-23 | 10.21  | Call         | Bond Future | 897       | 1                             | 897       | 1                               | 0.00          |
| 28/07/2022 | R213 On 02-February-23 | 12.20  | Call         | Bond Future | 5585      | 5                             | 5585      | 5                               | 0.00          |
| 28/07/2022 | R213 On 02-February-23 | 10.23  | Call         | Bond Future | 919       | 1                             | 919       | 1                               | 0.00          |
| 28/07/2022 | R213 On 02-February-23 | 10.35  | Call         | Bond Future | 1059      | 1                             | 1059      | 1                               | 0.00          |
| 28/07/2022 | R213 On 02-February-23 | 10.01  | Call         | Bond Future | 700       | 0                             | 700       | 0                               | 0.00          |
| 28/07/2022 | R213 On 02-February-23 | 10.35  | Put          | Bond Future | 4371      | 5                             | 4371      | 5                               | 476.00        |
| 28/07/2022 | R213 On 02-February-23 | 12.20  | Put          | Bond Future | 700       | 1                             | 700       | 1                               | 912.00        |
| 28/07/2022 | R213 On 02-February-23 | 10.22  | Put          | Bond Future | 4839      | 6                             | 4839      | 6                               | 0.00          |
| 28/07/2022 | R213 On 02-February-23 | 10.43  | Put          | Bond Future | 4095      | 5                             | 4095      | 5                               | 0.00          |
| 28/07/2022 | R213 On 02-February-23 | 10.21  | Put          | Bond Future | 4876      | 6                             | 4876      | 6                               | 0.00          |
| 28/07/2022 | R213 On 02-February-23 | 9.16   | Put          | Bond Future | 9390      | 11                            | 9390      | 11                              | 0.00          |
| 28/07/2022 | R213 On 02-February-23 | 10.01  | Put          | Bond Future | 5644      | 7                             | 5644      | 7                               | 476.00        |
| 28/07/2022 | R213 On 02-February-23 | 10.23  | Put          | Bond Future | 4802      | 6                             | 4802      | 6                               | 0.00          |
| 28/07/2022 | R213 On 04-May-23      |        |              | Bond Future | 11.22     | 78.5467                       | 11.2159   | 78.5467                         | 0.00          |
| 28/07/2022 | R213 On 04-May-23      | 10.74  | Call         | Bond Future | 1827      | 1                             | 1827      | 1                               | 0.00          |
| 28/07/2022 | R213 On 04-May-23      | 10.73  | Call         | Bond Future | 1811      | 1                             | 1811      | 1                               | 0.00          |
| 28/07/2022 | R213 On 04-May-23      | 10.75  | Call         | Bond Future | 1843      | 1                             | 1843      | 1                               | 0.00          |
| 28/07/2022 | R213 On 04-May-23      | 10.75  | Put          | Bond Future | 3917      | 5                             | 3917      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | R213 On 04-May-23      | 10.73  | Put          | Bond Future | 3976      | 5                             | 3976      | 5                               | 0.00          |
| 28/07/2022 | R213 On 04-May-23      | 10.74  | Put          | Bond Future | 3947      | 5                             | 3947      | 5                               | 0.00          |
| 28/07/2022 | R213 On 03-August-23   |        |              | Bond Future | 11.36     | 80.0912                       | 11.3591   | 80.0912                         | 0.00          |
| 28/07/2022 | R213 On 03-August-23   | 11.62  | Call         | Bond Future | 3608      | 3                             | 3608      | 3                               | 0.00          |
| 28/07/2022 | R213 On 03-August-23   | 11.61  | Call         | Bond Future | 3584      | 3                             | 3584      | 3                               | 0.00          |
| 28/07/2022 | R213 On 03-August-23   | 11.63  | Call         | Bond Future | 3632      | 3                             | 3632      | 3                               | 0.00          |
| 28/07/2022 | R213 On 03-August-23   | 11.62  | Put          | Bond Future | 2505      | 3                             | 2505      | 3                               | 0.00          |
| 28/07/2022 | R213 On 03-August-23   | 11.61  | Put          | Bond Future | 2523      | 3                             | 2523      | 3                               | 0.00          |
| 28/07/2022 | R213 On 03-August-23   | 11.63  | Put          | Bond Future | 2488      | 3                             | 2488      | 3                               | 0.00          |
| 28/07/2022 | R214 On 04-August-22   |        |              | Bond Future | 11.29     | 64.8447                       | 11.2937   | 64.8447                         | 74,916.00     |
