



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | 2025 On 03-November-22 |        |              | Bond Future        | 167.67    | 167.5568                      | 167.6747  | 167.5568                        | 7,366.00      |
| 31/08/2022 | 2025 On 02-February-23 |        |              | Bond Future        | 169.01    | 168.8984                      | 169.0119  | 168.8984                        | 1,936.00      |
| 31/08/2022 | 2025 On 04-May-23      |        |              | Bond Future        | 172.26    | 172.1478                      | 172.2605  | 172.1478                        | 0.00          |
| 31/08/2022 | 2025 On 03-August-23   |        |              | Bond Future        | 173.92    | 173.8092                      | 173.9219  | 173.8092                        | 0.00          |
| 31/08/2022 | 2025 On 02-November-23 |        |              | Bond Future        | 177.18    | 177.0671                      | 177.1827  | 177.0671                        | 0.00          |
| 31/08/2022 | 2029 On 03-November-22 |        |              | Bond Future        | 122.63    | 122.3759                      | 122.6260  | 122.3759                        | 1,519.00      |
| 31/08/2022 | 2029 On 02-February-23 |        |              | Bond Future        | 124.86    | 124.6103                      | 124.8602  | 124.6103                        | 728.00        |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | 2029 On 04-May-23      |        |              | Bond Future | 125.95    | 125.6958                      | 125.9482  | 125.6958                        | 0.00          |
| 31/08/2022 | 2029 On 03-August-23   |        |              | Bond Future | 128.47    | 128.2101                      | 128.4661  | 128.2101                        | 0.00          |
| 31/08/2022 | 2029 On 02-November-23 |        |              | Bond Future | 129.51    | 129.2526                      | 129.5138  | 129.2526                        | 0.00          |
| 31/08/2022 | 2030 On 03-November-22 |        |              | Bond Future | 10.56     | 89.8648                       | 10.5618   | 89.8648                         | 66,663.00     |
| 31/08/2022 | 2030 On 03-November-22 | 10.08  | Call         | Bond Future | 404       | 1                             | 404       | 1                               | 0.00          |
| 31/08/2022 | 2030 On 03-November-22 | 10.09  | Call         | Bond Future | 417       | 1                             | 417       | 1                               | 0.00          |
| 31/08/2022 | 2030 On 03-November-22 | 10.20  | Call         | Bond Future | 571       | 1                             | 571       | 1                               | 500.00        |
| 31/08/2022 | 2030 On 03-November-22 | 11.57  | Call         | Bond Future | 4676      | 5                             | 4676      | 5                               | 0.00          |
| 31/08/2022 | 2030 On 03-November-22 | 9.70   | Call         | Bond Future | 106       | 0                             | 106       | 0                               | 500.00        |
| 31/08/2022 | 2030 On 03-November-22 | 10.10  | Call         | Bond Future | 430       | 1                             | 430       | 1                               | 0.00          |
| 31/08/2022 | 2030 On 03-November-22 | 10.10  | Put          | Bond Future | 2567      | 2                             | 2567      | 2                               | 0.00          |
| 31/08/2022 | 2030 On 03-November-22 | 10.20  | Put          | Bond Future | 2240      | 2                             | 2240      | 2                               | 0.00          |
| 31/08/2022 | 2030 On 03-November-22 | 9.70   | Put          | Bond Future | 4148      | 4                             | 4148      | 4                               | 0.00          |
| 31/08/2022 | 2030 On 03-November-22 | 11.57  | Put          | Bond Future | 232       | 0                             | 232       | 0                               | 500.00        |
| 31/08/2022 | 2030 On 03-November-22 | 10.09  | Put          | Bond Future | 2601      | 2                             | 2601      | 2                               | 0.00          |
| 31/08/2022 | 2030 On 03-November-22 | 10.08  | Put          | Bond Future | 2636      | 2                             | 2636      | 2                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 |        |              | Bond Future | 10.72     | 87.4781                       | 10.7192   | 87.4781                         | 5,200.00      |
| 31/08/2022 | 2030 On 02-February-23 | 11.55  | Call         | Bond Future | 4474      | 5                             | 4474      | 5                               | 5,000.00      |
| 31/08/2022 | 2030 On 02-February-23 | 11.12  | Call         | Bond Future | 3158      | 3                             | 3158      | 3                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 11.16  | Call         | Bond Future | 3273      | 4                             | 3273      | 4                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 10.01  | Call         | Bond Future | 813       | 1                             | 813       | 1                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 9.83   | Call         | Bond Future | 614       | 1                             | 614       | 1                               | 388.00        |
| 31/08/2022 | 2030 On 02-February-23 | 8.81   | Call         | Bond Future | 111       | 0                             | 111       | 0                               | 102.00        |
| 31/08/2022 | 2030 On 02-February-23 | 9.08   | Call         | Bond Future | 176       | 0                             | 176       | 0                               | 388.00        |
| 31/08/2022 | 2030 On 02-February-23 | 9.94   | Call         | Bond Future | 730       | 1                             | 730       | 1                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 9.79   | Call         | Bond Future | 575       | 1                             | 575       | 1                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 11.35  | Call         | Bond Future | 3842      | 4                             | 3842      | 4                               | 5,000.00      |
| 31/08/2022 | 2030 On 02-February-23 | 9.99   | Call         | Bond Future | 788       | 1                             | 788       | 1                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 10.00  | Call         | Bond Future | 800       | 1                             | 800       | 1                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 9.80   | Call         | Bond Future | 584       | 1                             | 584       | 1                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 9.20   | Call         | Bond Future | 214       | 0                             | 214       | 0                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 9.04   | Call         | Bond Future | 164       | 0                             | 164       | 0                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 9.66   | Call         | Bond Future | 462       | 1                             | 462       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | 2030 On 02-February-23 | 9.66   | Put          | Bond Future | 5302      | 5                             | 5302      | 5                               | 102.00        |
| 31/08/2022 | 2030 On 02-February-23 | 8.81   | Put          | Bond Future | 9083      | 9                             | 9083      | 9                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 9.04   | Put          | Bond Future | 7996      | 8                             | 7996      | 8                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 9.08   | Put          | Bond Future | 7810      | 7                             | 7810      | 7                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 9.20   | Put          | Bond Future | 7262      | 7                             | 7262      | 7                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 9.94   | Put          | Bond Future | 4258      | 4                             | 4258      | 4                               | 102.00        |
| 31/08/2022 | 2030 On 02-February-23 | 10.01  | Put          | Bond Future | 4016      | 4                             | 4016      | 4                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 11.35  | Put          | Bond Future | 1113      | 1                             | 1113      | 1                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 11.16  | Put          | Bond Future | 1355      | 1                             | 1355      | 1                               | 388.00        |
| 31/08/2022 | 2030 On 02-February-23 | 9.79   | Put          | Bond Future | 4803      | 4                             | 4803      | 4                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 9.83   | Put          | Bond Future | 4654      | 4                             | 4654      | 4                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 9.80   | Put          | Bond Future | 4765      | 4                             | 4765      | 4                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 9.99   | Put          | Bond Future | 4084      | 4                             | 4084      | 4                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 10.00  | Put          | Bond Future | 4050      | 4                             | 4050      | 4                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 11.12  | Put          | Bond Future | 1411      | 1                             | 1411      | 1                               | 0.00          |
| 31/08/2022 | 2030 On 02-February-23 | 11.55  | Put          | Bond Future | 902       | 1                             | 902       | 1                               | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      |        |              | Bond Future | 10.87     | 89.1436                       | 10.8726   | 89.1436                         | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      | 12.57  | Call         | Bond Future | 7575      | 8                             | 7575      | 8                               | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      | 11.62  | Call         | Bond Future | 4571      | 5                             | 4571      | 5                               | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      | 12.04  | Call         | Bond Future | 5856      | 6                             | 5856      | 6                               | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      | 12.50  | Call         | Bond Future | 7343      | 8                             | 7343      | 8                               | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      | 10.54  | Call         | Bond Future | 1875      | 2                             | 1875      | 2                               | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      | 10.65  | Call         | Bond Future | 2094      | 2                             | 2094      | 2                               | 350.00        |
| 31/08/2022 | 2030 On 04-May-23      | 9.58   | Call         | Bond Future | 614       | 1                             | 614       | 1                               | 150.00        |
| 31/08/2022 | 2030 On 04-May-23      | 10.00  | Call         | Bond Future | 1025      | 1                             | 1025      | 1                               | 1,080.00      |
| 31/08/2022 | 2030 On 04-May-23      | 11.34  | Call         | Bond Future | 3772      | 4                             | 3772      | 4                               | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      | 10.42  | Call         | Bond Future | 1653      | 2                             | 1653      | 2                               | 479.00        |
| 31/08/2022 | 2030 On 04-May-23      | 10.52  | Call         | Bond Future | 1836      | 2                             | 1836      | 2                               | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      | 10.53  | Call         | Bond Future | 1855      | 2                             | 1855      | 2                               | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      | 9.67   | Call         | Bond Future | 682       | 1                             | 682       | 1                               | 479.00        |
| 31/08/2022 | 2030 On 04-May-23      | 9.78   | Call         | Bond Future | 777       | 1                             | 777       | 1                               | 388.00        |
| 31/08/2022 | 2030 On 04-May-23      | 9.03   | Call         | Bond Future | 313       | 0                             | 313       | 0                               | 388.00        |
| 31/08/2022 | 2030 On 04-May-23      | 9.03   | Put          | Bond Future | 8669      | 8                             | 8669      | 8                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | 2030 On 04-May-23      | 9.58   | Put          | Bond Future | 6374      | 6                             | 6374      | 6                               | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      | 9.78   | Put          | Bond Future | 5615      | 5                             | 5615      | 5                               | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      | 9.67   | Put          | Bond Future | 6025      | 6                             | 6025      | 6                               | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      | 10.53  | Put          | Bond Future | 3337      | 3                             | 3337      | 3                               | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      | 10.52  | Put          | Bond Future | 3361      | 3                             | 3361      | 3                               | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      | 10.42  | Put          | Bond Future | 3617      | 3                             | 3617      | 3                               | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      | 11.34  | Put          | Bond Future | 1801      | 2                             | 1801      | 2                               | 150.00        |
| 31/08/2022 | 2030 On 04-May-23      | 10.00  | Put          | Bond Future | 4862      | 5                             | 4862      | 5                               | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      | 10.65  | Put          | Bond Future | 3053      | 3                             | 3053      | 3                               | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      | 10.54  | Put          | Bond Future | 3312      | 3                             | 3312      | 3                               | 0.00          |
| 31/08/2022 | 2030 On 04-May-23      | 12.50  | Put          | Bond Future | 723       | 1                             | 723       | 1                               | 479.00        |
| 31/08/2022 | 2030 On 04-May-23      | 12.04  | Put          | Bond Future | 1039      | 1                             | 1039      | 1                               | 1,080.00      |
| 31/08/2022 | 2030 On 04-May-23      | 11.62  | Put          | Bond Future | 1447      | 1                             | 1447      | 1                               | 388.00        |
| 31/08/2022 | 2030 On 04-May-23      | 12.57  | Put          | Bond Future | 684       | 1                             | 684       | 1                               | 350.00        |
| 31/08/2022 | 2030 On 03-August-23   |        |              | Bond Future | 11.02     | 86.9017                       | 11.0244   | 86.9017                         | 0.00          |
| 31/08/2022 | 2030 On 03-August-23   | 12.59  | Call         | Bond Future | 7223      | 8                             | 7223      | 8                               | 0.00          |
| 31/08/2022 | 2030 On 03-August-23   | 11.36  | Call         | Bond Future | 3704      | 4                             | 3704      | 4                               | 0.00          |
| 31/08/2022 | 2030 On 03-August-23   | 12.89  | Call         | Bond Future | 8158      | 9                             | 8158      | 9                               | 0.00          |
| 31/08/2022 | 2030 On 03-August-23   | 11.34  | Call         | Bond Future | 3653      | 4                             | 3653      | 4                               | 0.00          |
| 31/08/2022 | 2030 On 03-August-23   | 11.35  | Call         | Bond Future | 3678      | 4                             | 3678      | 4                               | 0.00          |
| 31/08/2022 | 2030 On 03-August-23   | 10.40  | Call         | Bond Future | 1685      | 2                             | 1685      | 2                               | 1,012.00      |
| 31/08/2022 | 2030 On 03-August-23   | 10.65  | Call         | Bond Future | 2121      | 2                             | 2121      | 2                               | 350.00        |
| 31/08/2022 | 2030 On 03-August-23   | 10.65  | Put          | Bond Future | 3688      | 3                             | 3688      | 3                               | 0.00          |
| 31/08/2022 | 2030 On 03-August-23   | 11.36  | Put          | Bond Future | 2329      | 2                             | 2329      | 2                               | 0.00          |
| 31/08/2022 | 2030 On 03-August-23   | 11.34  | Put          | Bond Future | 2359      | 2                             | 2359      | 2                               | 0.00          |
| 31/08/2022 | 2030 On 03-August-23   | 12.89  | Put          | Bond Future | 855       | 1                             | 855       | 1                               | 350.00        |
| 31/08/2022 | 2030 On 03-August-23   | 10.40  | Put          | Bond Future | 4319      | 4                             | 4319      | 4                               | 0.00          |
| 31/08/2022 | 2030 On 03-August-23   | 12.59  | Put          | Bond Future | 1040      | 1                             | 1040      | 1                               | 1,012.00      |
| 31/08/2022 | 2030 On 03-August-23   | 11.35  | Put          | Bond Future | 2344      | 2                             | 2344      | 2                               | 0.00          |
