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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | 2025 On 03-November-22 |        |              | Bond Future        | 165.91    | 165.7313                      | 165.9057  | 165.7313                        | 3,313.00      |
| 17/10/2022 | 2025 On 02-February-23 |        |              | Bond Future        | 167.32    | 167.1492                      | 167.3237  | 167.1492                        | 3,997.00      |
| 17/10/2022 | 2025 On 04-May-23      |        |              | Bond Future        | 170.77    | 170.5935                      | 170.7702  | 170.5935                        | 0.00          |
| 17/10/2022 | 2025 On 03-August-23   |        |              | Bond Future        | 172.62    | 172.4429                      | 172.6227  | 172.4429                        | 0.00          |
| 17/10/2022 | 2025 On 02-November-23 |        |              | Bond Future        | 176.30    | 176.1125                      | 176.2959  | 176.1125                        | 0.00          |
| 17/10/2022 | 2029 On 03-November-22 |        |              | Bond Future        | 118.60    | 118.6197                      | 118.5990  | 118.6197                        | 1,086.00      |
| 17/10/2022 | 2029 On 02-February-23 |        |              | Bond Future        | 120.83    | 120.8572                      | 120.8339  | 120.8572                        | 912.00        |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | 2029 On 04-May-23      |        |              | Bond Future | 122.02    | 122.0451                      | 122.0204  | 122.0451                        | 0.00          |
| 17/10/2022 | 2029 On 03-August-23   |        |              | Bond Future | 124.60    | 124.6299                      | 124.6042  | 124.6299                        | 0.00          |
| 17/10/2022 | 2029 On 02-November-23 |        |              | Bond Future | 125.91    | 125.9364                      | 125.9101  | 125.9364                        | 0.00          |
| 17/10/2022 | 2030 On 03-November-22 |        |              | Bond Future | 10.81     | 88.0840                       | 10.8102   | 88.0840                         | 47,214.00     |
| 17/10/2022 | 2030 On 03-November-22 | 10.08  | Call         | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 17/10/2022 | 2030 On 03-November-22 | 10.09  | Call         | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 17/10/2022 | 2030 On 03-November-22 | 10.20  | Call         | Bond Future | 17        | 0                             | 17        | 0                               | 500.00        |
| 17/10/2022 | 2030 On 03-November-22 | 11.57  | Call         | Bond Future | 3388      | 3                             | 3388      | 3                               | 0.00          |
| 17/10/2022 | 2030 On 03-November-22 | 10.10  | Call         | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 17/10/2022 | 2030 On 03-November-22 | 9.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 500.00        |
| 17/10/2022 | 2030 On 03-November-22 | 9.70   | Put          | Bond Future | 5165      | 5                             | 5165      | 5                               | 0.00          |
| 17/10/2022 | 2030 On 03-November-22 | 10.10  | Put          | Bond Future | 3264      | 3                             | 3264      | 3                               | 0.00          |
| 17/10/2022 | 2030 On 03-November-22 | 10.20  | Put          | Bond Future | 2808      | 3                             | 2808      | 3                               | 0.00          |
| 17/10/2022 | 2030 On 03-November-22 | 11.57  | Put          | Bond Future | 66        | 0                             | 66        | 0                               | 500.00        |
| 17/10/2022 | 2030 On 03-November-22 | 10.09  | Put          | Bond Future | 3311      | 4                             | 3311      | 4                               | 0.00          |
| 17/10/2022 | 2030 On 03-November-22 | 10.08  | Put          | Bond Future | 3357      | 4                             | 3357      | 4                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 |        |              | Bond Future | 10.97     | 85.7181                       | 10.9676   | 85.7181                         | 77,767.00     |
| 17/10/2022 | 2030 On 02-February-23 | 11.55  | Call         | Bond Future | 3525      | 3                             | 3525      | 3                               | 5,000.00      |
| 17/10/2022 | 2030 On 02-February-23 | 11.12  | Call         | Bond Future | 2336      | 2                             | 2336      | 2                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 11.16  | Call         | Bond Future | 2437      | 2                             | 2437      | 2                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 10.01  | Call         | Bond Future | 508       | 0                             | 508       | 0                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 9.83   | Call         | Bond Future | 387       | 0                             | 387       | 0                               | 388.00        |
| 17/10/2022 | 2030 On 02-February-23 | 8.81   | Call         | Bond Future | 65        | 0                             | 65        | 0                               | 102.00        |
| 17/10/2022 | 2030 On 02-February-23 | 9.08   | Call         | Bond Future | 113       | 0                             | 113       | 0                               | 388.00        |
| 17/10/2022 | 2030 On 02-February-23 | 9.94   | Call         | Bond Future | 457       | 0                             | 457       | 0                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 9.79   | Call         | Bond Future | 364       | 0                             | 364       | 0                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 11.35  | Call         | Bond Future | 2945      | 3                             | 2945      | 3                               | 5,000.00      |
| 17/10/2022 | 2030 On 02-February-23 | 9.99   | Call         | Bond Future | 492       | 0                             | 492       | 0                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 10.00  | Call         | Bond Future | 499       | 0                             | 499       | 0                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 9.80   | Call         | Bond Future | 369       | 0                             | 369       | 0                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 9.20   | Call         | Bond Future | 139       | 0                             | 139       | 0                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 9.04   | Call         | Bond Future | 105       | 0                             | 105       | 0                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 9.66   | Call         | Bond Future | 297       | 0                             | 297       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | 2030 On 02-February-23 | 9.66   | Put          | Bond Future | 6225      | 6                             | 6225      | 6                               | 102.00        |
| 17/10/2022 | 2030 On 02-February-23 | 8.81   | Put          | Bond Future | 10126     | 10                            | 10126     | 10                              | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 9.04   | Put          | Bond Future | 9025      | 9                             | 9025      | 9                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 9.08   | Put          | Bond Future | 8836      | 9                             | 8836      | 9                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 9.20   | Put          | Bond Future | 8275      | 8                             | 8275      | 8                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 9.94   | Put          | Bond Future | 5073      | 5                             | 5073      | 5                               | 102.00        |