| 28/07/2022 | R214 On 04-August-22   | 10.97  | Call         | Bond Future | 25        | 0                             | 25        | 0                               | 0.00          |
| 28/07/2022 | R214 On 04-August-22   | 10.98  | Call         | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 28/07/2022 | R214 On 04-August-22   | 10.99  | Call         | Bond Future | 31        | 0                             | 31        | 0                               | 0.00          |
| 28/07/2022 | R214 On 04-August-22   | 10.98  | Put          | Bond Future | 1759      | 3                             | 1759      | 3                               | 0.00          |
| 28/07/2022 | R214 On 04-August-22   | 10.99  | Put          | Bond Future | 1706      | 3                             | 1706      | 3                               | 0.00          |
| 28/07/2022 | R214 On 04-August-22   | 10.97  | Put          | Bond Future | 1813      | 3                             | 1813      | 3                               | 0.00          |
| 28/07/2022 | R214 On 03-November-22 |        |              | Bond Future | 11.44     | 62.5709                       | 11.4353   | 62.5709                         | 3,594.00      |
| 28/07/2022 | R214 On 03-November-22 | 11.35  | Call         | Bond Future | 1631      | 1                             | 1631      | 1                               | 0.00          |
| 28/07/2022 | R214 On 03-November-22 | 11.36  | Call         | Bond Future | 1657      | 1                             | 1657      | 1                               | 0.00          |
| 28/07/2022 | R214 On 03-November-22 | 11.34  | Call         | Bond Future | 1605      | 1                             | 1605      | 1                               | 0.00          |
| 28/07/2022 | R214 On 03-November-22 | 11.36  | Put          | Bond Future | 2058      | 3                             | 2058      | 3                               | 0.00          |
| 28/07/2022 | R214 On 03-November-22 | 11.35  | Put          | Bond Future | 2086      | 3                             | 2086      | 3                               | 0.00          |
| 28/07/2022 | R214 On 03-November-22 | 11.34  | Put          | Bond Future | 2114      | 3                             | 2114      | 3                               | 0.00          |
| 28/07/2022 | R214 On 02-February-23 |        |              | Bond Future | 11.56     | 63.7255                       | 11.5555   | 63.7255                         | 65,489.00     |
| 28/07/2022 | R214 On 02-February-23 | 11.09  | Call         | Bond Future | 1523      | 1                             | 1523      | 1                               | 0.00          |
| 28/07/2022 | R214 On 02-February-23 | 11.07  | Call         | Bond Future | 1487      | 1                             | 1487      | 1                               | 0.00          |
| 28/07/2022 | R214 On 02-February-23 | 11.08  | Call         | Bond Future | 1505      | 1                             | 1505      | 1                               | 0.00          |
| 28/07/2022 | R214 On 02-February-23 | 11.08  | Put          | Bond Future | 4062      | 5                             | 4062      | 5                               | 0.00          |
| 28/07/2022 | R214 On 02-February-23 | 11.07  | Put          | Bond Future | 4100      | 5                             | 4100      | 5                               | 0.00          |
| 28/07/2022 | R214 On 02-February-23 | 11.09  | Put          | Bond Future | 4025      | 5                             | 4025      | 5                               | 0.00          |
| 28/07/2022 | R214 On 04-May-23      |        |              | Bond Future | 11.67     | 61.6308                       | 11.6692   | 61.6308                         | 0.00          |
| 28/07/2022 | R214 On 04-May-23      | 11.38  | Call         | Bond Future | 2506      | 2                             | 2506      | 2                               | 0.00          |
| 28/07/2022 | R214 On 04-May-23      | 11.36  | Call         | Bond Future | 2459      | 2                             | 2459      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | R214 On 04-May-23      | 11.37  | Call         | Bond Future | 2482      | 2                             | 2482      | 2                               | 0.00          |
| 28/07/2022 | R214 On 04-May-23      | 11.37  | Put          | Bond Future | 4048      | 5                             | 4048      | 5                               | 0.00          |
| 28/07/2022 | R214 On 04-May-23      | 11.36  | Put          | Bond Future | 4078      | 5                             | 4078      | 5                               | 0.00          |
| 28/07/2022 | R214 On 04-May-23      | 11.38  | Put          | Bond Future | 4018      | 5                             | 4018      | 5                               | 0.00          |
| 28/07/2022 | R214 On 03-August-23   |        |              | Bond Future | 11.78     | 62.8432                       | 11.7774   | 62.8432                         | 0.00          |