| 31/08/2022 | 2030 On 02-November-23 |        |              | Bond Future | 11.20     | 88.5099                       | 11.2046   | 88.5099                         | 0.00          |
| 31/08/2022 | 2030 On 02-November-23 | 10.82  | Call         | Bond Future | 2412      | 3                             | 2412      | 3                               | 0.00          |
| 31/08/2022 | 2030 On 02-November-23 | 10.81  | Call         | Bond Future | 2393      | 3                             | 2393      | 3                               | 0.00          |
| 31/08/2022 | 2030 On 02-November-23 | 10.80  | Call         | Bond Future | 2374      | 3                             | 2374      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | 2030 On 02-November-23 | 10.80  | Put          | Bond Future | 4011      | 4                             | 4011      | 4                               | 0.00          |
| 31/08/2022 | 2030 On 02-November-23 | 10.81  | Put          | Bond Future | 3989      | 4                             | 3989      | 4                               | 0.00          |
| 31/08/2022 | 2030 On 02-November-23 | 10.82  | Put          | Bond Future | 3967      | 4                             | 3967      | 4                               | 0.00          |
| 31/08/2022 | 2032 On 03-November-22 |        |              | Bond Future | 11.01     | 85.4394                       | 11.0136   | 85.4394                         | 168,763.00    |
| 31/08/2022 | 2032 On 03-November-22 | 9.31   | Call         | Bond Future | 3         | 0                             | 3         | 0                               | 180.00        |
| 31/08/2022 | 2032 On 03-November-22 | 9.46   | Call         | Bond Future | 6         | 0                             | 6         | 0                               | 500.00        |
| 31/08/2022 | 2032 On 03-November-22 | 11.55  | Call         | Bond Future | 3309      | 4                             | 3309      | 4                               | 0.00          |
| 31/08/2022 | 2032 On 03-November-22 | 12.30  | Call         | Bond Future | 6426      | 7                             | 6426      | 7                               | 0.00          |
| 31/08/2022 | 2032 On 03-November-22 | 10.66  | Call         | Bond Future | 690       | 1                             | 690       | 1                               | 0.00          |
| 31/08/2022 | 2032 On 03-November-22 | 10.67  | Call         | Bond Future | 708       | 1                             | 708       | 1                               | 750.00        |
| 31/08/2022 | 2032 On 03-November-22 | 11.45  | Call         | Bond Future | 2932      | 3                             | 2932      | 3                               | 0.00          |
| 31/08/2022 | 2032 On 03-November-22 | 10.21  | Call         | Bond Future | 167       | 0                             | 167       | 0                               | 500.00        |
| 31/08/2022 | 2032 On 03-November-22 | 10.49  | Call         | Bond Future | 429       | 1                             | 429       | 1                               | 0.00          |
| 31/08/2022 | 2032 On 03-November-22 | 10.56  | Call         | Bond Future | 527       | 1                             | 527       | 1                               | 0.00          |
| 31/08/2022 | 2032 On 03-November-22 | 10.11  | Call         | Bond Future | 112       | 0                             | 112       | 0                               | 0.00          |
| 31/08/2022 | 2032 On 03-November-22 | 9.36   | Call         | Bond Future | 4         | 0                             | 4         | 0                               | 454.00        |
| 31/08/2022 | 2032 On 03-November-22 | 10.16  | Call         | Bond Future | 137       | 0                             | 137       | 0                               | 0.00          |
| 31/08/2022 | 2032 On 03-November-22 | 9.92   | Call         | Bond Future | 50        | 0                             | 50        | 0                               | 750.00        |
| 31/08/2022 | 2032 On 03-November-22 | 9.92   | Put          | Bond Future | 5924      | 5                             | 5924      | 5                               | 0.00          |
| 31/08/2022 | 2032 On 03-November-22 | 10.11  | Put          | Bond Future | 4927      | 4                             | 4927      | 4                               | 454.00        |
| 31/08/2022 | 2032 On 03-November-22 | 10.16  | Put          | Bond Future | 4676      | 4                             | 4676      | 4                               | 180.00        |
| 31/08/2022 | 2032 On 03-November-22 | 9.36   | Put          | Bond Future | 9096      | 9                             | 9096      | 9                               | 0.00          |
| 31/08/2022 | 2032 On 03-November-22 | 9.46   | Put          | Bond Future | 8513      | 8                             | 8513      | 8                               | 0.00          |
| 31/08/2022 | 2032 On 03-November-22 | 10.56  | Put          | Bond Future | 2900      | 3                             | 2900      | 3                               | 180.00        |
| 31/08/2022 | 2032 On 03-November-22 | 9.31   | Put          | Bond Future | 9390      | 9                             | 9390      | 9                               | 0.00          |
| 31/08/2022 | 2032 On 03-November-22 | 10.49  | Put          | Bond Future | 3176      | 3                             | 3176      | 3                               | 454.00        |
| 31/08/2022 | 2032 On 03-November-22 | 10.21  | Put          | Bond Future | 4431      | 4                             | 4431      | 4                               | 0.00          |
| 31/08/2022 | 2032 On 03-November-22 | 11.45  | Put          | Bond Future | 731       | 1                             | 731       | 1                               | 7,500.00      |
| 31/08/2022 | 2032 On 03-November-22 | 10.67  | Put          | Bond Future | 2498      | 2                             | 2498      | 2                               | 0.00          |
| 31/08/2022 | 2032 On 03-November-22 | 10.66  | Put          | Bond Future | 2533      | 2                             | 2533      | 2                               | 0.00          |
| 31/08/2022 | 2032 On 03-November-22 | 12.30  | Put          | Bond Future | 154       | 0                             | 154       | 0                               | 750.00        |
| 31/08/2022 | 2032 On 03-November-22 | 11.55  | Put          | Bond Future | 614       | 1                             | 614       | 1                               | 500.00        |
| 31/08/2022 | 2032 On 02-February-23 |        |              | Bond Future | 11.17     | 86.9798                       | 11.1684   | 86.9798                         | 18.00         |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | 2032 On 02-February-23 | 11.84  | Call         | Bond Future | 4592      | 5                             | 4592      | 5                               | 0.00          |
| 31/08/2022 | 2032 On 02-February-23 | 12.75  | Call         | Bond Future | 7967      | 8                             | 7967      | 8                               | 0.00          |
| 31/08/2022 | 2032 On 02-February-23 | 10.38  | Call         | Bond Future | 878       | 1                             | 878       | 1                               | 0.00          |
| 31/08/2022 | 2032 On 02-February-23 | 10.39  | Call         | Bond Future | 892       | 1                             | 892       | 1                               | 0.00          |
| 31/08/2022 | 2032 On 02-February-23 | 10.16  | Call         | Bond Future | 609       | 1                             | 609       | 1                               | 0.00          |
| 31/08/2022 | 2032 On 02-February-23 | 9.31   | Call         | Bond Future | 128       | 0                             | 128       | 0                               | 454.00        |
| 31/08/2022 | 2032 On 02-February-23 | 11.69  | Call         | Bond Future | 4084      | 4                             | 4084      | 4                               | 0.00          |
| 31/08/2022 | 2032 On 02-February-23 | 10.40  | Call         | Bond Future | 906       | 1                             | 906       | 1                               | 0.00          |
| 31/08/2022 | 2032 On 02-February-23 | 10.50  | Call         | Bond Future | 1055      | 1                             | 1055      | 1                               | 0.00          |
| 31/08/2022 | 2032 On 02-February-23 | 10.67  | Call         | Bond Future | 1354      | 2                             | 1354      | 2                               | 750.00        |
| 31/08/2022 | 2032 On 02-February-23 | 10.22  | Call         | Bond Future | 675       | 1                             | 675       | 1                               | 500.00        |
| 31/08/2022 | 2032 On 02-February-23 | 9.47   | Call         | Bond Future | 175       | 0                             | 175       | 0                               | 500.00        |
| 31/08/2022 | 2032 On 02-February-23 | 9.92   | Call         | Bond Future | 397       | 0                             | 397       | 0                               | 750.00        |
| 31/08/2022 | 2032 On 02-February-23 | 9.92   | Put          | Bond Future | 6968      | 7                             | 6968      | 7                               | 0.00          |
| 31/08/2022 | 2032 On 02-February-23 | 9.47   | Put          | Bond Future | 9281      | 9                             | 9281      | 9                               | 0.00          |
| 31/08/2022 | 2032 On 02-February-23 | 10.22  | Put          | Bond Future | 5607      | 5                             | 5607      | 5                               | 0.00          |
| 31/08/2022 | 2032 On 02-February-23 | 10.67  | Put          | Bond Future | 3898      | 4                             | 3898      | 4                               | 0.00          |
| 31/08/2022 | 2032 On 02-February-23 | 10.50  | Put          | Bond Future | 4491      | 4                             | 4491      | 4                               | 454.00        |
| 31/08/2022 | 2032 On 02-February-23 | 10.40  | Put          | Bond Future | 4872      | 5                             | 4872      | 5                               | 0.00          |
| 31/08/2022 | 2032 On 02-February-23 | 11.69  | Put          | Bond Future | 1526      | 1                             | 1526      | 1                               | 0.00          |
| 31/08/2022 | 2032 On 02-February-23 | 9.31   | Put          | Bond Future | 10157     | 10                            | 10157     | 10                              | 0.00          |
| 31/08/2022 | 2032 On 02-February-23 | 10.16  | Put          | Bond Future | 5865      | 5                             | 5865      | 5                               | 454.00        |
| 31/08/2022 | 2032 On 02-February-23 | 10.39  | Put          | Bond Future | 4912      | 5                             | 4912      | 5                               | 0.00          |
| 31/08/2022 | 2032 On 02-February-23 | 10.38  | Put          | Bond Future | 4951      | 5                             | 4951      | 5                               | 0.00          |
| 31/08/2022 | 2032 On 02-February-23 | 12.75  | Put          | Bond Future | 527       | 0                             | 527       | 0                               | 750.00        |
| 31/08/2022 | 2032 On 02-February-23 | 11.84  | Put          | Bond Future | 1318      | 1                             | 1318      | 1                               | 500.00        |
| 31/08/2022 | 2032 On 04-May-23      |        |              | Bond Future | 11.31     | 84.4750                       | 11.3148   | 84.4750                         | 0.00          |
| 31/08/2022 | 2032 On 04-May-23      | 10.62  | Call         | Bond Future | 1569      | 2                             | 1569      | 2                               | 400.00        |
| 31/08/2022 | 2032 On 04-May-23      | 10.87  | Call         | Bond Future | 2044      | 2                             | 2044      | 2                               | 0.00          |
| 31/08/2022 | 2032 On 04-May-23      | 10.88  | Call         | Bond Future | 2065      | 2                             | 2065      | 2                               | 0.00          |
| 31/08/2022 | 2032 On 04-May-23      | 10.89  | Call         | Bond Future | 2086      | 2                             | 2086      | 2                               | 0.00          |
| 31/08/2022 | 2032 On 04-May-23      | 11.37  | Call         | Bond Future | 3247      | 4                             | 3247      | 4                               | 400.00        |
| 31/08/2022 | 2032 On 04-May-23      | 13.43  | Call         | Bond Future | 10133     | 11                            | 10133     | 11                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | 2032 On 04-May-23      | 13.43  | Put          | Bond Future | 608       | 1                             | 608       | 1                               | 400.00        |
| 31/08/2022 | 2032 On 04-May-23      | 10.89  | Put          | Bond Future | 4195      | 4                             | 4195      | 4                               | 0.00          |
| 31/08/2022 | 2032 On 04-May-23      | 10.88  | Put          | Bond Future | 4224      | 4                             | 4224      | 4                               | 0.00          |
| 31/08/2022 | 2032 On 04-May-23      | 10.87  | Put          | Bond Future | 4254      | 4                             | 4254      | 4                               | 0.00          |
| 31/08/2022 | 2032 On 04-May-23      | 10.62  | Put          | Bond Future | 5054      | 5                             | 5054      | 5                               | 0.00          |
| 31/08/2022 | 2032 On 04-May-23      | 11.37  | Put          | Bond Future | 2978      | 3                             | 2978      | 3                               | 0.00          |
| 31/08/2022 | 2032 On 03-August-23   |        |              | Bond Future | 11.45     | 86.1491                       | 11.4540   | 86.1491                         | 2,600.00      |
| 31/08/2022 | 2032 On 03-August-23   | 11.75  | Call         | Bond Future | 4393      | 5                             | 4393      | 5                               | 0.00          |
| 31/08/2022 | 2032 On 03-August-23   | 11.76  | Call         | Bond Future | 4421      | 5                             | 4421      | 5                               | 0.00          |
| 31/08/2022 | 2032 On 03-August-23   | 11.90  | Call         | Bond Future | 4824      | 5                             | 4824      | 5                               | 5,000.00      |
| 31/08/2022 | 2032 On 03-August-23   | 11.77  | Call         | Bond Future | 4450      | 5                             | 4450      | 5                               | 0.00          |
| 31/08/2022 | 2032 On 03-August-23   | 11.77  | Put          | Bond Future | 2963      | 3                             | 2963      | 3                               | 0.00          |
| 31/08/2022 | 2032 On 03-August-23   | 11.90  | Put          | Bond Future | 2736      | 3                             | 2736      | 3                               | 0.00          |
| 31/08/2022 | 2032 On 03-August-23   | 11.76  | Put          | Bond Future | 2981      | 3                             | 2981      | 3                               | 0.00          |
| 31/08/2022 | 2032 On 03-August-23   | 11.75  | Put          | Bond Future | 2999      | 3                             | 2999      | 3                               | 0.00          |
| 31/08/2022 | 2032 On 02-November-23 |        |              | Bond Future | 11.63     | 83.5868                       | 11.6262   | 83.5868                         | 0.00          |
| 31/08/2022 | 2032 On 02-November-23 | 11.22  | Call         | Bond Future | 2914      | 3                             | 2914      | 3                               | 0.00          |
| 31/08/2022 | 2032 On 02-November-23 | 11.23  | Call         | Bond Future | 2935      | 3                             | 2935      | 3                               | 0.00          |
| 31/08/2022 | 2032 On 02-November-23 | 11.24  | Call         | Bond Future | 2957      | 3                             | 2957      | 3                               | 0.00          |
| 31/08/2022 | 2032 On 02-November-23 | 11.24  | Put          | Bond Future | 4772      | 4                             | 4772      | 4                               | 0.00          |
| 31/08/2022 | 2032 On 02-November-23 | 11.23  | Put          | Bond Future | 4798      | 4                             | 4798      | 4                               | 0.00          |
| 31/08/2022 | 2032 On 02-November-23 | 11.22  | Put          | Bond Future | 4825      | 5                             | 4825      | 5                               | 0.00          |
| 31/08/2022 | 2033 On 03-November-22 |        |              | Bond Future | 115.44    | 115.3335                      | 115.4357  | 115.3335                        | 1,287.00      |
| 31/08/2022 | 2033 On 02-February-23 |        |              | Bond Future | 117.54    | 117.4389                      | 117.5386  | 117.4389                        | 6,141.00      |
| 31/08/2022 | 2033 On 04-May-23      |        |              | Bond Future | 118.40    | 118.2998                      | 118.3992  | 118.2998                        | 0.00          |
| 31/08/2022 | 2033 On 03-August-23   |        |              | Bond Future | 120.77    | 120.6660                      | 120.7660  | 120.6660                        | 0.00          |
| 31/08/2022 | 2033 On 02-November-23 |        |              | Bond Future | 121.58    | 121.4774                      | 121.5795  | 121.4774                        | 0.00          |
| 31/08/2022 | 2037 On 03-November-22 |        |              | Bond Future | 11.41     | 82.5320                       | 11.4083   | 82.5320                         | 66,066.00     |
| 31/08/2022 | 2037 On 03-November-22 | 11.30  | Call         | Bond Future | 1457      | 2                             | 1457      | 2                               | 0.00          |
| 31/08/2022 | 2037 On 03-November-22 | 11.31  | Call         | Bond Future | 1485      | 2                             | 1485      | 2                               | 0.00          |
| 31/08/2022 | 2037 On 03-November-22 | 11.32  | Call         | Bond Future | 1514      | 2                             | 1514      | 2                               | 0.00          |
| 31/08/2022 | 2037 On 03-November-22 | 11.31  | Put          | Bond Future | 2067      | 2                             | 2067      | 2                               | 0.00          |