| 17/10/2022 | 2030 On 02-February-23 | 10.01  | Put          | Bond Future | 4800      | 5                             | 4800      | 5                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 11.35  | Put          | Bond Future | 1304      | 1                             | 1304      | 1                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 11.16  | Put          | Bond Future | 1606      | 2                             | 1606      | 2                               | 388.00        |
| 17/10/2022 | 2030 On 02-February-23 | 9.79   | Put          | Bond Future | 5680      | 6                             | 5680      | 6                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 9.83   | Put          | Bond Future | 5515      | 6                             | 5515      | 6                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 9.80   | Put          | Bond Future | 5638      | 6                             | 5638      | 6                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 9.99   | Put          | Bond Future | 4876      | 5                             | 4876      | 5                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 10.00  | Put          | Bond Future | 4837      | 5                             | 4837      | 5                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 11.12  | Put          | Bond Future | 1677      | 2                             | 1677      | 2                               | 0.00          |
| 17/10/2022 | 2030 On 02-February-23 | 11.55  | Put          | Bond Future | 1041      | 1                             | 1041      | 1                               | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      |        |              | Bond Future | 11.11     | 87.4669                       | 11.1059   | 87.4669                         | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      | 12.57  | Call         | Bond Future | 6756      | 7                             | 6756      | 7                               | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      | 11.62  | Call         | Bond Future | 3919      | 4                             | 3919      | 4                               | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      | 12.04  | Call         | Bond Future | 5118      | 5                             | 5118      | 5                               | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      | 12.50  | Call         | Bond Future | 6534      | 6                             | 6534      | 6                               | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      | 10.54  | Call         | Bond Future | 1533      | 1                             | 1533      | 1                               | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      | 10.65  | Call         | Bond Future | 1717      | 2                             | 1717      | 2                               | 350.00        |
| 17/10/2022 | 2030 On 04-May-23      | 9.58   | Call         | Bond Future | 530       | 1                             | 530       | 1                               | 150.00        |
| 17/10/2022 | 2030 On 04-May-23      | 11.34  | Call         | Bond Future | 3190      | 3                             | 3190      | 3                               | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      | 10.42  | Call         | Bond Future | 1351      | 1                             | 1351      | 1                               | 479.00        |
| 17/10/2022 | 2030 On 04-May-23      | 10.52  | Call         | Bond Future | 1501      | 1                             | 1501      | 1                               | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      | 10.53  | Call         | Bond Future | 1517      | 1                             | 1517      | 1                               | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      | 9.67   | Call         | Bond Future | 586       | 1                             | 586       | 1                               | 479.00        |
| 17/10/2022 | 2030 On 04-May-23      | 9.78   | Call         | Bond Future | 661       | 1                             | 661       | 1                               | 388.00        |
| 17/10/2022 | 2030 On 04-May-23      | 9.03   | Call         | Bond Future | 277       | 0                             | 277       | 0                               | 388.00        |
| 17/10/2022 | 2030 On 04-May-23      | 10.00  | Call         | Bond Future | 836       | 1                             | 836       | 1                               | 1,080.00      |
| 17/10/2022 | 2030 On 04-May-23      | 10.00  | Put          | Bond Future | 5664      | 6                             | 5664      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | 2030 On 04-May-23      | 9.03   | Put          | Bond Future | 9624      | 10                            | 9624      | 10                              | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      | 9.58   | Put          | Bond Future | 7280      | 7                             | 7280      | 7                               | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      | 9.78   | Put          | Bond Future | 6489      | 7                             | 6489      | 7                               | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      | 9.67   | Put          | Bond Future | 6920      | 7                             | 6920      | 7                               | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      | 10.53  | Put          | Bond Future | 3989      | 4                             | 3989      | 4                               | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      | 10.52  | Put          | Bond Future | 4016      | 4                             | 4016      | 4                               | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      | 10.42  | Put          | Bond Future | 4306      | 4                             | 4306      | 4                               | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      | 11.34  | Put          | Bond Future | 2210      | 2                             | 2210      | 2                               | 150.00        |
| 17/10/2022 | 2030 On 04-May-23      | 10.65  | Put          | Bond Future | 3667      | 4                             | 3667      | 4                               | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      | 10.54  | Put          | Bond Future | 3961      | 4                             | 3961      | 4                               | 0.00          |
| 17/10/2022 | 2030 On 04-May-23      | 12.50  | Put          | Bond Future | 904       | 1                             | 904       | 1                               | 479.00        |
| 17/10/2022 | 2030 On 04-May-23      | 12.04  | Put          | Bond Future | 1292      | 1                             | 1292      | 1                               | 1,080.00      |
| 17/10/2022 | 2030 On 04-May-23      | 11.62  | Put          | Bond Future | 1786      | 2                             | 1786      | 2                               | 388.00        |
| 17/10/2022 | 2030 On 04-May-23      | 12.57  | Put          | Bond Future | 856       | 1                             | 856       | 1                               | 350.00        |
| 17/10/2022 | 2030 On 03-August-23   |        |              | Bond Future | 11.25     | 85.2933                       | 11.2453   | 85.2933                         | 0.00          |