| 28/07/2022 | R214 On 03-August-23   | 12.16  | Call         | Bond Future | 4614      | 4                             | 4614      | 4                               | 0.00          |
| 28/07/2022 | R214 On 03-August-23   | 12.14  | Call         | Bond Future | 4556      | 4                             | 4556      | 4                               | 0.00          |
| 28/07/2022 | R214 On 03-August-23   | 12.15  | Call         | Bond Future | 4585      | 4                             | 4585      | 4                               | 0.00          |
| 28/07/2022 | R214 On 03-August-23   | 12.15  | Put          | Bond Future | 2746      | 3                             | 2746      | 3                               | 0.00          |
| 28/07/2022 | R214 On 03-August-23   | 12.14  | Put          | Bond Future | 2765      | 3                             | 2765      | 3                               | 0.00          |
| 28/07/2022 | R214 On 03-August-23   | 12.16  | Put          | Bond Future | 2727      | 3                             | 2727      | 3                               | 0.00          |
| 28/07/2022 | R248 On 04-August-22   |        |              | Bond Future | 11.33     | 81.1175                       | 11.3338   | 81.1175                         | 95,825.00     |
| 28/07/2022 | R248 On 04-August-22   | 9.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | R248 On 04-August-22   | 10.30  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,200.00      |
| 28/07/2022 | R248 On 04-August-22   | 11.00  | Call         | Bond Future | 25        | 0                             | 25        | 0                               | 1,200.00      |
| 28/07/2022 | R248 On 04-August-22   | 10.40  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 28/07/2022 | R248 On 04-August-22   | 10.90  | Call         | Bond Future | 8         | 0                             | 8         | 0                               | 100.00        |
| 28/07/2022 | R248 On 04-August-22   | 11.30  | Call         | Bond Future | 447       | 0                             | 447       | 0                               | 1,600.00      |
| 28/07/2022 | R248 On 04-August-22   | 10.20  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,700.00      |
| 28/07/2022 | R248 On 04-August-22   | 10.99  | Call         | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 28/07/2022 | R248 On 04-August-22   | 10.98  | Call         | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |
| 28/07/2022 | R248 On 04-August-22   | 10.98  | Put          | Bond Future | 2468      | 4                             | 2468      | 4                               | 0.00          |
| 28/07/2022 | R248 On 04-August-22   | 10.99  | Put          | Bond Future | 2400      | 4                             | 2400      | 4                               | 0.00          |
| 28/07/2022 | R248 On 04-August-22   | 11.30  | Put          | Bond Future | 676       | 2                             | 676       | 2                               | 0.00          |
| 28/07/2022 | R248 On 04-August-22   | 10.40  | Put          | Bond Future | 6760      | 8                             | 6760      | 8                               | 0.00          |
| 28/07/2022 | R248 On 04-August-22   | 10.90  | Put          | Bond Future | 3028      | 4                             | 3028      | 4                               | 0.00          |
| 28/07/2022 | R248 On 04-August-22   | 11.00  | Put          | Bond Future | 2331      | 4                             | 2331      | 4                               | 50.00         |
| 28/07/2022 | R248 On 04-August-22   | 10.30  | Put          | Bond Future | 7543      | 9                             | 7543      | 9                               | 0.00          |
| 28/07/2022 | R248 On 04-August-22   | 9.70   | Put          | Bond Future | 12513     | 14                            | 12513     | 14                              | 0.00          |
| 28/07/2022 | R248 On 04-August-22   | 10.20  | Put          | Bond Future | 8339      | 10                            | 8339      | 10                              | 0.00          |
| 28/07/2022 | R248 On 03-November-22 |        |              | Bond Future | 11.48     | 77.9601                       | 11.4767   | 77.9601                         | 248,028.00    |
| 28/07/2022 | R248 On 03-November-22 | 11.90  | Call         | Bond Future | 3971      | 3                             | 3971      | 3                               | 1,650.00      |
| 28/07/2022 | R248 On 03-November-22 | 11.30  | Call         | Bond Future | 1737      | 1                             | 1737      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2022 | R248 On 03-November-22 | 11.31  | Call         | Bond Future | 1767      | 1                             | 1767      | 1                               | 0.00          |
| 28/07/2022 | R248 On 03-November-22 | 11.32  | Call         | Bond Future | 1797      | 1                             | 1797      | 1                               | 0.00          |