| 31/08/2022 | 2037 On 03-November-22 | 11.30  | Put          | Bond Future | 2099      | 2                             | 2099      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | 2037 On 03-November-22 | 11.32  | Put          | Bond Future | 2036      | 2                             | 2036      | 2                               | 0.00          |
| 31/08/2022 | 2037 On 02-February-23 |        |              | Bond Future | 11.55     | 79.7630                       | 11.5469   | 79.7630                         | 73,477.00     |
| 31/08/2022 | 2037 On 02-February-23 | 11.10  | Call         | Bond Future | 1707      | 2                             | 1707      | 2                               | 636.00        |
| 31/08/2022 | 2037 On 02-February-23 | 11.05  | Call         | Bond Future | 1593      | 2                             | 1593      | 2                               | 0.00          |
| 31/08/2022 | 2037 On 02-February-23 | 11.97  | Call         | Bond Future | 4356      | 5                             | 4356      | 5                               | 0.00          |
| 31/08/2022 | 2037 On 02-February-23 | 11.03  | Call         | Bond Future | 1549      | 2                             | 1549      | 2                               | 0.00          |
| 31/08/2022 | 2037 On 02-February-23 | 11.04  | Call         | Bond Future | 1571      | 2                             | 1571      | 2                               | 0.00          |
| 31/08/2022 | 2037 On 02-February-23 | 11.04  | Put          | Bond Future | 4580      | 4                             | 4580      | 4                               | 0.00          |
| 31/08/2022 | 2037 On 02-February-23 | 11.03  | Put          | Bond Future | 4619      | 4                             | 4619      | 4                               | 0.00          |
| 31/08/2022 | 2037 On 02-February-23 | 11.05  | Put          | Bond Future | 4541      | 4                             | 4541      | 4                               | 0.00          |
| 31/08/2022 | 2037 On 02-February-23 | 11.10  | Put          | Bond Future | 4351      | 4                             | 4351      | 4                               | 0.00          |
| 31/08/2022 | 2037 On 02-February-23 | 11.97  | Put          | Bond Future | 1968      | 2                             | 1968      | 2                               | 636.00        |
| 31/08/2022 | 2037 On 04-May-23      |        |              | Bond Future | 11.68     | 81.2821                       | 11.6803   | 81.2821                         | 0.00          |
| 31/08/2022 | 2037 On 04-May-23      | 11.78  | Call         | Bond Future | 4045      | 4                             | 4045      | 4                               | 400.00        |
| 31/08/2022 | 2037 On 04-May-23      | 11.03  | Call         | Bond Future | 2020      | 2                             | 2020      | 2                               | 400.00        |
| 31/08/2022 | 2037 On 04-May-23      | 13.73  | Call         | Bond Future | 11277     | 12                            | 11277     | 12                              | 0.00          |
| 31/08/2022 | 2037 On 04-May-23      | 11.32  | Call         | Bond Future | 2716      | 3                             | 2716      | 3                               | 0.00          |
| 31/08/2022 | 2037 On 04-May-23      | 11.30  | Call         | Bond Future | 2664      | 3                             | 2664      | 3                               | 0.00          |
| 31/08/2022 | 2037 On 04-May-23      | 11.31  | Call         | Bond Future | 2690      | 3                             | 2690      | 3                               | 0.00          |
| 31/08/2022 | 2037 On 04-May-23      | 11.31  | Put          | Bond Future | 4829      | 4                             | 4829      | 4                               | 0.00          |
| 31/08/2022 | 2037 On 04-May-23      | 11.03  | Put          | Bond Future | 5834      | 5                             | 5834      | 5                               | 0.00          |
| 31/08/2022 | 2037 On 04-May-23      | 13.73  | Put          | Bond Future | 830       | 1                             | 830       | 1                               | 400.00        |
| 31/08/2022 | 2037 On 04-May-23      | 11.30  | Put          | Bond Future | 4862      | 5                             | 4862      | 5                               | 0.00          |
| 31/08/2022 | 2037 On 04-May-23      | 11.32  | Put          | Bond Future | 4796      | 4                             | 4796      | 4                               | 0.00          |
| 31/08/2022 | 2037 On 04-May-23      | 11.78  | Put          | Bond Future | 3483      | 3                             | 3483      | 3                               | 0.00          |
| 31/08/2022 | 2037 On 03-August-23   |        |              | Bond Future | 11.81     | 78.6346                       | 11.8113   | 78.6346                         | 0.00          |
| 31/08/2022 | 2037 On 03-August-23   | 12.14  | Call         | Bond Future | 5315      | 6                             | 5315      | 6                               | 0.00          |
| 31/08/2022 | 2037 On 03-August-23   | 12.12  | Call         | Bond Future | 5250      | 6                             | 5250      | 6                               | 0.00          |
| 31/08/2022 | 2037 On 03-August-23   | 12.13  | Call         | Bond Future | 5282      | 6                             | 5282      | 6                               | 0.00          |
| 31/08/2022 | 2037 On 03-August-23   | 12.13  | Put          | Bond Future | 3541      | 3                             | 3541      | 3                               | 0.00          |
| 31/08/2022 | 2037 On 03-August-23   | 12.12  | Put          | Bond Future | 3563      | 3                             | 3563      | 3                               | 0.00          |
| 31/08/2022 | 2037 On 03-August-23   | 12.14  | Put          | Bond Future | 3519      | 3                             | 3519      | 3                               | 0.00          |
| 31/08/2022 | 2037 On 02-November-23 |        |              | Bond Future | 11.96     | 80.0894                       | 11.9576   | 80.0894                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | 2037 On 02-November-23 | 11.56  | Call         | Bond Future | 3682      | 4                             | 3682      | 4                               | 0.00          |
| 31/08/2022 | 2037 On 02-November-23 | 11.55  | Call         | Bond Future | 3657      | 4                             | 3657      | 4                               | 0.00          |
| 31/08/2022 | 2037 On 02-November-23 | 11.57  | Call         | Bond Future | 3708      | 4                             | 3708      | 4                               | 0.00          |
| 31/08/2022 | 2037 On 02-November-23 | 11.55  | Put          | Bond Future | 5924      | 6                             | 5924      | 6                               | 0.00          |
| 31/08/2022 | 2037 On 02-November-23 | 11.56  | Put          | Bond Future | 5893      | 6                             | 5893      | 6                               | 0.00          |
| 31/08/2022 | 2037 On 02-November-23 | 11.57  | Put          | Bond Future | 5862      | 6                             | 5862      | 6                               | 0.00          |
| 31/08/2022 | 2038 On 03-November-22 |        |              | Bond Future | 131.22    | 130.6180                      | 131.2221  | 130.6180                        | 5,518.00      |
| 31/08/2022 | 2038 On 02-February-23 |        |              | Bond Future | 131.68    | 131.0706                      | 131.6806  | 131.0706                        | 0.00          |
| 31/08/2022 | 2038 On 04-May-23      |        |              | Bond Future | 134.21    | 133.5928                      | 134.2123  | 133.5928                        | 0.00          |
| 31/08/2022 | 2038 On 03-August-23   |        |              | Bond Future | 134.89    | 134.2608                      | 134.8908  | 134.2608                        | 0.00          |
| 31/08/2022 | 2038 On 02-November-23 |        |              | Bond Future | 137.42    | 136.7770                      | 137.4193  | 136.7770                        | 0.00          |
| 31/08/2022 | 2040 On 03-November-22 |        |              | Bond Future | 11.49     | 84.4327                       | 11.4946   | 84.4327                         | 52,284.00     |
| 31/08/2022 | 2040 On 03-November-22 | 10.10  | Call         | Bond Future | 25        | 0                             | 25        | 0                               | 0.00          |
| 31/08/2022 | 2040 On 03-November-22 | 10.60  | Call         | Bond Future | 177       | 0                             | 177       | 0                               | 1,600.00      |
| 31/08/2022 | 2040 On 03-November-22 | 11.50  | Call         | Bond Future | 1900      | 2                             | 1900      | 2                               | 0.00          |
| 31/08/2022 | 2040 On 03-November-22 | 11.41  | Call         | Bond Future | 1610      | 2                             | 1610      | 2                               | 0.00          |
| 31/08/2022 | 2040 On 03-November-22 | 10.80  | Call         | Bond Future | 351       | 0                             | 351       | 0                               | 0.00          |
| 31/08/2022 | 2040 On 03-November-22 | 11.30  | Call         | Bond Future | 1291      | 2                             | 1291      | 2                               | 1,600.00      |
| 31/08/2022 | 2040 On 03-November-22 | 10.70  | Call         | Bond Future | 253       | 0                             | 253       | 0                               | 1,078.00      |
| 31/08/2022 | 2040 On 03-November-22 | 12.00  | Call         | Bond Future | 3904      | 4                             | 3904      | 4                               | 0.00          |
| 31/08/2022 | 2040 On 03-November-22 | 12.52  | Call         | Bond Future | 6413      | 7                             | 6413      | 7                               | 0.00          |
| 31/08/2022 | 2040 On 03-November-22 | 11.39  | Call         | Bond Future | 1549      | 2                             | 1549      | 2                               | 0.00          |
| 31/08/2022 | 2040 On 03-November-22 | 11.40  | Call         | Bond Future | 1580      | 2                             | 1580      | 2                               | 0.00          |
| 31/08/2022 | 2040 On 03-November-22 | 11.20  | Call         | Bond Future | 1036      | 1                             | 1036      | 1                               | 1,078.00      |
| 31/08/2022 | 2040 On 03-November-22 | 11.20  | Put          | Bond Future | 2937      | 3                             | 2937      | 3                               | 0.00          |
| 31/08/2022 | 2040 On 03-November-22 | 11.41  | Put          | Bond Future | 2149      | 2                             | 2149      | 2                               | 0.00          |
| 31/08/2022 | 2040 On 03-November-22 | 12.00  | Put          | Bond Future | 798       | 1                             | 798       | 1                               | 0.00          |
| 31/08/2022 | 2040 On 03-November-22 | 10.60  | Put          | Bond Future | 6170      | 6                             | 6170      | 6                               | 0.00          |
| 31/08/2022 | 2040 On 03-November-22 | 11.30  | Put          | Bond Future | 2539      | 2                             | 2539      | 2                               | 0.00          |
| 31/08/2022 | 2040 On 03-November-22 | 10.80  | Put          | Bond Future | 4946      | 5                             | 4946      | 5                               | 0.00          |
| 31/08/2022 | 2040 On 03-November-22 | 11.50  | Put          | Bond Future | 1866      | 2                             | 1866      | 2                               | 0.00          |
| 31/08/2022 | 2040 On 03-November-22 | 12.52  | Put          | Bond Future | 303       | 0                             | 303       | 0                               | 1,078.00      |
| 31/08/2022 | 2040 On 03-November-22 | 11.39  | Put          | Bond Future | 2216      | 2                             | 2216      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | 2040 On 03-November-22 | 11.40  | Put          | Bond Future | 2182      | 2                             | 2182      | 2                               | 0.00          |
| 31/08/2022 | 2040 On 03-November-22 | 10.70  | Put          | Bond Future | 5542      | 5                             | 5542      | 5                               | 0.00          |
| 31/08/2022 | 2040 On 03-November-22 | 10.10  | Put          | Bond Future | 9670      | 9                             | 9670      | 9                               | 0.00          |
| 31/08/2022 | 2040 On 02-February-23 |        |              | Bond Future | 11.63     | 81.4476                       | 11.6291   | 81.4476                         | 64,540.00     |
| 31/08/2022 | 2040 On 02-February-23 | 12.07  | Call         | Bond Future | 4795      | 5                             | 4795      | 5                               | 0.00          |
| 31/08/2022 | 2040 On 02-February-23 | 11.10  | Call         | Bond Future | 1676      | 2                             | 1676      | 2                               | 0.00          |
| 31/08/2022 | 2040 On 02-February-23 | 11.11  | Call         | Bond Future | 1699      | 2                             | 1699      | 2                               | 0.00          |
| 31/08/2022 | 2040 On 02-February-23 | 10.21  | Call         | Bond Future | 373       | 0                             | 373       | 0                               | 388.00        |
| 31/08/2022 | 2040 On 02-February-23 | 10.18  | Call         | Bond Future | 353       | 0                             | 353       | 0                               | 0.00          |
| 31/08/2022 | 2040 On 02-February-23 | 12.24  | Call         | Bond Future | 5474      | 6                             | 5474      | 6                               | 0.00          |
| 31/08/2022 | 2040 On 02-February-23 | 12.27  | Call         | Bond Future | 5596      | 6                             | 5596      | 6                               | 0.00          |
| 31/08/2022 | 2040 On 02-February-23 | 11.12  | Call         | Bond Future | 1723      | 2                             | 1723      | 2                               | 0.00          |
| 31/08/2022 | 2040 On 02-February-23 | 11.19  | Call         | Bond Future | 1895      | 2                             | 1895      | 2                               | 621.00        |
| 31/08/2022 | 2040 On 02-February-23 | 10.93  | Call         | Bond Future | 1307      | 2                             | 1307      | 2                               | 0.00          |
| 31/08/2022 | 2040 On 02-February-23 | 10.96  | Call         | Bond Future | 1367      | 2                             | 1367      | 2                               | 388.00        |
| 31/08/2022 | 2040 On 02-February-23 | 10.96  | Put          | Bond Future | 5697      | 5                             | 5697      | 5                               | 0.00          |
| 31/08/2022 | 2040 On 02-February-23 | 11.19  | Put          | Bond Future | 4697      | 4                             | 4697      | 4                               | 0.00          |
| 31/08/2022 | 2040 On 02-February-23 | 12.07  | Put          | Bond Future | 2127      | 2                             | 2127      | 2                               | 621.00        |
| 31/08/2022 | 2040 On 02-February-23 | 11.12  | Put          | Bond Future | 4985      | 5                             | 4985      | 5                               | 0.00          |
| 31/08/2022 | 2040 On 02-February-23 | 12.27  | Put          | Bond Future | 1765      | 2                             | 1765      | 2                               | 388.00        |
| 31/08/2022 | 2040 On 02-February-23 | 12.24  | Put          | Bond Future | 1815      | 2                             | 1815      | 2                               | 0.00          |
| 31/08/2022 | 2040 On 02-February-23 | 10.18  | Put          | Bond Future | 10201     | 10                            | 10201     | 10                              | 0.00          |
| 31/08/2022 | 2040 On 02-February-23 | 10.21  | Put          | Bond Future | 9999      | 10                            | 9999      | 10                              | 0.00          |
| 31/08/2022 | 2040 On 02-February-23 | 10.93  | Put          | Bond Future | 5839      | 5                             | 5839      | 5                               | 0.00          |
| 31/08/2022 | 2040 On 02-February-23 | 11.11  | Put          | Bond Future | 5027      | 5                             | 5027      | 5                               | 0.00          |
| 31/08/2022 | 2040 On 02-February-23 | 11.10  | Put          | Bond Future | 5070      | 5                             | 5070      | 5                               | 0.00          |
| 31/08/2022 | 2040 On 04-May-23      |        |              | Bond Future | 11.76     | 82.9990                       | 11.7580   | 82.9990                         | 0.00          |
| 31/08/2022 | 2040 On 04-May-23      | 13.45  | Call         | Bond Future | 10550     | 11                            | 10550     | 11                              | 0.00          |
| 31/08/2022 | 2040 On 04-May-23      | 11.42  | Call         | Bond Future | 2952      | 3                             | 2952      | 3                               | 0.00          |
| 31/08/2022 | 2040 On 04-May-23      | 11.48  | Call         | Bond Future | 3123      | 3                             | 3123      | 3                               | 486.00        |
| 31/08/2022 | 2040 On 04-May-23      | 10.73  | Call         | Bond Future | 1392      | 2                             | 1392      | 2                               | 486.00        |
| 31/08/2022 | 2040 On 04-May-23      | 10.92  | Call         | Bond Future | 1748      | 2                             | 1748      | 2                               | 388.00        |
| 31/08/2022 | 2040 On 04-May-23      | 11.41  | Call         | Bond Future | 2924      | 3                             | 2924      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | 2040 On 04-May-23      | 10.17  | Call         | Bond Future | 700       | 1                             | 700       | 1                               | 388.00        |