| 17/10/2022 | 2030 On 03-August-23   | 12.59  | Call         | Bond Future | 6488      | 6                             | 6488      | 6                               | 0.00          |
| 17/10/2022 | 2030 On 03-August-23   | 11.36  | Call         | Bond Future | 3166      | 3                             | 3166      | 3                               | 0.00          |
| 17/10/2022 | 2030 On 03-August-23   | 12.89  | Call         | Bond Future | 7394      | 7                             | 7394      | 7                               | 0.00          |
| 17/10/2022 | 2030 On 03-August-23   | 11.34  | Call         | Bond Future | 3120      | 3                             | 3120      | 3                               | 0.00          |
| 17/10/2022 | 2030 On 03-August-23   | 10.40  | Call         | Bond Future | 1395      | 1                             | 1395      | 1                               | 1,012.00      |
| 17/10/2022 | 2030 On 03-August-23   | 10.65  | Call         | Bond Future | 1762      | 2                             | 1762      | 2                               | 350.00        |
| 17/10/2022 | 2030 On 03-August-23   | 11.35  | Call         | Bond Future | 3143      | 3                             | 3143      | 3                               | 0.00          |
| 17/10/2022 | 2030 On 03-August-23   | 11.36  | Put          | Bond Future | 2699      | 3                             | 2699      | 3                               | 0.00          |
| 17/10/2022 | 2030 On 03-August-23   | 10.65  | Put          | Bond Future | 4237      | 4                             | 4237      | 4                               | 0.00          |
| 17/10/2022 | 2030 On 03-August-23   | 11.34  | Put          | Bond Future | 2734      | 3                             | 2734      | 3                               | 0.00          |
| 17/10/2022 | 2030 On 03-August-23   | 12.89  | Put          | Bond Future | 999       | 1                             | 999       | 1                               | 350.00        |
| 17/10/2022 | 2030 On 03-August-23   | 10.40  | Put          | Bond Future | 4936      | 5                             | 4936      | 5                               | 0.00          |
| 17/10/2022 | 2030 On 03-August-23   | 12.59  | Put          | Bond Future | 1213      | 1                             | 1213      | 1                               | 1,012.00      |
| 17/10/2022 | 2030 On 03-August-23   | 11.35  | Put          | Bond Future | 2716      | 3                             | 2716      | 3                               | 0.00          |
| 17/10/2022 | 2030 On 02-November-23 |        |              | Bond Future | 11.38     | 87.0913                       | 11.3818   | 87.0913                         | 0.00          |
| 17/10/2022 | 2030 On 02-November-23 | 10.82  | Call         | Bond Future | 1751      | 2                             | 1751      | 2                               | 0.00          |
| 17/10/2022 | 2030 On 02-November-23 | 10.81  | Call         | Bond Future | 1734      | 2                             | 1734      | 2                               | 0.00          |
| 17/10/2022 | 2030 On 02-November-23 | 10.80  | Call         | Bond Future | 1717      | 2                             | 1717      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | 2030 On 02-November-23 | 10.80  | Put          | Bond Future | 4060      | 4                             | 4060      | 4                               | 0.00          |
| 17/10/2022 | 2030 On 02-November-23 | 10.81  | Put          | Bond Future | 4035      | 4                             | 4035      | 4                               | 0.00          |
| 17/10/2022 | 2030 On 02-November-23 | 10.82  | Put          | Bond Future | 4011      | 4                             | 4011      | 4                               | 0.00          |
| 17/10/2022 | 2032 On 03-November-22 |        |              | Bond Future | 11.30     | 83.2783                       | 11.2990   | 83.2783                         | 123,217.00    |
| 17/10/2022 | 2032 On 03-November-22 | 9.31   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 180.00        |
| 17/10/2022 | 2032 On 03-November-22 | 9.46   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 500.00        |
| 17/10/2022 | 2032 On 03-November-22 | 11.55  | Call         | Bond Future | 1661      | 2                             | 1661      | 2                               | 0.00          |
| 17/10/2022 | 2032 On 03-November-22 | 12.30  | Call         | Bond Future | 4852      | 5                             | 4852      | 5                               | 0.00          |
| 17/10/2022 | 2032 On 03-November-22 | 10.66  | Call         | Bond Future | 26        | 0                             | 26        | 0                               | 0.00          |
| 17/10/2022 | 2032 On 03-November-22 | 10.67  | Call         | Bond Future | 29        | 0                             | 29        | 0                               | 750.00        |
| 17/10/2022 | 2032 On 03-November-22 | 11.45  | Call         | Bond Future | 1315      | 1                             | 1315      | 1                               | 0.00          |
| 17/10/2022 | 2032 On 03-November-22 | 10.21  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 500.00        |
| 17/10/2022 | 2032 On 03-November-22 | 10.49  | Call         | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 17/10/2022 | 2032 On 03-November-22 | 10.56  | Call         | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 17/10/2022 | 2032 On 03-November-22 | 10.11  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | 2032 On 03-November-22 | 9.36   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 454.00        |
| 17/10/2022 | 2032 On 03-November-22 | 9.92   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 750.00        |
| 17/10/2022 | 2032 On 03-November-22 | 10.16  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | 2032 On 03-November-22 | 10.16  | Put          | Bond Future | 5988      | 6                             | 5988      | 6                               | 180.00        |
| 17/10/2022 | 2032 On 03-November-22 | 9.92   | Put          | Bond Future | 7322      | 8                             | 7322      | 8                               | 0.00          |
| 17/10/2022 | 2032 On 03-November-22 | 10.11  | Put          | Bond Future | 6263      | 6                             | 6263      | 6                               | 454.00        |
| 17/10/2022 | 2032 On 03-November-22 | 9.36   | Put          | Bond Future | 10540     | 11                            | 10540     | 11                              | 0.00          |
| 17/10/2022 | 2032 On 03-November-22 | 9.46   | Put          | Bond Future | 9955      | 10                            | 9955      | 10                              | 0.00          |
| 17/10/2022 | 2032 On 03-November-22 | 10.56  | Put          | Bond Future | 3831      | 4                             | 3831      | 4                               | 180.00        |
| 17/10/2022 | 2032 On 03-November-22 | 9.31   | Put          | Bond Future | 10835     | 11                            | 10835     | 11                              | 0.00          |
| 17/10/2022 | 2032 On 03-November-22 | 10.49  | Put          | Bond Future | 4199      | 4                             | 4199      | 4                               | 454.00        |
| 17/10/2022 | 2032 On 03-November-22 | 10.21  | Put          | Bond Future | 5713      | 6                             | 5713      | 6                               | 0.00          |
| 17/10/2022 | 2032 On 03-November-22 | 11.45  | Put          | Bond Future | 562       | 1                             | 562       | 1                               | 7,500.00      |