| 28/07/2022 | R248 On 03-November-22 | 11.20  | Call         | Bond Future | 1456      | 1                             | 1456      | 1                               | 1,650.00      |
| 28/07/2022 | R248 On 03-November-22 | 11.20  | Put          | Bond Future | 3317      | 4                             | 3317      | 4                               | 0.00          |
| 28/07/2022 | R248 On 03-November-22 | 11.30  | Put          | Bond Future | 2917      | 4                             | 2917      | 4                               | 0.00          |
| 28/07/2022 | R248 On 03-November-22 | 11.31  | Put          | Bond Future | 2879      | 4                             | 2879      | 4                               | 0.00          |
| 28/07/2022 | R248 On 03-November-22 | 11.90  | Put          | Bond Future | 1268      | 2                             | 1268      | 2                               | 0.00          |
| 28/07/2022 | R248 On 03-November-22 | 11.32  | Put          | Bond Future | 2841      | 4                             | 2841      | 4                               | 0.00          |
| 28/07/2022 | R248 On 02-February-23 |        |              | Bond Future | 11.60     | 79.3987                       | 11.5984   | 79.3987                         | 0.00          |
| 28/07/2022 | R248 On 02-February-23 | 11.07  | Call         | Bond Future | 1723      | 1                             | 1723      | 1                               | 0.00          |
| 28/07/2022 | R248 On 02-February-23 | 11.06  | Call         | Bond Future | 1701      | 1                             | 1701      | 1                               | 0.00          |
| 28/07/2022 | R248 On 02-February-23 | 11.08  | Call         | Bond Future | 1744      | 1                             | 1744      | 1                               | 0.00          |
| 28/07/2022 | R248 On 02-February-23 | 11.08  | Put          | Bond Future | 5229      | 6                             | 5229      | 6                               | 0.00          |
| 28/07/2022 | R248 On 02-February-23 | 11.06  | Put          | Bond Future | 5325      | 6                             | 5325      | 6                               | 0.00          |
| 28/07/2022 | R248 On 02-February-23 | 11.07  | Put          | Bond Future | 5277      | 6                             | 5277      | 6                               | 0.00          |
| 28/07/2022 | R248 On 04-May-23      |        |              | Bond Future | 11.71     | 76.4588                       | 11.7134   | 76.4588                         | 0.00          |
| 28/07/2022 | R248 On 04-May-23      | 11.34  | Call         | Bond Future | 2831      | 2                             | 2831      | 2                               | 0.00          |
| 28/07/2022 | R248 On 04-May-23      | 11.33  | Call         | Bond Future | 2806      | 2                             | 2806      | 2                               | 0.00          |
| 28/07/2022 | R248 On 04-May-23      | 11.35  | Call         | Bond Future | 2856      | 2                             | 2856      | 2                               | 0.00          |
| 28/07/2022 | R248 On 04-May-23      | 11.35  | Put          | Bond Future | 5228      | 6                             | 5228      | 6                               | 0.00          |
| 28/07/2022 | R248 On 04-May-23      | 11.33  | Put          | Bond Future | 5312      | 6                             | 5312      | 6                               | 0.00          |
| 28/07/2022 | R248 On 04-May-23      | 11.34  | Put          | Bond Future | 5269      | 6                             | 5269      | 6                               | 0.00          |
| 28/07/2022 | R248 On 03-August-23   |        |              | Bond Future | 11.82     | 77.9631                       | 11.8232   | 77.9631                         | 0.00          |
| 28/07/2022 | R248 On 03-August-23   | 12.10  | Call         | Bond Future | 5314      | 5                             | 5314      | 5                               | 0.00          |
| 28/07/2022 | R248 On 03-August-23   | 12.09  | Call         | Bond Future | 5279      | 4                             | 5279      | 4                               | 0.00          |
| 28/07/2022 | R248 On 03-August-23   | 12.11  | Call         | Bond Future | 5349      | 5                             | 5349      | 5                               | 0.00          |
| 28/07/2022 | R248 On 03-August-23   | 12.11  | Put          | Bond Future | 3594      | 4                             | 3594      | 4                               | 0.00          |
| 28/07/2022 | R248 On 03-August-23   | 12.09  | Put          | Bond Future | 3644      | 4                             | 3644      | 4                               | 0.00          |
| 28/07/2022 | R248 On 03-August-23   | 12.10  | Put          | Bond Future | 3619      | 4                             | 3619      | 4                               | 0.00          |