| 31/08/2022 | 2040 On 04-May-23      | 12.78  | Call         | Bond Future | 7789      | 8                             | 7789      | 8                               | 0.00          |
| 31/08/2022 | 2040 On 04-May-23      | 11.43  | Call         | Bond Future | 2980      | 3                             | 2980      | 3                               | 0.00          |
| 31/08/2022 | 2040 On 04-May-23      | 11.43  | Put          | Bond Future | 5020      | 5                             | 5020      | 5                               | 0.00          |
| 31/08/2022 | 2040 On 04-May-23      | 10.73  | Put          | Bond Future | 8065      | 8                             | 8065      | 8                               | 0.00          |
| 31/08/2022 | 2040 On 04-May-23      | 12.78  | Put          | Bond Future | 1919      | 2                             | 1919      | 2                               | 388.00        |
| 31/08/2022 | 2040 On 04-May-23      | 13.45  | Put          | Bond Future | 1196      | 1                             | 1196      | 1                               | 486.00        |
| 31/08/2022 | 2040 On 04-May-23      | 10.17  | Put          | Bond Future | 11376     | 11                            | 11376     | 11                              | 0.00          |
| 31/08/2022 | 2040 On 04-May-23      | 11.41  | Put          | Bond Future | 5091      | 5                             | 5091      | 5                               | 0.00          |
| 31/08/2022 | 2040 On 04-May-23      | 10.92  | Put          | Bond Future | 7124      | 7                             | 7124      | 7                               | 0.00          |
| 31/08/2022 | 2040 On 04-May-23      | 11.48  | Put          | Bond Future | 4846      | 5                             | 4846      | 5                               | 0.00          |
| 31/08/2022 | 2040 On 04-May-23      | 11.42  | Put          | Bond Future | 5056      | 5                             | 5056      | 5                               | 0.00          |
| 31/08/2022 | 2040 On 03-August-23   |        |              | Bond Future | 11.88     | 80.1351                       | 11.8845   | 80.1351                         | 0.00          |
| 31/08/2022 | 2040 On 03-August-23   | 12.22  | Call         | Bond Future | 5797      | 6                             | 5797      | 6                               | 0.00          |
| 31/08/2022 | 2040 On 03-August-23   | 12.21  | Call         | Bond Future | 5762      | 6                             | 5762      | 6                               | 0.00          |
| 31/08/2022 | 2040 On 03-August-23   | 12.23  | Call         | Bond Future | 5831      | 6                             | 5831      | 6                               | 0.00          |
| 31/08/2022 | 2040 On 03-August-23   | 12.23  | Put          | Bond Future | 3805      | 4                             | 3805      | 4                               | 0.00          |
| 31/08/2022 | 2040 On 03-August-23   | 12.21  | Put          | Bond Future | 3851      | 4                             | 3851      | 4                               | 0.00          |
| 31/08/2022 | 2040 On 03-August-23   | 12.22  | Put          | Bond Future | 3828      | 4                             | 3828      | 4                               | 0.00          |
| 31/08/2022 | 2040 On 02-November-23 |        |              | Bond Future | 12.03     | 81.6176                       | 12.0251   | 81.6176                         | 0.00          |
| 31/08/2022 | 2040 On 02-November-23 | 11.60  | Call         | Bond Future | 3862      | 4                             | 3862      | 4                               | 0.00          |
| 31/08/2022 | 2040 On 02-November-23 | 11.59  | Call         | Bond Future | 3835      | 4                             | 3835      | 4                               | 0.00          |
| 31/08/2022 | 2040 On 02-November-23 | 11.58  | Call         | Bond Future | 3809      | 4                             | 3809      | 4                               | 0.00          |
| 31/08/2022 | 2040 On 02-November-23 | 11.58  | Put          | Bond Future | 6490      | 6                             | 6490      | 6                               | 0.00          |
| 31/08/2022 | 2040 On 02-November-23 | 11.60  | Put          | Bond Future | 6421      | 6                             | 6421      | 6                               | 0.00          |
| 31/08/2022 | 2040 On 02-November-23 | 11.59  | Put          | Bond Future | 6455      | 6                             | 6455      | 6                               | 0.00          |
| 31/08/2022 | 2044 On 03-November-22 |        |              | Bond Future | 11.49     | 81.3727                       | 11.4884   | 81.3727                         | 72,910.00     |
| 31/08/2022 | 2044 On 03-November-22 | 11.39  | Call         | Bond Future | 1600      | 2                             | 1600      | 2                               | 0.00          |
| 31/08/2022 | 2044 On 03-November-22 | 11.40  | Call         | Bond Future | 1631      | 2                             | 1631      | 2                               | 0.00          |
| 31/08/2022 | 2044 On 03-November-22 | 10.10  | Call         | Bond Future | 25        | 0                             | 25        | 0                               | 0.00          |
| 31/08/2022 | 2044 On 03-November-22 | 10.60  | Call         | Bond Future | 183       | 0                             | 183       | 0                               | 1,900.00      |
| 31/08/2022 | 2044 On 03-November-22 | 10.80  | Call         | Bond Future | 364       | 1                             | 364       | 1                               | 0.00          |
| 31/08/2022 | 2044 On 03-November-22 | 11.30  | Call         | Bond Future | 1335      | 2                             | 1335      | 2                               | 1,900.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | 2044 On 03-November-22 | 11.41  | Call         | Bond Future | 1663      | 2                             | 1663      | 2                               | 0.00          |
| 31/08/2022 | 2044 On 03-November-22 | 11.41  | Put          | Bond Future | 2172      | 2                             | 2172      | 2                               | 0.00          |
| 31/08/2022 | 2044 On 03-November-22 | 11.30  | Put          | Bond Future | 2568      | 2                             | 2568      | 2                               | 0.00          |
| 31/08/2022 | 2044 On 03-November-22 | 11.40  | Put          | Bond Future | 2206      | 2                             | 2206      | 2                               | 0.00          |
| 31/08/2022 | 2044 On 03-November-22 | 10.80  | Put          | Bond Future | 5030      | 5                             | 5030      | 5                               | 0.00          |
| 31/08/2022 | 2044 On 03-November-22 | 10.60  | Put          | Bond Future | 6292      | 6                             | 6292      | 6                               | 0.00          |
| 31/08/2022 | 2044 On 03-November-22 | 10.10  | Put          | Bond Future | 9924      | 9                             | 9924      | 9                               | 0.00          |
| 31/08/2022 | 2044 On 03-November-22 | 11.39  | Put          | Bond Future | 2240      | 2                             | 2240      | 2                               | 0.00          |
| 31/08/2022 | 2044 On 02-February-23 |        |              | Bond Future | 11.62     | 78.4577                       | 11.6151   | 78.4577                         | 33,819.00     |
| 31/08/2022 | 2044 On 02-February-23 | 11.16  | Call         | Bond Future | 1892      | 2                             | 1892      | 2                               | 0.00          |
| 31/08/2022 | 2044 On 02-February-23 | 11.14  | Call         | Bond Future | 1841      | 2                             | 1841      | 2                               | 0.00          |
| 31/08/2022 | 2044 On 02-February-23 | 11.15  | Call         | Bond Future | 1866      | 2                             | 1866      | 2                               | 0.00          |
| 31/08/2022 | 2044 On 02-February-23 | 11.15  | Put          | Bond Future | 4909      | 5                             | 4909      | 5                               | 0.00          |
| 31/08/2022 | 2044 On 02-February-23 | 11.14  | Put          | Bond Future | 4952      | 5                             | 4952      | 5                               | 0.00          |
| 31/08/2022 | 2044 On 02-February-23 | 11.16  | Put          | Bond Future | 4867      | 4                             | 4867      | 4                               | 0.00          |
| 31/08/2022 | 2044 On 04-May-23      |        |              | Bond Future | 11.74     | 79.9521                       | 11.7360   | 79.9521                         | 0.00          |
| 31/08/2022 | 2044 On 04-May-23      | 11.43  | Call         | Bond Future | 3106      | 3                             | 3106      | 3                               | 0.00          |
| 31/08/2022 | 2044 On 04-May-23      | 11.75  | Call         | Bond Future | 4108      | 4                             | 4108      | 4                               | 0.00          |
| 31/08/2022 | 2044 On 04-May-23      | 12.00  | Call         | Bond Future | 4977      | 5                             | 4977      | 5                               | 0.00          |
| 31/08/2022 | 2044 On 04-May-23      | 11.42  | Call         | Bond Future | 3077      | 3                             | 3077      | 3                               | 0.00          |
| 31/08/2022 | 2044 On 04-May-23      | 11.41  | Call         | Bond Future | 3048      | 3                             | 3048      | 3                               | 0.00          |
| 31/08/2022 | 2044 On 04-May-23      | 11.41  | Put          | Bond Future | 5123      | 5                             | 5123      | 5                               | 0.00          |
| 31/08/2022 | 2044 On 04-May-23      | 11.42  | Put          | Bond Future | 5087      | 5                             | 5087      | 5                               | 0.00          |
| 31/08/2022 | 2044 On 04-May-23      | 11.75  | Put          | Bond Future | 4021      | 4                             | 4021      | 4                               | 4,000.00      |
| 31/08/2022 | 2044 On 04-May-23      | 12.00  | Put          | Bond Future | 3363      | 3                             | 3363      | 3                               | 4,000.00      |
| 31/08/2022 | 2044 On 04-May-23      | 11.43  | Put          | Bond Future | 5051      | 5                             | 5051      | 5                               | 0.00          |
| 31/08/2022 | 2044 On 03-August-23   |        |              | Bond Future | 11.85     | 77.1531                       | 11.8544   | 77.1531                         | 0.00          |
| 31/08/2022 | 2044 On 03-August-23   | 12.17  | Call         | Bond Future | 5843      | 6                             | 5843      | 6                               | 0.00          |
| 31/08/2022 | 2044 On 03-August-23   | 12.15  | Call         | Bond Future | 5773      | 6                             | 5773      | 6                               | 0.00          |
| 31/08/2022 | 2044 On 03-August-23   | 12.16  | Call         | Bond Future | 5808      | 6                             | 5808      | 6                               | 0.00          |
| 31/08/2022 | 2044 On 03-August-23   | 12.16  | Put          | Bond Future | 3976      | 4                             | 3976      | 4                               | 0.00          |
| 31/08/2022 | 2044 On 03-August-23   | 12.15  | Put          | Bond Future | 3999      | 4                             | 3999      | 4                               | 0.00          |
| 31/08/2022 | 2044 On 03-August-23   | 12.17  | Put          | Bond Future | 3952      | 4                             | 3952      | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | 2044 On 02-November-23 |        |              | Bond Future        | 11.99     | 78.5804                       | 11.9855   | 78.5804                         | 0.00          |
| 31/08/2022 | 2044 On 02-November-23 | 11.55  | Call         | Bond Future        | 3999      | 4                             | 3999      | 4                               | 0.00          |
| 31/08/2022 | 2044 On 02-November-23 | 11.56  | Call         | Bond Future        | 4027      | 4                             | 4027      | 4                               | 0.00          |
| 31/08/2022 | 2044 On 02-November-23 | 11.57  | Call         | Bond Future        | 4056      | 4                             | 4056      | 4                               | 0.00          |
| 31/08/2022 | 2044 On 02-November-23 | 11.57  | Put          | Bond Future        | 6621      | 6                             | 6621      | 6                               | 0.00          |
| 31/08/2022 | 2044 On 02-November-23 | 11.56  | Put          | Bond Future        | 6656      | 6                             | 6656      | 6                               | 0.00          |
| 31/08/2022 | 2044 On 02-November-23 | 11.55  | Put          | Bond Future        | 6691      | 6                             | 6691      | 6                               | 0.00          |
| 31/08/2022 | 2046 On 03-November-22 |        |              | Bond Future        | 116.97    | 116.8620                      | 116.9677  | 116.8620                        | 16,413.00     |
| 31/08/2022 | 2046 On 02-February-23 |        |              | Bond Future        | 119.10    | 118.9959                      | 119.0990  | 118.9959                        | 0.00          |
| 31/08/2022 | 2046 On 04-May-23      |        |              | Bond Future        | 119.33    | 119.2245                      | 119.3275  | 119.2245                        | 0.00          |
| 31/08/2022 | 2046 On 03-August-23   |        |              | Bond Future        | 121.71    | 121.6103                      | 121.7138  | 121.6103                        | 0.00          |
| 31/08/2022 | 2046 On 02-November-23 |        |              | Bond Future        | 121.86    | 121.7512                      | 121.8567  | 121.7512                        | 0.00          |
| 31/08/2022 | 2050 On 03-November-22 |        |              | Bond Future        | 121.35    | 120.8005                      | 121.3512  | 120.8005                        | 11,715.00     |
| 31/08/2022 | 2050 On 02-February-23 |        |              | Bond Future        | 121.41    | 120.8587                      | 121.4149  | 120.8587                        | 0.00          |
| 31/08/2022 | 2050 On 04-May-23      |        |              | Bond Future        | 123.75    | 123.1843                      | 123.7491  | 123.1843                        | 0.00          |
| 31/08/2022 | 2050 On 03-August-23   |        |              | Bond Future        | 124.00    | 123.4229                      | 123.9974  | 123.4229                        | 0.00          |
| 31/08/2022 | 2050 On 02-November-23 |        |              | Bond Future        | 126.32    | 125.7361                      | 126.3217  | 125.7361                        | 0.00          |
| 31/08/2022 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | AL37 On 03-November-22 |        |              | Index Future       | 828.88    | 831.0460                      | 828.8760  | 831.0460                        | 0.00          |
| 31/08/2022 | AL37 On 02-February-23 |        |              | Index Future       | 843.77    | 845.9930                      | 843.7740  | 845.9930                        | 0.00          |
| 31/08/2022 | AL37 On 04-May-23      |        |              | Index Future       | 859.79    | 862.0530                      | 859.7870  | 862.0530                        | 0.00          |
| 31/08/2022 | AL37 On 03-August-23   |        |              | Index Future       | 876.77    | 879.0890                      | 876.7740  | 879.0890                        | 0.00          |
| 31/08/2022 | AL37 On 02-November-23 |        |              | Index Future       | 893.03    | 895.3840                      | 893.0280  | 895.3840                        | 0.00          |
| 31/08/2022 | AL7T On 03-November-22 |        |              | Index Future       | 951.04    | 956.3760                      | 951.0380  | 956.3760                        | 0.00          |
| 31/08/2022 | AL7T On 02-February-23 |        |              | Index Future       | 968.13    | 973.5770                      | 968.1310  | 973.5770                        | 0.00          |
| 31/08/2022 | AL7T On 04-May-23      |        |              | Index Future       | 986.50    | 992.0590                      | 986.5040  | 992.0590                        | 0.00          |
| 31/08/2022 | AL7T On 03-August-23   |        |              | Index Future       | 1005.99   | 1011.6640                     | 1005.9940 | 1011.6640                       | 0.00          |
| 31/08/2022 | AL7T On 02-November-23 |        |              | Index Future       | 1024.64   | 1030.4170                     | 1024.6440 | 1030.4170                       | 0.00          |
| 31/08/2022 | ALBI On 03-November-22 |        |              | Index Future       | 838.32    | 843.1660                      | 838.3150  | 843.1660                        | 135.00        |
| 31/08/2022 | ALBI On 02-February-23 |        |              | Index Future       | 853.38    | 858.3310                      | 853.3820  | 858.3310                        | 0.00          |
| 31/08/2022 | ALBI On 04-May-23      |        |              | Index Future       | 869.58    | 874.6260                      | 869.5780  | 874.6260                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | ALBI On 03-August-23    |        |              | Index Future       | 886.76    | 891.9090                      | 886.7580  | 891.9090                        | 0.00          |
| 31/08/2022 | ALBI On 02-November-23  |        |              | Index Future       | 903.20    | 908.4430                      | 903.1970  | 908.4430                        | 0.00          |
| 31/08/2022 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 31/08/2022 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/08/2022 | ES33 On 03-November-22  |        |              | Bond Future        | 12.24     | 73.4505                       | 12.2378   | 73.4505                         | 0.00          |