| 17/10/2022 | 2032 On 03-November-22 | 10.67  | Put          | Bond Future | 3266      | 3                             | 3266      | 3                               | 0.00          |
| 17/10/2022 | 2032 On 03-November-22 | 10.66  | Put          | Bond Future | 3317      | 4                             | 3317      | 4                               | 0.00          |
| 17/10/2022 | 2032 On 03-November-22 | 12.30  | Put          | Bond Future | 28        | 0                             | 28        | 0                               | 750.00        |
| 17/10/2022 | 2032 On 03-November-22 | 11.55  | Put          | Bond Future | 415       | 1                             | 415       | 1                               | 500.00        |
| 17/10/2022 | 2032 On 02-February-23 |        |              | Bond Future | 11.46     | 84.8286                       | 11.4561   | 84.8286                         | 94,606.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | 2032 On 02-February-23 | 11.84  | Call         | Bond Future | 3411      | 3                             | 3411      | 3                               | 0.00          |
| 17/10/2022 | 2032 On 02-February-23 | 12.75  | Call         | Bond Future | 6597      | 6                             | 6597      | 6                               | 0.00          |
| 17/10/2022 | 2032 On 02-February-23 | 10.38  | Call         | Bond Future | 478       | 0                             | 478       | 0                               | 0.00          |
| 17/10/2022 | 2032 On 02-February-23 | 10.39  | Call         | Bond Future | 486       | 0                             | 486       | 0                               | 0.00          |
| 17/10/2022 | 2032 On 02-February-23 | 10.16  | Call         | Bond Future | 327       | 0                             | 327       | 0                               | 0.00          |
| 17/10/2022 | 2032 On 02-February-23 | 9.31   | Call         | Bond Future | 57        | 0                             | 57        | 0                               | 454.00        |
| 17/10/2022 | 2032 On 02-February-23 | 11.69  | Call         | Bond Future | 2957      | 3                             | 2957      | 3                               | 0.00          |
| 17/10/2022 | 2032 On 02-February-23 | 10.40  | Call         | Bond Future | 494       | 0                             | 494       | 0                               | 0.00          |
| 17/10/2022 | 2032 On 02-February-23 | 10.50  | Call         | Bond Future | 582       | 1                             | 582       | 1                               | 0.00          |
| 17/10/2022 | 2032 On 02-February-23 | 10.67  | Call         | Bond Future | 780       | 1                             | 780       | 1                               | 750.00        |
| 17/10/2022 | 2032 On 02-February-23 | 10.22  | Call         | Bond Future | 364       | 0                             | 364       | 0                               | 500.00        |
| 17/10/2022 | 2032 On 02-February-23 | 9.47   | Call         | Bond Future | 83        | 0                             | 83        | 0                               | 500.00        |
| 17/10/2022 | 2032 On 02-February-23 | 9.92   | Call         | Bond Future | 209       | 0                             | 209       | 0                               | 750.00        |
| 17/10/2022 | 2032 On 02-February-23 | 9.92   | Put          | Bond Future | 8204      | 8                             | 8204      | 8                               | 0.00          |
| 17/10/2022 | 2032 On 02-February-23 | 9.47   | Put          | Bond Future | 10612     | 11                            | 10612     | 11                              | 0.00          |
| 17/10/2022 | 2032 On 02-February-23 | 10.22  | Put          | Bond Future | 6719      | 7                             | 6719      | 7                               | 0.00          |
| 17/10/2022 | 2032 On 02-February-23 | 10.67  | Put          | Bond Future | 4749      | 5                             | 4749      | 5                               | 0.00          |
| 17/10/2022 | 2032 On 02-February-23 | 10.50  | Put          | Bond Future | 5441      | 6                             | 5441      | 6                               | 454.00        |
| 17/10/2022 | 2032 On 02-February-23 | 10.40  | Put          | Bond Future | 5884      | 6                             | 5884      | 6                               | 0.00          |
| 17/10/2022 | 2032 On 02-February-23 | 11.69  | Put          | Bond Future | 1824      | 2                             | 1824      | 2                               | 0.00          |
| 17/10/2022 | 2032 On 02-February-23 | 9.31   | Put          | Bond Future | 11510     | 12                            | 11510     | 12                              | 0.00          |
| 17/10/2022 | 2032 On 02-February-23 | 10.16  | Put          | Bond Future | 7007      | 7                             | 7007      | 7                               | 454.00        |
| 17/10/2022 | 2032 On 02-February-23 | 10.39  | Put          | Bond Future | 5929      | 6                             | 5929      | 6                               | 0.00          |
| 17/10/2022 | 2032 On 02-February-23 | 10.38  | Put          | Bond Future | 5975      | 6                             | 5975      | 6                               | 0.00          |
| 17/10/2022 | 2032 On 02-February-23 | 12.75  | Put          | Bond Future | 580       | 1                             | 580       | 1                               | 750.00        |
| 17/10/2022 | 2032 On 02-February-23 | 11.84  | Put          | Bond Future | 1561      | 2                             | 1561      | 2                               | 500.00        |
| 17/10/2022 | 2032 On 04-May-23      |        |              | Bond Future | 11.59     | 82.3955                       | 11.5917   | 82.3955                         | 0.00          |
| 17/10/2022 | 2032 On 04-May-23      | 10.62  | Call         | Bond Future | 1185      | 1                             | 1185      | 1                               | 400.00        |
| 17/10/2022 | 2032 On 04-May-23      | 10.87  | Call         | Bond Future | 1569      | 2                             | 1569      | 2                               | 0.00          |
| 17/10/2022 | 2032 On 04-May-23      | 10.88  | Call         | Bond Future | 1586      | 2                             | 1586      | 2                               | 0.00          |
| 17/10/2022 | 2032 On 04-May-23      | 10.89  | Call         | Bond Future | 1603      | 2                             | 1603      | 2                               | 0.00          |
| 17/10/2022 | 2032 On 04-May-23      | 11.37  | Call         | Bond Future | 2572      | 2                             | 2572      | 2                               | 400.00        |
| 17/10/2022 | 2032 On 04-May-23      | 13.43  | Call         | Bond Future | 8995      | 9                             | 8995      | 9                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | 2032 On 04-May-23      | 13.43  | Put          | Bond Future | 807       | 1                             | 807       | 1                               | 400.00        |
| 17/10/2022 | 2032 On 04-May-23      | 10.89  | Put          | Bond Future | 5048      | 5                             | 5048      | 5                               | 0.00          |
| 17/10/2022 | 2032 On 04-May-23      | 10.88  | Put          | Bond Future | 5082      | 5                             | 5082      | 5                               | 0.00          |
| 17/10/2022 | 2032 On 04-May-23      | 10.87  | Put          | Bond Future | 5115      | 5                             | 5115      | 5                               | 0.00          |
| 17/10/2022 | 2032 On 04-May-23      | 10.62  | Put          | Bond Future | 6008      | 6                             | 6008      | 6                               | 0.00          |
| 17/10/2022 | 2032 On 04-May-23      | 11.37  | Put          | Bond Future | 3640      | 4                             | 3640      | 4                               | 0.00          |
| 17/10/2022 | 2032 On 03-August-23   |        |              | Bond Future | 11.72     | 84.1238                       | 11.7228   | 84.1238                         | 2,600.00      |
| 17/10/2022 | 2032 On 03-August-23   | 11.75  | Call         | Bond Future | 3491      | 3                             | 3491      | 3                               | 0.00          |
| 17/10/2022 | 2032 On 03-August-23   | 11.76  | Call         | Bond Future | 3517      | 3                             | 3517      | 3                               | 0.00          |
| 17/10/2022 | 2032 On 03-August-23   | 11.90  | Call         | Bond Future | 3882      | 4                             | 3882      | 4                               | 5,000.00      |
| 17/10/2022 | 2032 On 03-August-23   | 11.77  | Call         | Bond Future | 3542      | 3                             | 3542      | 3                               | 0.00          |
| 17/10/2022 | 2032 On 03-August-23   | 11.77  | Put          | Bond Future | 3322      | 3                             | 3322      | 3                               | 0.00          |
| 17/10/2022 | 2032 On 03-August-23   | 11.90  | Put          | Bond Future | 3061      | 3                             | 3061      | 3                               | 0.00          |
| 17/10/2022 | 2032 On 03-August-23   | 11.76  | Put          | Bond Future | 3343      | 3                             | 3343      | 3                               | 0.00          |
| 17/10/2022 | 2032 On 03-August-23   | 11.75  | Put          | Bond Future | 3364      | 3                             | 3364      | 3                               | 0.00          |
| 17/10/2022 | 2032 On 02-November-23 |        |              | Bond Future | 11.86     | 81.7353                       | 11.8611   | 81.7353                         | 0.00          |
| 17/10/2022 | 2032 On 02-November-23 | 11.22  | Call         | Bond Future | 1945      | 2                             | 1945      | 2                               | 0.00          |
| 17/10/2022 | 2032 On 02-November-23 | 11.23  | Call         | Bond Future | 1963      | 2                             | 1963      | 2                               | 0.00          |
| 17/10/2022 | 2032 On 02-November-23 | 11.24  | Call         | Bond Future | 1980      | 2                             | 1980      | 2                               | 0.00          |
| 17/10/2022 | 2032 On 02-November-23 | 11.24  | Put          | Bond Future | 4875      | 5                             | 4875      | 5                               | 0.00          |
| 17/10/2022 | 2032 On 02-November-23 | 11.23  | Put          | Bond Future | 4905      | 5                             | 4905      | 5                               | 0.00          |
| 17/10/2022 | 2032 On 02-November-23 | 11.22  | Put          | Bond Future | 4935      | 5                             | 4935      | 5                               | 0.00          |
| 17/10/2022 | 2033 On 03-November-22 |        |              | Bond Future | 113.04    | 112.8411                      | 113.0440  | 112.8411                        | 594.00        |
| 17/10/2022 | 2033 On 02-February-23 |        |              | Bond Future | 115.17    | 114.9697                      | 115.1742  | 114.9697                        | 6,990.00      |
| 17/10/2022 | 2033 On 04-May-23      |        |              | Bond Future | 116.16    | 115.9485                      | 116.1564  | 115.9485                        | 0.00          |
| 17/10/2022 | 2033 On 03-August-23   |        |              | Bond Future | 118.62    | 118.4041                      | 118.6159  | 118.4041                        | 0.00          |
| 17/10/2022 | 2033 On 02-November-23 |        |              | Bond Future | 119.70    | 119.4872                      | 119.7034  | 119.4872                        | 0.00          |
| 17/10/2022 | 2037 On 03-November-22 |        |              | Bond Future | 11.84     | 79.3459                       | 11.8410   | 79.3459                         | 27,274.00     |
| 17/10/2022 | 2037 On 03-November-22 | 11.30  | Call         | Bond Future | 107       | 0                             | 107       | 0                               | 0.00          |
| 17/10/2022 | 2037 On 03-November-22 | 11.32  | Call         | Bond Future | 119       | 0                             | 119       | 0                               | 0.00          |
| 17/10/2022 | 2037 On 03-November-22 | 11.31  | Call         | Bond Future | 113       | 0                             | 113       | 0                               | 0.00          |
| 17/10/2022 | 2037 On 03-November-22 | 11.31  | Put          | Bond Future | 3186      | 3                             | 3186      | 3                               | 0.00          |
| 17/10/2022 | 2037 On 03-November-22 | 11.30  | Put          | Bond Future | 3240      | 3                             | 3240      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | 2037 On 03-November-22 | 11.32  | Put          | Bond Future | 3133      | 3                             | 3133      | 3                               | 0.00          |
| 17/10/2022 | 2037 On 02-February-23 |        |              | Bond Future | 11.99     | 76.5669                       | 11.9880   | 76.5669                         | 116,561.00    |
| 17/10/2022 | 2037 On 02-February-23 | 11.10  | Call         | Bond Future | 768       | 1                             | 768       | 1                               | 636.00        |
| 17/10/2022 | 2037 On 02-February-23 | 11.05  | Call         | Bond Future | 702       | 1                             | 702       | 1                               | 0.00          |
| 17/10/2022 | 2037 On 02-February-23 | 11.97  | Call         | Bond Future | 2626      | 3                             | 2626      | 3                               | 0.00          |
| 17/10/2022 | 2037 On 02-February-23 | 11.03  | Call         | Bond Future | 677       | 1                             | 677       | 1                               | 0.00          |
| 17/10/2022 | 2037 On 02-February-23 | 11.04  | Call         | Bond Future | 689       | 1                             | 689       | 1                               | 0.00          |
| 17/10/2022 | 2037 On 02-February-23 | 11.04  | Put          | Bond Future | 6186      | 6                             | 6186      | 6                               | 0.00          |
| 17/10/2022 | 2037 On 02-February-23 | 11.03  | Put          | Bond Future | 6234      | 6                             | 6234      | 6                               | 0.00          |
| 17/10/2022 | 2037 On 02-February-23 | 11.05  | Put          | Bond Future | 6137      | 6                             | 6137      | 6                               | 0.00          |
| 17/10/2022 | 2037 On 02-February-23 | 11.10  | Put          | Bond Future | 5899      | 6                             | 5899      | 6                               | 0.00          |
| 17/10/2022 | 2037 On 02-February-23 | 11.97  | Put          | Bond Future | 2725      | 3                             | 2725      | 3                               | 636.00        |
| 17/10/2022 | 2037 On 04-May-23      |        |              | Bond Future | 12.12     | 78.1296                       | 12.1191   | 78.1296                         | 0.00          |
| 17/10/2022 | 2037 On 04-May-23      | 11.78  | Call         | Bond Future | 2756      | 3                             | 2756      | 3                               | 400.00        |
| 17/10/2022 | 2037 On 04-May-23      | 11.03  | Call         | Bond Future | 1247      | 1                             | 1247      | 1                               | 400.00        |