| 31/08/2022 | ES33 On 02-February-23  |        |              | Bond Future        | 12.43     | 74.7920                       | 12.4280   | 74.7920                         | 350.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | ES33 On 04-May-23      |        |              | Bond Future | 12.61     | 72.4391                       | 12.6065   | 72.4391                         | 0.00          |
| 31/08/2022 | ES33 On 03-August-23   |        |              | Bond Future | 12.78     | 73.8905                       | 12.7798   | 73.8905                         | 0.00          |
| 31/08/2022 | ES33 On 02-November-23 |        |              | Bond Future | 12.99     | 71.4830                       | 12.9869   | 71.4830                         | 0.00          |
| 31/08/2022 | ES42 On 03-November-22 |        |              | Bond Future | 12.55     | 71.5368                       | 12.5505   | 71.5368                         | 0.00          |
| 31/08/2022 | ES42 On 02-February-23 |        |              | Bond Future | 12.72     | 72.8457                       | 12.7174   | 72.8457                         | 4,769.00      |
| 31/08/2022 | ES42 On 04-May-23      |        |              | Bond Future | 12.88     | 69.9859                       | 12.8815   | 69.9859                         | 0.00          |
| 31/08/2022 | ES42 On 03-August-23   |        |              | Bond Future | 13.04     | 71.3900                       | 13.0360   | 71.3900                         | 0.00          |
| 31/08/2022 | ES42 On 02-November-23 |        |              | Bond Future | 13.22     | 68.4653                       | 13.2195   | 68.4653                         | 0.00          |
| 31/08/2022 | GOVI On 03-November-22 |        |              | GOVI        | 826.58    | 831.4050                      | 826.5770  | 831.4050                        | 870.00        |
| 31/08/2022 | GOVI On 03-November-22 | 820.43 | Call         | GOVI        | 61470     | 11                            | 61470     | 11                              | 0.00          |
| 31/08/2022 | GOVI On 03-November-22 | 820.41 | Call         | GOVI        | 61670     | 11                            | 61670     | 11                              | 0.00          |
| 31/08/2022 | GOVI On 03-November-22 | 820.42 | Call         | GOVI        | 61570     | 11                            | 61570     | 11                              | 0.00          |
| 31/08/2022 | GOVI On 03-November-22 | 820.42 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/08/2022 | GOVI On 03-November-22 | 820.41 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/08/2022 | GOVI On 03-November-22 | 820.43 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/08/2022 | GOVI On 02-February-23 |        |              | GOVI        | 841.43    | 846.3590                      | 841.4340  | 846.3590                        | 0.00          |
| 31/08/2022 | GOVI On 02-February-23 | 850.84 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/08/2022 | GOVI On 02-February-23 | 850.82 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/08/2022 | GOVI On 02-February-23 | 850.83 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/08/2022 | GOVI On 02-February-23 | 850.83 | Put          | GOVI        | 93960     | 4                             | 93960     | 4                               | 0.00          |
| 31/08/2022 | GOVI On 02-February-23 | 850.82 | Put          | GOVI        | 93860     | 4                             | 93860     | 4                               | 0.00          |
| 31/08/2022 | GOVI On 02-February-23 | 850.84 | Put          | GOVI        | 94060     | 4                             | 94060     | 4                               | 0.00          |
| 31/08/2022 | GOVI On 04-May-23      |        |              | GOVI        | 857.40    | 862.4260                      | 857.4020  | 862.4260                        | 0.00          |
| 31/08/2022 | GOVI On 04-May-23      | 852.88 | Call         | GOVI        | 45220     | 10                            | 45220     | 10                              | 0.00          |
| 31/08/2022 | GOVI On 04-May-23      | 852.86 | Call         | GOVI        | 45420     | 10                            | 45420     | 10                              | 0.00          |
| 31/08/2022 | GOVI On 04-May-23      | 852.87 | Call         | GOVI        | 45320     | 10                            | 45320     | 10                              | 0.00          |
| 31/08/2022 | GOVI On 04-May-23      | 852.87 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/08/2022 | GOVI On 04-May-23      | 852.86 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/08/2022 | GOVI On 04-May-23      | 852.88 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/08/2022 | GOVI On 03-August-23   |        |              | GOVI        | 874.34    | 879.4680                      | 874.3420  | 879.4680                        | 0.00          |
| 31/08/2022 | GOVI On 03-August-23   | 837.23 | Call         | GOVI        | 371120    | 42                            | 371120    | 42                              | 0.00          |
| 31/08/2022 | GOVI On 03-August-23   | 837.21 | Call         | GOVI        | 371320    | 42                            | 371320    | 42                              | 0.00          |
| 31/08/2022 | GOVI On 03-August-23   | 837.22 | Call         | GOVI        | 371220    | 42                            | 371220    | 42                              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | GOVI On 03-August-23    | 837.22 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/08/2022 | GOVI On 03-August-23    | 837.21 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/08/2022 | GOVI On 03-August-23    | 837.23 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/08/2022 | GOVI On 02-November-23  |        |              | GOVI               | 890.55    | 895.7710                      | 890.5510  | 895.7710                        | 0.00          |
| 31/08/2022 | GOVI On 02-November-23  | 885.80 | Call         | GOVI               | 47510     | 10                            | 47510     | 10                              | 0.00          |
| 31/08/2022 | GOVI On 02-November-23  | 885.81 | Call         | GOVI               | 47410     | 10                            | 47410     | 10                              | 0.00          |
| 31/08/2022 | GOVI On 02-November-23  | 885.82 | Call         | GOVI               | 47310     | 10                            | 47310     | 10                              | 0.00          |
| 31/08/2022 | GOVI On 02-November-23  | 885.81 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/08/2022 | GOVI On 02-November-23  | 885.82 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/08/2022 | GOVI On 02-November-23  | 885.80 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/08/2022 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 31/08/2022 | IGOV On 03-November-22  |        |              | Index Future       | 327.33    | 326.8680                      | 327.3270  | 326.8680                        | 704.00        |
| 31/08/2022 | IGOV On 02-February-23  |        |              | Index Future       | 333.29    | 332.8260                      | 333.2900  | 332.8260                        | 0.00          |
| 31/08/2022 | IGOV On 04-May-23       |        |              | Index Future       | 339.69    | 339.2230                      | 339.6930  | 339.2230                        | 0.00          |
| 31/08/2022 | IGOV On 03-August-23    |        |              | Index Future       | 346.48    | 346.0020                      | 346.4810  | 346.0020                        | 0.00          |
| 31/08/2022 | IGOV On 02-November-23  |        |              | Index Future       | 352.98    | 352.4910                      | 352.9800  | 352.4910                        | 0.00          |
| 31/08/2022 | IS05 On 20-September-22 |        |              | Interest Rate Swap | 93.50     | 93.5000                       | 93.5000   | 93.5000                         | 0.00          |
| 31/08/2022 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 94.06     | 94.0600                       | 94.0600   | 94.0600                         | 0.00          |
| 31/08/2022 | IS05 On 22-March-23     |        |              | Interest Rate Swap | 86.54     | 86.5400                       | 86.5400   | 86.5400                         | 0.00          |
| 31/08/2022 | IS05 On 20-June-23      |        |              | Interest Rate Swap | 92.17     | 92.1700                       | 92.1700   | 92.1700                         | 0.00          |
| 31/08/2022 | IS05 On 19-September-23 |        |              | Interest Rate Swap | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 31/08/2022 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 31/08/2022 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 31/08/2022 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 31/08/2022 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 31/08/2022 | IS10 On 21-December-26  |        |              | Interest Rate Swap | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 31/08/2022 | IS10 On 15-March-27     |        |              | Interest Rate Swap | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 31/08/2022 | IS10 On 21-June-27      |        |              | Interest Rate Swap | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 31/08/2022 | IS10 On 20-September-27 |        |              | Interest Rate Swap | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 31/08/2022 | IS10 On 20-December-27  |        |              | Interest Rate Swap | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 31/08/2022 | IS10 On 22-March-28     |        |              | Interest Rate Swap | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 31/08/2022 | IS10 On 20-June-28      |        |              | Interest Rate Swap | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 31/08/2022 | IS10 On 19-September-28 |        |              | Interest Rate Swap | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 31/08/2022 | JBAF On 21-September-22 |        |              | Jibar Tradeable Future | 5.82      | 94.1850                       | 5.8200    | 94.1850                         | 0.00          |
| 31/08/2022 | JBAF On 19-October-22   |        |              | Jibar Tradeable Future | 6.49      | 93.5200                       | 6.4850    | 93.5200                         | 0.00          |
| 31/08/2022 | JBAF On 16-November-22  |        |              | Jibar Tradeable Future | 6.56      | 93.4550                       | 6.5550    | 93.4550                         | 0.00          |
| 31/08/2022 | JBAF On 21-December-22  |        |              | Jibar Tradeable Future | 7.07      | 92.9600                       | 7.0700    | 92.9600                         | 68.00         |
| 31/08/2022 | JBAF On 18-January-23   |        |              | Jibar Tradeable Future | 7.18      | 92.8800                       | 7.1750    | 92.8800                         | 0.00          |
| 31/08/2022 | JBAF On 15-February-23  |        |              | Jibar Tradeable Future | 7.55      | 92.5150                       | 7.5450    | 92.5150                         | 0.00          |
| 31/08/2022 | JBAF On 15-March-23     |        |              | Jibar Tradeable Future | 7.63      | 92.4500                       | 7.6250    | 92.4500                         | 0.00          |
| 31/08/2022 | JBAF On 21-June-23      |        |              | Jibar Tradeable Future | 8.09      | 92.0250                       | 8.0900    | 92.0250                         | 0.00          |
| 31/08/2022 | JBAF On 20-September-23 |        |              | Jibar Tradeable Future | 8.18      | 91.9000                       | 8.1750    | 91.9000                         | 75.00         |
| 31/08/2022 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 8.21      | 91.8800                       | 8.2100    | 91.8800                         | 272.00        |
| 31/08/2022 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 8.21      | 91.8800                       | 8.2100    | 91.8800                         | 0.00          |
| 31/08/2022 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 8.20      | 91.8950                       | 8.1950    | 91.8950                         | 0.00          |
| 31/08/2022 | R023 On 03-November-22  |        |              | Bond Future            | 7.14      | 101.6579                      | 7.1427    | 101.6579                        | 23,960.00     |
| 31/08/2022 | R023 On 03-November-22  | 6.27   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/08/2022 | R023 On 03-November-22  | 6.25   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/08/2022 | R023 On 03-November-22  | 6.26   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/08/2022 | R023 On 03-November-22  | 6.26   | Put          | Bond Future            | 270       | 0                             | 270       | 0                               | 0.00          |
| 31/08/2022 | R023 On 03-November-22  | 6.25   | Put          | Bond Future            | 273       | 0                             | 273       | 0                               | 0.00          |
| 31/08/2022 | R023 On 03-November-22  | 6.27   | Put          | Bond Future            | 267       | 0                             | 267       | 0                               | 0.00          |
| 31/08/2022 | R035 On 03-November-22  |        |              | Bond Future            | 11.27     | 86.4847                       | 11.2661   | 86.4847                         | 61,488.00     |
| 31/08/2022 | R035 On 03-November-22  | 9.82   | Call         | Bond Future            | 17        | 0                             | 17        | 0                               | 582.00        |
| 31/08/2022 | R035 On 03-November-22  | 10.30  | Call         | Bond Future            | 121       | 0                             | 121       | 0                               | 976.00        |
| 31/08/2022 | R035 On 03-November-22  | 11.14  | Call         | Bond Future            | 1346      | 2                             | 1346      | 2                               | 0.00          |
| 31/08/2022 | R035 On 03-November-22  | 11.13  | Call         | Bond Future            | 1320      | 2                             | 1320      | 2                               | 0.00          |
| 31/08/2022 | R035 On 03-November-22  | 10.57  | Call         | Bond Future            | 313       | 0                             | 313       | 0                               | 0.00          |
| 31/08/2022 | R035 On 03-November-22  | 11.15  | Call         | Bond Future            | 1374      | 2                             | 1374      | 2                               | 0.00          |
| 31/08/2022 | R035 On 03-November-22  | 12.68  | Call         | Bond Future            | 7806      | 8                             | 7806      | 8                               | 0.00          |
| 31/08/2022 | R035 On 03-November-22  | 10.99  | Call         | Bond Future            | 976       | 1                             | 976       | 1                               | 0.00          |
| 31/08/2022 | R035 On 03-November-22  | 11.05  | Call         | Bond Future            | 1116      | 1                             | 1116      | 1                               | 976.00        |
| 31/08/2022 | R035 On 03-November-22  | 10.99  | Put          | Bond Future            | 2606      | 2                             | 2606      | 2                               | 582.00        |
| 31/08/2022 | R035 On 03-November-22  | 12.68  | Put          | Bond Future            | 118       | 0                             | 118       | 0                               | 976.00        |
| 31/08/2022 | R035 On 03-November-22  | 11.15  | Put          | Bond Future            | 2053      | 2                             | 2053      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | R035 On 03-November-22 | 10.57  | Put          | Bond Future | 4509      | 4                             | 4509      | 4                               | 582.00        |
| 31/08/2022 | R035 On 03-November-22 | 11.13  | Put          | Bond Future | 2117      | 2                             | 2117      | 2                               | 0.00          |
| 31/08/2022 | R035 On 03-November-22 | 11.14  | Put          | Bond Future | 2085      | 2                             | 2085      | 2                               | 0.00          |
| 31/08/2022 | R035 On 03-November-22 | 11.05  | Put          | Bond Future | 2388      | 2                             | 2388      | 2                               | 0.00          |
| 31/08/2022 | R035 On 03-November-22 | 10.30  | Put          | Bond Future | 6023      | 6                             | 6023      | 6                               | 0.00          |
| 31/08/2022 | R035 On 03-November-22 | 9.82   | Put          | Bond Future | 9072      | 9                             | 9072      | 9                               | 0.00          |
| 31/08/2022 | R035 On 02-February-23 |        |              | Bond Future | 11.42     | 88.0424                       | 11.4154   | 88.0424                         | 106,331.00    |
| 31/08/2022 | R035 On 02-February-23 | 11.98  | Call         | Bond Future | 4840      | 5                             | 4840      | 5                               | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 13.22  | Call         | Bond Future | 9941      | 10                            | 9941      | 10                              | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 11.05  | Call         | Bond Future | 1885      | 2                             | 1885      | 2                               | 976.00        |
| 31/08/2022 | R035 On 02-February-23 | 11.06  | Call         | Bond Future | 1910      | 2                             | 1910      | 2                               | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 10.86  | Call         | Bond Future | 1454      | 2                             | 1454      | 2                               | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 10.30  | Call         | Bond Future | 577       | 1                             | 577       | 1                               | 976.00        |
| 31/08/2022 | R035 On 02-February-23 | 10.64  | Call         | Bond Future | 1043      | 1                             | 1043      | 1                               | 388.00        |