| 17/10/2022 | 2037 On 04-May-23      | 13.73  | Call         | Bond Future | 9222      | 9                             | 9222      | 9                               | 0.00          |
| 17/10/2022 | 2037 On 04-May-23      | 11.32  | Call         | Bond Future | 1742      | 2                             | 1742      | 2                               | 0.00          |
| 17/10/2022 | 2037 On 04-May-23      | 11.30  | Call         | Bond Future | 1704      | 2                             | 1704      | 2                               | 0.00          |
| 17/10/2022 | 2037 On 04-May-23      | 11.31  | Call         | Bond Future | 1723      | 2                             | 1723      | 2                               | 0.00          |
| 17/10/2022 | 2037 On 04-May-23      | 11.31  | Put          | Bond Future | 6291      | 6                             | 6291      | 6                               | 0.00          |
| 17/10/2022 | 2037 On 04-May-23      | 11.03  | Put          | Bond Future | 7491      | 8                             | 7491      | 8                               | 0.00          |
| 17/10/2022 | 2037 On 04-May-23      | 11.30  | Put          | Bond Future | 6332      | 7                             | 6332      | 7                               | 0.00          |
| 17/10/2022 | 2037 On 04-May-23      | 13.73  | Put          | Bond Future | 1204      | 1                             | 1204      | 1                               | 400.00        |
| 17/10/2022 | 2037 On 04-May-23      | 11.32  | Put          | Bond Future | 6251      | 6                             | 6251      | 6                               | 0.00          |
| 17/10/2022 | 2037 On 04-May-23      | 11.78  | Put          | Bond Future | 4623      | 5                             | 4623      | 5                               | 0.00          |
| 17/10/2022 | 2037 On 03-August-23   |        |              | Bond Future | 12.25     | 75.5102                       | 12.2506   | 75.5102                         | 0.00          |
| 17/10/2022 | 2037 On 03-August-23   | 12.14  | Call         | Bond Future | 3754      | 4                             | 3754      | 4                               | 0.00          |
| 17/10/2022 | 2037 On 03-August-23   | 12.13  | Call         | Bond Future | 3726      | 4                             | 3726      | 4                               | 0.00          |
| 17/10/2022 | 2037 On 03-August-23   | 12.12  | Call         | Bond Future | 3699      | 4                             | 3699      | 4                               | 0.00          |
| 17/10/2022 | 2037 On 03-August-23   | 12.12  | Put          | Bond Future | 4397      | 5                             | 4397      | 5                               | 0.00          |
| 17/10/2022 | 2037 On 03-August-23   | 12.13  | Put          | Bond Future | 4371      | 5                             | 4371      | 5                               | 0.00          |
| 17/10/2022 | 2037 On 03-August-23   | 12.14  | Put          | Bond Future | 4344      | 4                             | 4344      | 4                               | 0.00          |
| 17/10/2022 | 2037 On 02-November-23 |        |              | Bond Future | 12.38     | 77.1023                       | 12.3769   | 77.1023                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | 2037 On 02-November-23 | 11.56  | Call         | Bond Future | 2102      | 2                             | 2102      | 2                               | 0.00          |
| 17/10/2022 | 2037 On 02-November-23 | 11.55  | Call         | Bond Future | 2083      | 2                             | 2083      | 2                               | 0.00          |
| 17/10/2022 | 2037 On 02-November-23 | 11.57  | Call         | Bond Future | 2121      | 2                             | 2121      | 2                               | 0.00          |
| 17/10/2022 | 2037 On 02-November-23 | 11.55  | Put          | Bond Future | 6585      | 7                             | 6585      | 7                               | 0.00          |
| 17/10/2022 | 2037 On 02-November-23 | 11.56  | Put          | Bond Future | 6547      | 7                             | 6547      | 7                               | 0.00          |
| 17/10/2022 | 2037 On 02-November-23 | 11.57  | Put          | Bond Future | 6509      | 7                             | 6509      | 7                               | 0.00          |
| 17/10/2022 | 2038 On 03-November-22 |        |              | Bond Future | 126.33    | 126.2729                      | 126.3279  | 126.2729                        | 1,300.00      |
| 17/10/2022 | 2038 On 02-February-23 |        |              | Bond Future | 126.79    | 126.7330                      | 126.7865  | 126.7330                        | 2,770.00      |
| 17/10/2022 | 2038 On 04-May-23      |        |              | Bond Future | 129.40    | 129.3450                      | 129.3986  | 129.3450                        | 1,718.00      |
| 17/10/2022 | 2038 On 03-August-23   |        |              | Bond Future | 130.16    | 130.1009                      | 130.1551  | 130.1009                        | 0.00          |
| 17/10/2022 | 2038 On 02-November-23 |        |              | Bond Future | 132.92    | 132.8696                      | 132.9249  | 132.8696                        | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 |        |              | Bond Future | 11.89     | 81.0874                       | 11.8947   | 81.0874                         | 26,037.00     |
| 17/10/2022 | 2040 On 03-November-22 | 10.10  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 | 11.50  | Call         | Bond Future | 250       | 0                             | 250       | 0                               | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 | 10.60  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,467.00      |
| 17/10/2022 | 2040 On 03-November-22 | 11.41  | Call         | Bond Future | 160       | 0                             | 160       | 0                               | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 | 10.80  | Call         | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 | 11.30  | Call         | Bond Future | 87        | 0                             | 87        | 0                               | 1,467.00      |
| 17/10/2022 | 2040 On 03-November-22 | 10.70  | Call         | Bond Future | 1         | 0                             | 1         | 0                               | 1,078.00      |
| 17/10/2022 | 2040 On 03-November-22 | 12.00  | Call         | Bond Future | 1438      | 1                             | 1438      | 1                               | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 | 12.52  | Call         | Bond Future | 3774      | 4                             | 3774      | 4                               | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 | 11.39  | Call         | Bond Future | 144       | 0                             | 144       | 0                               | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 | 11.40  | Call         | Bond Future | 152       | 0                             | 152       | 0                               | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 | 11.20  | Call         | Bond Future | 47        | 0                             | 47        | 0                               | 1,078.00      |
| 17/10/2022 | 2040 On 03-November-22 | 11.20  | Put          | Bond Future | 4422      | 5                             | 4422      | 5                               | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 | 11.41  | Put          | Bond Future | 3173      | 3                             | 3173      | 3                               | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 | 12.00  | Put          | Bond Future | 807       | 1                             | 807       | 1                               | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 | 10.60  | Put          | Bond Future | 8468      | 9                             | 8468      | 9                               | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 | 11.30  | Put          | Bond Future | 3809      | 4                             | 3809      | 4                               | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 | 10.80  | Put          | Bond Future | 7071      | 7                             | 7071      | 7                               | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 | 10.70  | Put          | Bond Future | 7765      | 8                             | 7765      | 8                               | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 | 11.50  | Put          | Bond Future | 2690      | 3                             | 2690      | 3                               | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 | 12.52  | Put          | Bond Future | 139       | 0                             | 139       | 0                               | 1,078.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | 2040 On 03-November-22 | 11.39  | Put          | Bond Future | 3286      | 4                             | 3286      | 4                               | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 | 11.40  | Put          | Bond Future | 3229      | 4                             | 3229      | 4                               | 0.00          |
| 17/10/2022 | 2040 On 03-November-22 | 10.10  | Put          | Bond Future | 12120     | 12                            | 12120     | 12                              | 0.00          |
| 17/10/2022 | 2040 On 02-February-23 |        |              | Bond Future | 12.04     | 78.0906                       | 12.0363   | 78.0906                         | 97,543.00     |
| 17/10/2022 | 2040 On 02-February-23 | 12.07  | Call         | Bond Future | 3008      | 3                             | 3008      | 3                               | 0.00          |
| 17/10/2022 | 2040 On 02-February-23 | 11.10  | Call         | Bond Future | 766       | 1                             | 766       | 1                               | 0.00          |
| 17/10/2022 | 2040 On 02-February-23 | 11.11  | Call         | Bond Future | 780       | 1                             | 780       | 1                               | 0.00          |
| 17/10/2022 | 2040 On 02-February-23 | 10.21  | Call         | Bond Future | 130       | 0                             | 130       | 0                               | 388.00        |
| 17/10/2022 | 2040 On 02-February-23 | 10.18  | Call         | Bond Future | 121       | 0                             | 121       | 0                               | 0.00          |
| 17/10/2022 | 2040 On 02-February-23 | 12.24  | Call         | Bond Future | 3574      | 3                             | 3574      | 3                               | 0.00          |
| 17/10/2022 | 2040 On 02-February-23 | 12.27  | Call         | Bond Future | 3678      | 4                             | 3678      | 4                               | 0.00          |
| 17/10/2022 | 2040 On 02-February-23 | 11.12  | Call         | Bond Future | 795       | 1                             | 795       | 1                               | 0.00          |
| 17/10/2022 | 2040 On 02-February-23 | 11.19  | Call         | Bond Future | 899       | 1                             | 899       | 1                               | 621.00        |
| 17/10/2022 | 2040 On 02-February-23 | 10.96  | Call         | Bond Future | 593       | 1                             | 593       | 1                               | 388.00        |
| 17/10/2022 | 2040 On 02-February-23 | 10.93  | Call         | Bond Future | 563       | 1                             | 563       | 1                               | 0.00          |
| 17/10/2022 | 2040 On 02-February-23 | 10.96  | Put          | Bond Future | 7392      | 8                             | 7392      | 8                               | 0.00          |
| 17/10/2022 | 2040 On 02-February-23 | 11.19  | Put          | Bond Future | 6169      | 6                             | 6169      | 6                               | 0.00          |
| 17/10/2022 | 2040 On 02-February-23 | 12.07  | Put          | Bond Future | 2809      | 3                             | 2809      | 3                               | 621.00        |
| 17/10/2022 | 2040 On 02-February-23 | 11.12  | Put          | Bond Future | 6525      | 7                             | 6525      | 7                               | 0.00          |
| 17/10/2022 | 2040 On 02-February-23 | 12.27  | Put          | Bond Future | 2315      | 2                             | 2315      | 2                               | 388.00        |
| 17/10/2022 | 2040 On 02-February-23 | 12.24  | Put          | Bond Future | 2384      | 3                             | 2384      | 3                               | 0.00          |
| 17/10/2022 | 2040 On 02-February-23 | 10.18  | Put          | Bond Future | 12437     | 13                            | 12437     | 13                              | 0.00          |
| 17/10/2022 | 2040 On 02-February-23 | 10.21  | Put          | Bond Future | 12224     | 13                            | 12224     | 13                              | 0.00          |
| 17/10/2022 | 2040 On 02-February-23 | 10.93  | Put          | Bond Future | 7564      | 8                             | 7564      | 8                               | 0.00          |
| 17/10/2022 | 2040 On 02-February-23 | 11.11  | Put          | Bond Future | 6577      | 7                             | 6577      | 7                               | 0.00          |
| 17/10/2022 | 2040 On 02-February-23 | 11.10  | Put          | Bond Future | 6629      | 7                             | 6629      | 7                               | 0.00          |
| 17/10/2022 | 2040 On 04-May-23      |        |              | Bond Future | 12.16     | 79.6845                       | 12.1624   | 79.6845                         | 0.00          |
| 17/10/2022 | 2040 On 04-May-23      | 13.45  | Call         | Bond Future | 8526      | 8                             | 8526      | 8                               | 0.00          |
| 17/10/2022 | 2040 On 04-May-23      | 11.42  | Call         | Bond Future | 1954      | 2                             | 1954      | 2                               | 0.00          |
| 17/10/2022 | 2040 On 04-May-23      | 11.48  | Call         | Bond Future | 2082      | 2                             | 2082      | 2                               | 486.00        |
| 17/10/2022 | 2040 On 04-May-23      | 10.73  | Call         | Bond Future | 899       | 1                             | 899       | 1                               | 486.00        |
| 17/10/2022 | 2040 On 04-May-23      | 10.92  | Call         | Bond Future | 1127      | 1                             | 1127      | 1                               | 388.00        |
| 17/10/2022 | 2040 On 04-May-23      | 11.41  | Call         | Bond Future | 1933      | 2                             | 1933      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | 2040 On 04-May-23      | 10.17  | Call         | Bond Future | 425       | 0                             | 425       | 0                               | 388.00        |
| 17/10/2022 | 2040 On 04-May-23      | 12.78  | Call         | Bond Future | 5988      | 6                             | 5988      | 6                               | 0.00          |
| 17/10/2022 | 2040 On 04-May-23      | 11.43  | Call         | Bond Future | 1975      | 2                             | 1975      | 2                               | 0.00          |