| 31/08/2022 | R035 On 02-February-23 | 10.87  | Call         | Bond Future | 1475      | 2                             | 1475      | 2                               | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 11.94  | Call         | Bond Future | 4690      | 5                             | 4690      | 5                               | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 10.88  | Call         | Bond Future | 1496      | 2                             | 1496      | 2                               | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 9.81   | Call         | Bond Future | 230       | 0                             | 230       | 0                               | 582.00        |
| 31/08/2022 | R035 On 02-February-23 | 10.66  | Call         | Bond Future | 1076      | 1                             | 1076      | 1                               | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 10.60  | Call         | Bond Future | 978       | 1                             | 978       | 1                               | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 9.85   | Call         | Bond Future | 250       | 0                             | 250       | 0                               | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 9.89   | Call         | Bond Future | 270       | 0                             | 270       | 0                               | 388.00        |
| 31/08/2022 | R035 On 02-February-23 | 9.89   | Put          | Bond Future | 9632      | 9                             | 9632      | 9                               | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 10.60  | Put          | Bond Future | 5809      | 5                             | 5809      | 5                               | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 10.64  | Put          | Bond Future | 5627      | 5                             | 5627      | 5                               | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 10.66  | Put          | Bond Future | 5538      | 5                             | 5538      | 5                               | 582.00        |
| 31/08/2022 | R035 On 02-February-23 | 10.30  | Put          | Bond Future | 7284      | 7                             | 7284      | 7                               | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 9.81   | Put          | Bond Future | 10124     | 10                            | 10124     | 10                              | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 10.88  | Put          | Bond Future | 4625      | 4                             | 4625      | 4                               | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 13.22  | Put          | Bond Future | 512       | 0                             | 512       | 0                               | 976.00        |
| 31/08/2022 | R035 On 02-February-23 | 10.87  | Put          | Bond Future | 4663      | 4                             | 4663      | 4                               | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 9.85   | Put          | Bond Future | 9877      | 9                             | 9877      | 9                               | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 10.86  | Put          | Bond Future | 4702      | 4                             | 4702      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | R035 On 02-February-23 | 11.06  | Put          | Bond Future | 3968      | 4                             | 3968      | 4                               | 582.00        |
| 31/08/2022 | R035 On 02-February-23 | 11.05  | Put          | Bond Future | 4002      | 4                             | 4002      | 4                               | 0.00          |
| 31/08/2022 | R035 On 02-February-23 | 11.98  | Put          | Bond Future | 1713      | 2                             | 1713      | 2                               | 388.00        |
| 31/08/2022 | R035 On 02-February-23 | 11.94  | Put          | Bond Future | 1779      | 2                             | 1779      | 2                               | 0.00          |
| 31/08/2022 | R035 On 04-May-23      |        |              | Bond Future | 11.55     | 85.2158                       | 11.5493   | 85.2158                         | 0.00          |
| 31/08/2022 | R035 On 04-May-23      | 11.22  | Call         | Bond Future | 2681      | 3                             | 2681      | 3                               | 0.00          |
| 31/08/2022 | R035 On 04-May-23      | 9.85   | Call         | Bond Future | 538       | 1                             | 538       | 1                               | 388.00        |
| 31/08/2022 | R035 On 04-May-23      | 10.42  | Call         | Bond Future | 1104      | 1                             | 1104      | 1                               | 491.00        |
| 31/08/2022 | R035 On 04-May-23      | 12.46  | Call         | Bond Future | 6723      | 7                             | 6723      | 7                               | 0.00          |
| 31/08/2022 | R035 On 04-May-23      | 11.17  | Call         | Bond Future | 2555      | 3                             | 2555      | 3                               | 491.00        |
| 31/08/2022 | R035 On 04-May-23      | 11.20  | Call         | Bond Future | 2630      | 3                             | 2630      | 3                               | 0.00          |
| 31/08/2022 | R035 On 04-May-23      | 11.21  | Call         | Bond Future | 2656      | 3                             | 2656      | 3                               | 0.00          |
| 31/08/2022 | R035 On 04-May-23      | 10.60  | Call         | Bond Future | 1371      | 2                             | 1371      | 2                               | 388.00        |
| 31/08/2022 | R035 On 04-May-23      | 13.18  | Call         | Bond Future | 9520      | 10                            | 9520      | 10                              | 0.00          |
| 31/08/2022 | R035 On 04-May-23      | 13.18  | Put          | Bond Future | 1094      | 1                             | 1094      | 1                               | 491.00        |
| 31/08/2022 | R035 On 04-May-23      | 10.60  | Put          | Bond Future | 6912      | 7                             | 6912      | 7                               | 0.00          |
| 31/08/2022 | R035 On 04-May-23      | 12.46  | Put          | Bond Future | 1858      | 2                             | 1858      | 2                               | 388.00        |
| 31/08/2022 | R035 On 04-May-23      | 11.22  | Put          | Bond Future | 4546      | 4                             | 4546      | 4                               | 0.00          |
| 31/08/2022 | R035 On 04-May-23      | 10.42  | Put          | Bond Future | 7754      | 7                             | 7754      | 7                               | 0.00          |
| 31/08/2022 | R035 On 04-May-23      | 9.85   | Put          | Bond Future | 10831     | 10                            | 10831     | 10                              | 0.00          |
| 31/08/2022 | R035 On 04-May-23      | 11.17  | Put          | Bond Future | 4708      | 4                             | 4708      | 4                               | 0.00          |
| 31/08/2022 | R035 On 04-May-23      | 11.20  | Put          | Bond Future | 4611      | 4                             | 4611      | 4                               | 0.00          |
| 31/08/2022 | R035 On 04-May-23      | 11.21  | Put          | Bond Future | 4578      | 4                             | 4578      | 4                               | 0.00          |
| 31/08/2022 | R035 On 03-August-23   |        |              | Bond Future | 11.68     | 86.9037                       | 11.6780   | 86.9037                         | 0.00          |
| 31/08/2022 | R035 On 03-August-23   | 11.98  | Call         | Bond Future | 5153      | 6                             | 5153      | 6                               | 0.00          |
| 31/08/2022 | R035 On 03-August-23   | 11.99  | Call         | Bond Future | 5185      | 6                             | 5185      | 6                               | 0.00          |
| 31/08/2022 | R035 On 03-August-23   | 12.00  | Call         | Bond Future | 5217      | 6                             | 5217      | 6                               | 0.00          |
| 31/08/2022 | R035 On 03-August-23   | 12.00  | Put          | Bond Future | 3484      | 3                             | 3484      | 3                               | 0.00          |
| 31/08/2022 | R035 On 03-August-23   | 11.99  | Put          | Bond Future | 3505      | 3                             | 3505      | 3                               | 0.00          |
| 31/08/2022 | R035 On 03-August-23   | 11.98  | Put          | Bond Future | 3527      | 3                             | 3527      | 3                               | 0.00          |
| 31/08/2022 | R035 On 02-November-23 |        |              | Bond Future | 11.84     | 84.0130                       | 11.8372   | 84.0130                         | 0.00          |
| 31/08/2022 | R035 On 02-November-23 | 11.43  | Call         | Bond Future | 3520      | 4                             | 3520      | 4                               | 0.00          |
| 31/08/2022 | R035 On 02-November-23 | 11.41  | Call         | Bond Future | 3471      | 4                             | 3471      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | R035 On 02-November-23 | 11.42  | Call         | Bond Future | 3495      | 4                             | 3495      | 4                               | 0.00          |
| 31/08/2022 | R035 On 02-November-23 | 11.42  | Put          | Bond Future | 5766      | 5                             | 5766      | 5                               | 0.00          |
| 31/08/2022 | R035 On 02-November-23 | 11.41  | Put          | Bond Future | 5797      | 5                             | 5797      | 5                               | 0.00          |
| 31/08/2022 | R035 On 02-November-23 | 11.43  | Put          | Bond Future | 5735      | 5                             | 5735      | 5                               | 0.00          |
| 31/08/2022 | R186 On 03-November-22 |        |              | Bond Future | 9.10      | 108.9976                      | 9.0968    | 108.9976                        | 64,278.00     |
| 31/08/2022 | R186 On 03-November-22 | 8.23   | Call         | Bond Future | 69        | 0                             | 69        | 0                               | 4,310.00      |
| 31/08/2022 | R186 On 03-November-22 | 8.55   | Call         | Bond Future | 219       | 0                             | 219       | 0                               | 0.00          |
| 31/08/2022 | R186 On 03-November-22 | 8.91   | Call         | Bond Future | 610       | 1                             | 610       | 1                               | 0.00          |
| 31/08/2022 | R186 On 03-November-22 | 8.54   | Call         | Bond Future | 212       | 0                             | 212       | 0                               | 0.00          |
| 31/08/2022 | R186 On 03-November-22 | 8.53   | Call         | Bond Future | 204       | 0                             | 204       | 0                               | 0.00          |
| 31/08/2022 | R186 On 03-November-22 | 8.53   | Put          | Bond Future | 2196      | 2                             | 2196      | 2                               | 0.00          |
| 31/08/2022 | R186 On 03-November-22 | 8.54   | Put          | Bond Future | 2168      | 2                             | 2168      | 2                               | 0.00          |
| 31/08/2022 | R186 On 03-November-22 | 8.91   | Put          | Bond Future | 1261      | 1                             | 1261      | 1                               | 4,310.00      |
| 31/08/2022 | R186 On 03-November-22 | 8.55   | Put          | Bond Future | 2139      | 2                             | 2139      | 2                               | 0.00          |
| 31/08/2022 | R186 On 03-November-22 | 8.23   | Put          | Bond Future | 3134      | 3                             | 3134      | 3                               | 0.00          |
| 31/08/2022 | R186 On 02-February-23 |        |              | Bond Future | 9.24      | 105.6634                      | 9.2400    | 105.6634                        | 0.00          |
| 31/08/2022 | R186 On 02-February-23 | 8.34   | Call         | Bond Future | 386       | 0                             | 386       | 0                               | 0.00          |
| 31/08/2022 | R186 On 02-February-23 | 8.33   | Call         | Bond Future | 380       | 0                             | 380       | 0                               | 0.00          |
| 31/08/2022 | R186 On 02-February-23 | 8.32   | Call         | Bond Future | 374       | 0                             | 374       | 0                               | 0.00          |
| 31/08/2022 | R186 On 02-February-23 | 8.32   | Put          | Bond Future | 3441      | 3                             | 3441      | 3                               | 0.00          |
| 31/08/2022 | R186 On 02-February-23 | 8.33   | Put          | Bond Future | 3413      | 3                             | 3413      | 3                               | 0.00          |
| 31/08/2022 | R186 On 02-February-23 | 8.34   | Put          | Bond Future | 3385      | 3                             | 3385      | 3                               | 0.00          |
| 31/08/2022 | R186 On 04-May-23      |        |              | Bond Future | 9.37      | 107.6741                      | 9.3708    | 107.6741                        | 0.00          |
| 31/08/2022 | R186 On 04-May-23      | 8.83   | Call         | Bond Future | 1001      | 1                             | 1001      | 1                               | 0.00          |
| 31/08/2022 | R186 On 04-May-23      | 8.82   | Call         | Bond Future | 989       | 1                             | 989       | 1                               | 0.00          |
| 31/08/2022 | R186 On 04-May-23      | 8.84   | Call         | Bond Future | 1013      | 1                             | 1013      | 1                               | 0.00          |
| 31/08/2022 | R186 On 04-May-23      | 8.83   | Put          | Bond Future | 2681      | 3                             | 2681      | 3                               | 0.00          |
| 31/08/2022 | R186 On 04-May-23      | 8.82   | Put          | Bond Future | 2701      | 3                             | 2701      | 3                               | 0.00          |
| 31/08/2022 | R186 On 04-May-23      | 8.84   | Put          | Bond Future | 2662      | 2                             | 2662      | 2                               | 0.00          |
| 31/08/2022 | R186 On 03-August-23   |        |              | Bond Future | 9.49      | 104.5032                      | 9.4901    | 104.5032                        | 0.00          |
| 31/08/2022 | R186 On 03-August-23   | 9.75   | Call         | Bond Future | 2436      | 3                             | 2436      | 3                               | 0.00          |
| 31/08/2022 | R186 On 03-August-23   | 9.73   | Call         | Bond Future | 2400      | 3                             | 2400      | 3                               | 0.00          |
| 31/08/2022 | R186 On 03-August-23   | 9.74   | Call         | Bond Future | 2418      | 3                             | 2418      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | R186 On 03-August-23   | 9.74   | Put          | Bond Future | 1701      | 2                             | 1701      | 2                               | 0.00          |
| 31/08/2022 | R186 On 03-August-23   | 9.73   | Put          | Bond Future | 1712      | 2                             | 1712      | 2                               | 0.00          |
| 31/08/2022 | R186 On 03-August-23   | 9.75   | Put          | Bond Future | 1691      | 2                             | 1691      | 2                               | 0.00          |
| 31/08/2022 | R186 On 02-November-23 |        |              | Bond Future | 9.68      | 106.4373                      | 9.6767    | 106.4373                        | 0.00          |
| 31/08/2022 | R186 On 02-November-23 | 9.39   | Call         | Bond Future | 1768      | 2                             | 1768      | 2                               | 0.00          |
| 31/08/2022 | R186 On 02-November-23 | 9.38   | Call         | Bond Future | 1754      | 2                             | 1754      | 2                               | 0.00          |
| 31/08/2022 | R186 On 02-November-23 | 9.40   | Call         | Bond Future | 1782      | 2                             | 1782      | 2                               | 0.00          |
| 31/08/2022 | R186 On 02-November-23 | 9.40   | Put          | Bond Future | 2527      | 2                             | 2527      | 2                               | 0.00          |
| 31/08/2022 | R186 On 02-November-23 | 9.38   | Put          | Bond Future | 2553      | 2                             | 2553      | 2                               | 0.00          |
| 31/08/2022 | R186 On 02-November-23 | 9.39   | Put          | Bond Future | 2540      | 2                             | 2540      | 2                               | 0.00          |
| 31/08/2022 | R197 On 03-November-22 |        |              | Bond Future | 338.94    | 338.6565                      | 338.9380  | 338.6565                        | 831.00        |
| 31/08/2022 | R197 On 02-February-23 |        |              | Bond Future | 336.19    | 335.9146                      | 336.1880  | 335.9146                        | 0.00          |
| 31/08/2022 | R197 On 04-May-23      |        |              | Bond Future | 342.65    | 342.3793                      | 342.6519  | 342.3793                        | 0.00          |
| 31/08/2022 | R197 On 03-August-23   |        |              | Bond Future | 340.26    | 339.9904                      | 340.2636  | 339.9904                        | 0.00          |
| 31/08/2022 | R197 On 02-November-23 |        |              | Bond Future | 346.64    | 346.3609                      | 346.6407  | 346.3609                        | 0.00          |
| 31/08/2022 | R202 On 03-November-22 |        |              | Bond Future | 252.51    | 251.8258                      | 252.5067  | 251.8258                        | 6,148.00      |
| 31/08/2022 | R202 On 02-February-23 |        |              | Bond Future | 252.37    | 251.6829                      | 252.3665  | 251.6829                        | 460.00        |
| 31/08/2022 | R202 On 04-May-23      |        |              | Bond Future | 257.22    | 256.5255                      | 257.2175  | 256.5255                        | 0.00          |
| 31/08/2022 | R202 On 03-August-23   |        |              | Bond Future | 257.45    | 256.7495                      | 257.4519  | 256.7495                        | 0.00          |
| 31/08/2022 | R202 On 02-November-23 |        |              | Bond Future | 262.28    | 261.5613                      | 262.2781  | 261.5613                        | 0.00          |
| 31/08/2022 | R209 On 03-November-22 |        |              | Bond Future | 11.25     | 66.9358                       | 11.2468   | 66.9358                         | 20,217.00     |
| 31/08/2022 | R209 On 03-November-22 | 10.00  | Call         | Bond Future | 35        | 0                             | 35        | 0                               | 7,750.00      |
| 31/08/2022 | R209 On 03-November-22 | 11.02  | Call         | Bond Future | 945       | 1                             | 945       | 1                               | 0.00          |
| 31/08/2022 | R209 On 03-November-22 | 11.50  | Call         | Bond Future | 2245      | 3                             | 2245      | 3                               | 0.00          |
| 31/08/2022 | R209 On 03-November-22 | 10.50  | Call         | Bond Future | 228       | 0                             | 228       | 0                               | 0.00          |
| 31/08/2022 | R209 On 03-November-22 | 11.00  | Call         | Bond Future | 904       | 1                             | 904       | 1                               | 0.00          |
| 31/08/2022 | R209 On 03-November-22 | 11.01  | Call         | Bond Future | 925       | 1                             | 925       | 1                               | 0.00          |
| 31/08/2022 | R209 On 03-November-22 | 9.25   | Call         | Bond Future | 1         | 0                             | 1         | 0                               | 6,000.00      |
| 31/08/2022 | R209 On 03-November-22 | 9.50   | Call         | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 31/08/2022 | R209 On 03-November-22 | 11.03  | Call         | Bond Future | 966       | 1                             | 966       | 1                               | 0.00          |
| 31/08/2022 | R209 On 03-November-22 | 12.00  | Call         | Bond Future | 4074      | 4                             | 4074      | 4                               | 0.00          |
| 31/08/2022 | R209 On 03-November-22 | 12.00  | Put          | Bond Future | 385       | 0                             | 385       | 0                               | 7,750.00      |
| 31/08/2022 | R209 On 03-November-22 | 11.03  | Put          | Bond Future | 2086      | 2                             | 2086      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | R209 On 03-November-22 | 10.50  | Put          | Bond Future | 4199      | 4                             | 4199      | 4                               | 0.00          |
| 31/08/2022 | R209 On 03-November-22 | 9.50   | Put          | Bond Future | 9832      | 9                             | 9832      | 9                               | 0.00          |
| 31/08/2022 | R209 On 03-November-22 | 9.25   | Put          | Bond Future | 11399     | 11                            | 11399     | 11                              | 0.00          |
| 31/08/2022 | R209 On 03-November-22 | 11.01  | Put          | Bond Future | 2149      | 2                             | 2149      | 2                               | 0.00          |
| 31/08/2022 | R209 On 03-November-22 | 11.00  | Put          | Bond Future | 2181      | 2                             | 2181      | 2                               | 6,000.00      |
| 31/08/2022 | R209 On 03-November-22 | 11.50  | Put          | Bond Future | 971       | 1                             | 971       | 1                               | 0.00          |
| 31/08/2022 | R209 On 03-November-22 | 11.02  | Put          | Bond Future | 2117      | 2                             | 2117      | 2                               | 0.00          |
| 31/08/2022 | R209 On 03-November-22 | 10.00  | Put          | Bond Future | 6853      | 6                             | 6853      | 6                               | 6,000.00      |
| 31/08/2022 | R209 On 02-February-23 |        |              | Bond Future | 11.38     | 68.1426                       | 11.3752   | 68.1426                         | 2,066.00      |
| 31/08/2022 | R209 On 02-February-23 | 10.80  | Call         | Bond Future | 1225      | 1                             | 1225      | 1                               | 0.00          |
| 31/08/2022 | R209 On 02-February-23 | 10.78  | Call         | Bond Future | 1189      | 1                             | 1189      | 1                               | 0.00          |
| 31/08/2022 | R209 On 02-February-23 | 10.79  | Call         | Bond Future | 1207      | 1                             | 1207      | 1                               | 0.00          |
| 31/08/2022 | R209 On 02-February-23 | 10.80  | Put          | Bond Future | 4199      | 4                             | 4199      | 4                               | 0.00          |
| 31/08/2022 | R209 On 02-February-23 | 10.78  | Put          | Bond Future | 4270      | 4                             | 4270      | 4                               | 0.00          |
| 31/08/2022 | R209 On 02-February-23 | 10.79  | Put          | Bond Future | 4235      | 4                             | 4235      | 4                               | 0.00          |
| 31/08/2022 | R209 On 04-May-23      |        |              | Bond Future | 11.50     | 66.2878                       | 11.4955   | 66.2878                         | 1,250.00      |
| 31/08/2022 | R209 On 04-May-23      | 12.50  | Call         | Bond Future | 6193      | 7                             | 6193      | 7                               | 0.00          |
| 31/08/2022 | R209 On 04-May-23      | 11.00  | Call         | Bond Future | 1979      | 2                             | 1979      | 2                               | 0.00          |
| 31/08/2022 | R209 On 04-May-23      | 11.11  | Call         | Bond Future | 2214      | 2                             | 2214      | 2                               | 0.00          |
| 31/08/2022 | R209 On 04-May-23      | 11.09  | Call         | Bond Future | 2170      | 2                             | 2170      | 2                               | 0.00          |
| 31/08/2022 | R209 On 04-May-23      | 11.10  | Call         | Bond Future | 2192      | 2                             | 2192      | 2                               | 0.00          |
| 31/08/2022 | R209 On 04-May-23      | 10.00  | Call         | Bond Future | 614       | 1                             | 614       | 1                               | 7,500.00      |
| 31/08/2022 | R209 On 04-May-23      | 10.00  | Put          | Bond Future | 8604      | 8                             | 8604      | 8                               | 0.00          |
| 31/08/2022 | R209 On 04-May-23      | 11.10  | Put          | Bond Future | 4182      | 4                             | 4182      | 4                               | 0.00          |
| 31/08/2022 | R209 On 04-May-23      | 11.09  | Put          | Bond Future | 4212      | 4                             | 4212      | 4                               | 0.00          |
| 31/08/2022 | R209 On 04-May-23      | 11.11  | Put          | Bond Future | 4153      | 4                             | 4153      | 4                               | 0.00          |
| 31/08/2022 | R209 On 04-May-23      | 11.00  | Put          | Bond Future | 4486      | 4                             | 4486      | 4                               | 7,500.00      |
| 31/08/2022 | R209 On 04-May-23      | 12.50  | Put          | Bond Future | 1495      | 1                             | 1495      | 1                               | 7,500.00      |
| 31/08/2022 | R209 On 03-August-23   |        |              | Bond Future | 11.61     | 67.6013                       | 11.6085   | 67.6013                         | 0.00          |
| 31/08/2022 | R209 On 03-August-23   | 11.95  | Call         | Bond Future | 4628      | 5                             | 4628      | 5                               | 0.00          |
| 31/08/2022 | R209 On 03-August-23   | 11.93  | Call         | Bond Future | 4572      | 5                             | 4572      | 5                               | 0.00          |
| 31/08/2022 | R209 On 03-August-23   | 11.94  | Call         | Bond Future | 4600      | 5                             | 4600      | 5                               | 0.00          |
| 31/08/2022 | R209 On 03-August-23   | 11.95  | Put          | Bond Future | 3001      | 3                             | 3001      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | R209 On 03-August-23   | 11.93  | Put          | Bond Future | 3038      | 3                             | 3038      | 3                               | 0.00          |
| 31/08/2022 | R209 On 03-August-23   | 11.94  | Put          | Bond Future | 3019      | 3                             | 3019      | 3                               | 0.00          |
| 31/08/2022 | R209 On 02-November-23 |        |              | Bond Future | 11.74     | 65.7035                       | 11.7449   | 65.7035                         | 0.00          |
| 31/08/2022 | R209 On 02-November-23 | 11.35  | Call         | Bond Future | 3106      | 3                             | 3106      | 3                               | 0.00          |
| 31/08/2022 | R209 On 02-November-23 | 11.33  | Call         | Bond Future | 3062      | 3                             | 3062      | 3                               | 0.00          |
| 31/08/2022 | R209 On 02-November-23 | 11.34  | Call         | Bond Future | 3084      | 3                             | 3084      | 3                               | 0.00          |
| 31/08/2022 | R209 On 02-November-23 | 11.34  | Put          | Bond Future | 5053      | 5                             | 5053      | 5                               | 0.00          |
| 31/08/2022 | R209 On 02-November-23 | 11.33  | Put          | Bond Future | 5080      | 5                             | 5080      | 5                               | 0.00          |
| 31/08/2022 | R209 On 02-November-23 | 11.35  | Put          | Bond Future | 5025      | 5                             | 5025      | 5                               | 0.00          |
| 31/08/2022 | R210 On 03-November-22 |        |              | Bond Future | 231.44    | 231.2614                      | 231.4355  | 231.2614                        | 732.00        |
| 31/08/2022 | R210 On 02-February-23 |        |              | Bond Future | 235.65    | 235.4841                      | 235.6524  | 235.4841                        | 300.00        |
| 31/08/2022 | R210 On 04-May-23      |        |              | Bond Future | 237.06    | 236.8902                      | 237.0573  | 236.8902                        | 0.00          |
| 31/08/2022 | R210 On 03-August-23   |        |              | Bond Future | 241.80    | 241.6294                      | 241.7970  | 241.6294                        | 0.00          |
| 31/08/2022 | R210 On 02-November-23 |        |              | Bond Future | 243.09    | 242.9170                      | 243.0883  | 242.9170                        | 0.00          |
| 31/08/2022 | R213 On 03-November-22 |        |              | Bond Future | 10.89     | 80.8592                       | 10.8915   | 80.8592                         | 34,054.00     |
| 31/08/2022 | R213 On 03-November-22 | 9.13   | Call         | Bond Future | 2         | 0                             | 2         | 0                               | 200.00        |
| 31/08/2022 | R213 On 03-November-22 | 9.84   | Call         | Bond Future | 49        | 0                             | 49        | 0                               | 0.00          |
| 31/08/2022 | R213 On 03-November-22 | 10.40  | Call         | Bond Future | 430       | 1                             | 430       | 1                               | 0.00          |
| 31/08/2022 | R213 On 03-November-22 | 9.98   | Call         | Bond Future | 94        | 0                             | 94        | 0                               | 0.00          |
| 31/08/2022 | R213 On 03-November-22 | 10.19  | Call         | Bond Future | 215       | 0                             | 215       | 0                               | 0.00          |
| 31/08/2022 | R213 On 03-November-22 | 9.19   | Call         | Bond Future | 2         | 0                             | 2         | 0                               | 476.00        |
| 31/08/2022 | R213 On 03-November-22 | 10.38  | Call         | Bond Future | 405       | 1                             | 405       | 1                               | 0.00          |
| 31/08/2022 | R213 On 03-November-22 | 10.39  | Call         | Bond Future | 418       | 1                             | 418       | 1                               | 0.00          |
| 31/08/2022 | R213 On 03-November-22 | 10.37  | Call         | Bond Future | 393       | 1                             | 393       | 1                               | 0.00          |
| 31/08/2022 | R213 On 03-November-22 | 10.37  | Put          | Bond Future | 2852      | 3                             | 2852      | 3                               | 200.00        |
| 31/08/2022 | R213 On 03-November-22 | 10.39  | Put          | Bond Future | 2781      | 2                             | 2781      | 2                               | 0.00          |
| 31/08/2022 | R213 On 03-November-22 | 10.38  | Put          | Bond Future | 2817      | 2                             | 2817      | 2                               | 0.00          |
| 31/08/2022 | R213 On 03-November-22 | 9.19   | Put          | Bond Future | 8398      | 8                             | 8398      | 8                               | 0.00          |
| 31/08/2022 | R213 On 03-November-22 | 10.19  | Put          | Bond Future | 3546      | 3                             | 3546      | 3                               | 476.00        |
| 31/08/2022 | R213 On 03-November-22 | 9.98   | Put          | Bond Future | 4457      | 4                             | 4457      | 4                               | 200.00        |
| 31/08/2022 | R213 On 03-November-22 | 10.40  | Put          | Bond Future | 2746      | 2                             | 2746      | 2                               | 0.00          |
| 31/08/2022 | R213 On 03-November-22 | 9.84   | Put          | Bond Future | 5109      | 5                             | 5109      | 5                               | 476.00        |
| 31/08/2022 | R213 On 03-November-22 | 9.13   | Put          | Bond Future | 8714      | 8                             | 8714      | 8                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | R213 On 02-February-23 |        |              | Bond Future | 11.05     | 82.3156                       | 11.0521   | 82.3156                         | 0.00          |
| 31/08/2022 | R213 On 02-February-23 | 10.43  | Call         | Bond Future | 976       | 1                             | 976       | 1                               | 912.00        |
| 31/08/2022 | R213 On 02-February-23 | 10.22  | Call         | Bond Future | 709       | 1                             | 709       | 1                               | 0.00          |
| 31/08/2022 | R213 On 02-February-23 | 9.16   | Call         | Bond Future | 119       | 0                             | 119       | 0                               | 476.00        |
| 31/08/2022 | R213 On 02-February-23 | 10.21  | Call         | Bond Future | 697       | 1                             | 697       | 1                               | 0.00          |
| 31/08/2022 | R213 On 02-February-23 | 12.20  | Call         | Bond Future | 5636      | 6                             | 5636      | 6                               | 0.00          |
| 31/08/2022 | R213 On 02-February-23 | 10.01  | Call         | Bond Future | 498       | 1                             | 498       | 1                               | 0.00          |
| 31/08/2022 | R213 On 02-February-23 | 10.23  | Call         | Bond Future | 720       | 1                             | 720       | 1                               | 0.00          |
| 31/08/2022 | R213 On 02-February-23 | 10.35  | Call         | Bond Future | 867       | 1                             | 867       | 1                               | 0.00          |
| 31/08/2022 | R213 On 02-February-23 | 10.35  | Put          | Bond Future | 4109      | 4                             | 4109      | 4                               | 476.00        |
| 31/08/2022 | R213 On 02-February-23 | 12.20  | Put          | Bond Future | 681       | 1                             | 681       | 1                               | 912.00        |
| 31/08/2022 | R213 On 02-February-23 | 10.22  | Put          | Bond Future | 4569      | 4                             | 4569      | 4                               | 0.00          |
| 31/08/2022 | R213 On 02-February-23 | 10.43  | Put          | Bond Future | 3840      | 4                             | 3840      | 4                               | 0.00          |
| 31/08/2022 | R213 On 02-February-23 | 10.21  | Put          | Bond Future | 4606      | 4                             | 4606      | 4                               | 0.00          |
| 31/08/2022 | R213 On 02-February-23 | 9.16   | Put          | Bond Future | 9253      | 9                             | 9253      | 9                               | 0.00          |
| 31/08/2022 | R213 On 02-February-23 | 10.01  | Put          | Bond Future | 5371      | 5                             | 5371      | 5                               | 476.00        |
| 31/08/2022 | R213 On 02-February-23 | 10.23  | Put          | Bond Future | 4533      | 4                             | 4533      | 4                               | 0.00          |
| 31/08/2022 | R213 On 04-May-23      |        |              | Bond Future | 11.20     | 80.3307                       | 11.1968   | 80.3307                         | 0.00          |
| 31/08/2022 | R213 On 04-May-23      | 10.74  | Call         | Bond Future | 1781      | 2                             | 1781      | 2                               | 0.00          |
| 31/08/2022 | R213 On 04-May-23      | 10.73  | Call         | Bond Future | 1763      | 2                             | 1763      | 2                               | 0.00          |
| 31/08/2022 | R213 On 04-May-23      | 10.75  | Call         | Bond Future | 1800      | 2                             | 1800      | 2                               | 0.00          |
| 31/08/2022 | R213 On 04-May-23      | 10.75  | Put          | Bond Future | 3790      | 4                             | 3790      | 4                               | 0.00          |
| 31/08/2022 | R213 On 04-May-23      | 10.73  | Put          | Bond Future | 3844      | 4                             | 3844      | 4                               | 0.00          |
| 31/08/2022 | R213 On 04-May-23      | 10.74  | Put          | Bond Future | 3817      | 4                             | 3817      | 4                               | 0.00          |
| 31/08/2022 | R213 On 03-August-23   |        |              | Bond Future | 11.34     | 81.9213                       | 11.3367   | 81.9213                         | 0.00          |
| 31/08/2022 | R213 On 03-August-23   | 11.62  | Call         | Bond Future | 3797      | 4                             | 3797      | 4                               | 0.00          |
| 31/08/2022 | R213 On 03-August-23   | 11.61  | Call         | Bond Future | 3772      | 4                             | 3772      | 4                               | 0.00          |
| 31/08/2022 | R213 On 03-August-23   | 11.63  | Call         | Bond Future | 3823      | 4                             | 3823      | 4                               | 0.00          |
| 31/08/2022 | R213 On 03-August-23   | 11.62  | Put          | Bond Future | 2599      | 2                             | 2599      | 2                               | 0.00          |
| 31/08/2022 | R213 On 03-August-23   | 11.61  | Put          | Bond Future | 2615      | 2                             | 2615      | 2                               | 0.00          |
| 31/08/2022 | R213 On 03-August-23   | 11.63  | Put          | Bond Future | 2582      | 2                             | 2582      | 2                               | 0.00          |
| 31/08/2022 | R213 On 02-November-23 |        |              | Bond Future | 11.52     | 79.8893                       | 11.5156   | 79.8893                         | 0.00          |
| 31/08/2022 | R213 On 02-November-23 | 11.12  | Call         | Bond Future | 2522      | 3                             | 2522      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | R213 On 02-November-23 | 11.11  | Call         | Bond Future | 2503      | 3                             | 2503      | 3                               | 0.00          |
| 31/08/2022 | R213 On 02-November-23 | 11.13  | Call         | Bond Future | 2542      | 3                             | 2542      | 3                               | 0.00          |
| 31/08/2022 | R213 On 02-November-23 | 11.13  | Put          | Bond Future | 4162      | 4                             | 4162      | 4                               | 0.00          |
| 31/08/2022 | R213 On 02-November-23 | 11.11  | Put          | Bond Future | 4209      | 4                             | 4209      | 4                               | 0.00          |
| 31/08/2022 | R213 On 02-November-23 | 11.12  | Put          | Bond Future | 4186      | 4                             | 4186      | 4                               | 0.00          |
| 31/08/2022 | R214 On 03-November-22 |        |              | Bond Future | 11.42     | 64.2589                       | 11.4168   | 64.2589                         | 25,380.00     |
| 31/08/2022 | R214 On 03-November-22 | 11.35  | Call         | Bond Future | 1423      | 2                             | 1423      | 2                               | 0.00          |
| 31/08/2022 | R214 On 03-November-22 | 11.36  | Call         | Bond Future | 1450      | 2                             | 1450      | 2                               | 0.00          |
| 31/08/2022 | R214 On 03-November-22 | 11.34  | Call         | Bond Future | 1397      | 2                             | 1397      | 2                               | 0.00          |
| 31/08/2022 | R214 On 03-November-22 | 11.36  | Put          | Bond Future | 1753      | 2                             | 1753      | 2                               | 0.00          |
| 31/08/2022 | R214 On 03-November-22 | 11.35  | Put          | Bond Future | 1780      | 2                             | 1780      | 2                               | 0.00          |
| 31/08/2022 | R214 On 03-November-22 | 11.34  | Put          | Bond Future | 1807      | 2                             | 1807      | 2                               | 0.00          |
| 31/08/2022 | R214 On 02-February-23 |        |              | Bond Future | 11.54     | 65.4163                       | 11.5421   | 65.4163                         | 64,507.00     |
| 31/08/2022 | R214 On 02-February-23 | 11.09  | Call         | Bond Future | 1530      | 2                             | 1530      | 2                               | 0.00          |
| 31/08/2022 | R214 On 02-February-23 | 11.07  | Call         | Bond Future | 1488      | 2                             | 1488      | 2                               | 0.00          |
| 31/08/2022 | R214 On 02-February-23 | 11.08  | Call         | Bond Future | 1509      | 2                             | 1509      | 2                               | 0.00          |
| 31/08/2022 | R214 On 02-February-23 | 11.08  | Put          | Bond Future | 3996      | 4                             | 3996      | 4                               | 0.00          |
| 31/08/2022 | R214 On 02-February-23 | 11.07  | Put          | Bond Future | 4031      | 4                             | 4031      | 4                               | 0.00          |
| 31/08/2022 | R214 On 02-February-23 | 11.09  | Put          | Bond Future | 3961      | 4                             | 3961      | 4                               | 0.00          |
| 31/08/2022 | R214 On 04-May-23      |        |              | Bond Future | 11.65     | 63.3639                       | 11.6534   | 63.3639                         | 0.00          |
| 31/08/2022 | R214 On 04-May-23      | 11.38  | Call         | Bond Future | 2660      | 3                             | 2660      | 3                               | 0.00          |
| 31/08/2022 | R214 On 04-May-23      | 11.36  | Call         | Bond Future | 2611      | 3                             | 2611      | 3                               | 0.00          |
| 31/08/2022 | R214 On 04-May-23      | 11.37  | Call         | Bond Future | 2636      | 3                             | 2636      | 3                               | 0.00          |
| 31/08/2022 | R214 On 04-May-23      | 11.37  | Put          | Bond Future | 4120      | 4                             | 4120      | 4                               | 0.00          |
| 31/08/2022 | R214 On 04-May-23      | 11.36  | Put          | Bond Future | 4149      | 4                             | 4149      | 4                               | 0.00          |
| 31/08/2022 | R214 On 04-May-23      | 11.38  | Put          | Bond Future | 4092      | 4                             | 4092      | 4                               | 0.00          |
| 31/08/2022 | R214 On 03-August-23   |        |              | Bond Future | 11.76     | 64.6189                       | 11.7595   | 64.6189                         | 0.00          |
| 31/08/2022 | R214 On 03-August-23   | 12.16  | Call         | Bond Future | 5018      | 5                             | 5018      | 5                               | 0.00          |
| 31/08/2022 | R214 On 03-August-23   | 12.14  | Call         | Bond Future | 4958      | 5                             | 4958      | 5                               | 0.00          |
| 31/08/2022 | R214 On 03-August-23   | 12.15  | Call         | Bond Future | 4988      | 5                             | 4988      | 5                               | 0.00          |
| 31/08/2022 | R214 On 03-August-23   | 12.14  | Put          | Bond Future | 3077      | 3                             | 3077      | 3                               | 0.00          |
| 31/08/2022 | R214 On 03-August-23   | 12.15  | Put          | Bond Future | 3058      | 3                             | 3058      | 3                               | 0.00          |
| 31/08/2022 | R214 On 03-August-23   | 12.16  | Put          | Bond Future | 3040      | 3                             | 3040      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | R214 On 02-November-23 |        |              | Bond Future | 11.89     | 62.5197                       | 11.8887   | 62.5197                         | 0.00          |
| 31/08/2022 | R214 On 02-November-23 | 11.45  | Call         | Bond Future | 3241      | 3                             | 3241      | 3                               | 0.00          |
| 31/08/2022 | R214 On 02-November-23 | 11.47  | Call         | Bond Future | 3287      | 4                             | 3287      | 4                               | 0.00          |
| 31/08/2022 | R214 On 02-November-23 | 11.46  | Call         | Bond Future | 3264      | 3                             | 3264      | 3                               | 0.00          |
| 31/08/2022 | R214 On 02-November-23 | 11.46  | Put          | Bond Future | 5459      | 5                             | 5459      | 5                               | 0.00          |
| 31/08/2022 | R214 On 02-November-23 | 11.45  | Put          | Bond Future | 5488      | 5                             | 5488      | 5                               | 0.00          |
| 31/08/2022 | R214 On 02-November-23 | 11.47  | Put          | Bond Future | 5429      | 5                             | 5429      | 5                               | 0.00          |
| 31/08/2022 | R248 On 03-November-22 |        |              | Bond Future | 11.40     | 80.4053                       | 11.4026   | 80.4053                         | 256,863.00    |
| 31/08/2022 | R248 On 03-November-22 | 10.00  | Call         | Bond Future | 22        | 0                             | 22        | 0                               | 0.00          |
| 31/08/2022 | R248 On 03-November-22 | 11.30  | Call         | Bond Future | 1669      | 2                             | 1669      | 2                               | 950.00        |
| 31/08/2022 | R248 On 03-November-22 | 11.31  | Call         | Bond Future | 1701      | 2                             | 1701      | 2                               | 0.00          |
| 31/08/2022 | R248 On 03-November-22 | 11.90  | Call         | Bond Future | 4076      | 5                             | 4076      | 5                               | 0.00          |
| 31/08/2022 | R248 On 03-November-22 | 10.70  | Call         | Bond Future | 369       | 1                             | 369       | 1                               | 0.00          |
| 31/08/2022 | R248 On 03-November-22 | 11.32  | Call         | Bond Future | 1733      | 2                             | 1733      | 2                               | 0.00          |
| 31/08/2022 | R248 On 03-November-22 | 11.20  | Call         | Bond Future | 1366      | 2                             | 1366      | 2                               | 0.00          |
| 31/08/2022 | R248 On 03-November-22 | 10.60  | Call         | Bond Future | 265       | 0                             | 265       | 0                               | 950.00        |
| 31/08/2022 | R248 On 03-November-22 | 10.60  | Put          | Bond Future | 5950      | 5                             | 5950      | 5                               | 0.00          |
| 31/08/2022 | R248 On 03-November-22 | 11.20  | Put          | Bond Future | 2737      | 2                             | 2737      | 2                               | 0.00          |
| 31/08/2022 | R248 On 03-November-22 | 11.30  | Put          | Bond Future | 2357      | 2                             | 2357      | 2                               | 0.00          |
| 31/08/2022 | R248 On 03-November-22 | 11.31  | Put          | Bond Future | 2322      | 2                             | 2322      | 2                               | 0.00          |
| 31/08/2022 | R248 On 03-November-22 | 10.70  | Put          | Bond Future | 5307      | 5                             | 5307      | 5                               | 0.00          |
| 31/08/2022 | R248 On 03-November-22 | 11.90  | Put          | Bond Future | 881       | 1                             | 881       | 1                               | 0.00          |
| 31/08/2022 | R248 On 03-November-22 | 10.00  | Put          | Bond Future | 10441     | 10                            | 10441     | 10                              | 0.00          |
| 31/08/2022 | R248 On 03-November-22 | 11.32  | Put          | Bond Future | 2287      | 2                             | 2287      | 2                               | 0.00          |
| 31/08/2022 | R248 On 02-February-23 |        |              | Bond Future | 11.52     | 81.8903                       | 11.5215   | 81.8903                         | 0.00          |
| 31/08/2022 | R248 On 02-February-23 | 11.10  | Call         | Bond Future | 1996      | 2                             | 1996      | 2                               | 2,700.00      |
| 31/08/2022 | R248 On 02-February-23 | 11.06  | Call         | Bond Future | 1890      | 2                             | 1890      | 2                               | 0.00          |
| 31/08/2022 | R248 On 02-February-23 | 11.07  | Call         | Bond Future | 1916      | 2                             | 1916      | 2                               | 0.00          |
| 31/08/2022 | R248 On 02-February-23 | 10.40  | Call         | Bond Future | 647       | 1                             | 647       | 1                               | 2,700.00      |
| 31/08/2022 | R248 On 02-February-23 | 11.08  | Call         | Bond Future | 1943      | 2                             | 1943      | 2                               | 0.00          |
| 31/08/2022 | R248 On 02-February-23 | 11.08  | Put          | Bond Future | 4927      | 5                             | 4927      | 5                               | 0.00          |
| 31/08/2022 | R248 On 02-February-23 | 11.10  | Put          | Bond Future | 4841      | 4                             | 4841      | 4                               | 0.00          |
| 31/08/2022 | R248 On 02-February-23 | 10.40  | Put          | Bond Future | 8636      | 8                             | 8636      | 8                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/08/2022 | R248 On 02-February-23 | 11.07  | Put          | Bond Future | 4970      | 5                             | 4970      | 5                               | 0.00          |
| 31/08/2022 | R248 On 02-February-23 | 11.06  | Put          | Bond Future | 5014      | 5                             | 5014      | 5                               | 0.00          |
| 31/08/2022 | R248 On 04-May-23      |        |              | Bond Future | 11.63     | 78.9911                       | 11.6349   | 78.9911                         | 0.00          |
| 31/08/2022 | R248 On 04-May-23      | 11.33  | Call         | Bond Future | 3241      | 4                             | 3241      | 4                               | 0.00          |
| 31/08/2022 | R248 On 04-May-23      | 11.34  | Call         | Bond Future | 3271      | 4                             | 3271      | 4                               | 0.00          |
| 31/08/2022 | R248 On 04-May-23      | 11.35  | Call         | Bond Future | 3302      | 4                             | 3302      | 4                               | 0.00          |
| 31/08/2022 | R248 On 04-May-23      | 11.35  | Put          | Bond Future | 5172      | 5                             | 5172      | 5                               | 0.00          |
| 31/08/2022 | R248 On 04-May-23      | 11.34  | Put          | Bond Future | 5208      | 5                             | 5208      | 5                               | 0.00          |
| 31/08/2022 | R248 On 04-May-23      | 11.33  | Put          | Bond Future | 5245      | 5                             | 5245      | 5                               | 0.00          |
| 31/08/2022 | R248 On 03-August-23   |        |              | Bond Future | 11.75     | 80.5183                       | 11.7461   | 80.5183                         | 0.00          |
| 31/08/2022 | R248 On 03-August-23   | 12.09  | Call         | Bond Future | 6068      | 6                             | 6068      | 6                               | 0.00          |
| 31/08/2022 | R248 On 03-August-23   | 12.10  | Call         | Bond Future | 6105      | 7                             | 6105      | 7                               | 0.00          |
| 31/08/2022 | R248 On 03-August-23   | 12.11  | Call         | Bond Future | 6141      | 7                             | 6141      | 7                               | 0.00          |
| 31/08/2022 | R248 On 03-August-23   | 12.11  | Put          | Bond Future | 3902      | 4                             | 3902      | 4                               | 0.00          |
| 31/08/2022 | R248 On 03-August-23   | 12.10  | Put          | Bond Future | 3925      | 4                             | 3925      | 4                               | 0.00          |
| 31/08/2022 | R248 On 03-August-23   | 12.09  | Put          | Bond Future | 3949      | 4                             | 3949      | 4                               | 0.00          |
| 31/08/2022 | R248 On 02-November-23 |        |              | Bond Future | 11.87     | 77.5920                       | 11.8712   | 77.5920                         | 0.00          |
| 31/08/2022 | R248 On 02-November-23 | 11.49  | Call         | Bond Future | 4219      | 5                             | 4219      | 5                               | 0.00          |
| 31/08/2022 | R248 On 02-November-23 | 11.47  | Call         | Bond Future | 4161      | 4                             | 4161      | 4                               | 0.00          |
| 31/08/2022 | R248 On 02-November-23 | 11.48  | Call         | Bond Future | 4190      | 5                             | 4190      | 5                               | 0.00          |
| 31/08/2022 | R248 On 02-November-23 | 11.49  | Put          | Bond Future | 6649      | 6                             | 6649      | 6                               | 0.00          |
| 31/08/2022 | R248 On 02-November-23 | 11.47  | Put          | Bond Future | 6723      | 6                             | 6723      | 6                               | 0.00          |
| 31/08/2022 | R248 On 02-November-23 | 11.48  | Put          | Bond Future | 6686      | 6                             | 6686      | 6                               | 0.00          |