| 17/10/2022 | 2040 On 04-May-23      | 11.43  | Put          | Bond Future | 6423      | 7                             | 6423      | 7                               | 0.00          |
| 17/10/2022 | 2040 On 04-May-23      | 10.73  | Put          | Bond Future | 9980      | 10                            | 9980      | 10                              | 0.00          |
| 17/10/2022 | 2040 On 04-May-23      | 12.78  | Put          | Bond Future | 2526      | 3                             | 2526      | 3                               | 388.00        |
| 17/10/2022 | 2040 On 04-May-23      | 13.45  | Put          | Bond Future | 1580      | 2                             | 1580      | 2                               | 486.00        |
| 17/10/2022 | 2040 On 04-May-23      | 10.17  | Put          | Bond Future | 13509     | 14                            | 13509     | 14                              | 0.00          |
| 17/10/2022 | 2040 On 04-May-23      | 11.41  | Put          | Bond Future | 6508      | 7                             | 6508      | 7                               | 0.00          |
| 17/10/2022 | 2040 On 04-May-23      | 10.92  | Put          | Bond Future | 8911      | 9                             | 8911      | 9                               | 0.00          |
| 17/10/2022 | 2040 On 04-May-23      | 11.48  | Put          | Bond Future | 6214      | 6                             | 6214      | 6                               | 0.00          |
| 17/10/2022 | 2040 On 04-May-23      | 11.42  | Put          | Bond Future | 6465      | 7                             | 6465      | 7                               | 0.00          |
| 17/10/2022 | 2040 On 03-August-23   |        |              | Bond Future | 12.29     | 76.8473                       | 12.2887   | 76.8473                         | 0.00          |
| 17/10/2022 | 2040 On 03-August-23   | 12.22  | Call         | Bond Future | 4238      | 4                             | 4238      | 4                               | 0.00          |
| 17/10/2022 | 2040 On 03-August-23   | 12.21  | Call         | Bond Future | 4208      | 4                             | 4208      | 4                               | 0.00          |
| 17/10/2022 | 2040 On 03-August-23   | 12.23  | Call         | Bond Future | 4268      | 4                             | 4268      | 4                               | 0.00          |
| 17/10/2022 | 2040 On 03-August-23   | 12.23  | Put          | Bond Future | 4604      | 5                             | 4604      | 5                               | 0.00          |
| 17/10/2022 | 2040 On 03-August-23   | 12.21  | Put          | Bond Future | 4660      | 5                             | 4660      | 5                               | 0.00          |
| 17/10/2022 | 2040 On 03-August-23   | 12.22  | Put          | Bond Future | 4632      | 5                             | 4632      | 5                               | 0.00          |
| 17/10/2022 | 2040 On 02-November-23 |        |              | Bond Future | 12.41     | 78.4677                       | 12.4095   | 78.4677                         | 0.00          |
| 17/10/2022 | 2040 On 02-November-23 | 11.60  | Call         | Bond Future | 2441      | 2                             | 2441      | 2                               | 0.00          |
| 17/10/2022 | 2040 On 02-November-23 | 11.59  | Call         | Bond Future | 2420      | 2                             | 2420      | 2                               | 0.00          |
| 17/10/2022 | 2040 On 02-November-23 | 11.58  | Call         | Bond Future | 2399      | 2                             | 2399      | 2                               | 0.00          |
| 17/10/2022 | 2040 On 02-November-23 | 11.58  | Put          | Bond Future | 7288      | 8                             | 7288      | 8                               | 0.00          |
| 17/10/2022 | 2040 On 02-November-23 | 11.60  | Put          | Bond Future | 7206      | 7                             | 7206      | 7                               | 0.00          |
| 17/10/2022 | 2040 On 02-November-23 | 11.59  | Put          | Bond Future | 7247      | 7                             | 7247      | 7                               | 0.00          |
| 17/10/2022 | 2044 On 03-November-22 |        |              | Bond Future | 11.88     | 77.9993                       | 11.8778   | 77.9993                         | 49,318.00     |
| 17/10/2022 | 2044 On 03-November-22 | 11.39  | Call         | Bond Future | 158       | 0                             | 158       | 0                               | 0.00          |
| 17/10/2022 | 2044 On 03-November-22 | 11.40  | Call         | Bond Future | 166       | 0                             | 166       | 0                               | 0.00          |
| 17/10/2022 | 2044 On 03-November-22 | 10.10  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | 2044 On 03-November-22 | 10.60  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,647.00      |
| 17/10/2022 | 2044 On 03-November-22 | 10.80  | Call         | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 17/10/2022 | 2044 On 03-November-22 | 11.41  | Call         | Bond Future | 175       | 0                             | 175       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | 2044 On 03-November-22 | 11.30  | Call         | Bond Future | 95        | 0                             | 95        | 0                               | 1,647.00      |
| 17/10/2022 | 2044 On 03-November-22 | 11.30  | Put          | Bond Future | 3778      | 4                             | 3778      | 4                               | 0.00          |
| 17/10/2022 | 2044 On 03-November-22 | 11.40  | Put          | Bond Future | 3190      | 3                             | 3190      | 3                               | 0.00          |
| 17/10/2022 | 2044 On 03-November-22 | 11.41  | Put          | Bond Future | 3134      | 3                             | 3134      | 3                               | 0.00          |
| 17/10/2022 | 2044 On 03-November-22 | 10.80  | Put          | Bond Future | 7118      | 7                             | 7118      | 7                               | 0.00          |
| 17/10/2022 | 2044 On 03-November-22 | 10.60  | Put          | Bond Future | 8558      | 9                             | 8558      | 9                               | 0.00          |
| 17/10/2022 | 2044 On 03-November-22 | 10.10  | Put          | Bond Future | 12348     | 13                            | 12348     | 13                              | 0.00          |
| 17/10/2022 | 2044 On 03-November-22 | 11.39  | Put          | Bond Future | 3247      | 4                             | 3247      | 4                               | 0.00          |
| 17/10/2022 | 2044 On 02-February-23 |        |              | Bond Future | 12.01     | 75.0702                       | 12.0113   | 75.0702                         | 77,078.00     |
| 17/10/2022 | 2044 On 02-February-23 | 11.16  | Call         | Bond Future | 896       | 1                             | 896       | 1                               | 0.00          |
| 17/10/2022 | 2044 On 02-February-23 | 11.20  | Call         | Bond Future | 960       | 1                             | 960       | 1                               | 1,300.00      |
| 17/10/2022 | 2044 On 02-February-23 | 12.00  | Call         | Bond Future | 2900      | 3                             | 2900      | 3                               | 0.00          |
| 17/10/2022 | 2044 On 02-February-23 | 11.90  | Call         | Bond Future | 2591      | 2                             | 2591      | 2                               | 1,300.00      |
| 17/10/2022 | 2044 On 02-February-23 | 11.14  | Call         | Bond Future | 865       | 1                             | 865       | 1                               | 0.00          |
| 17/10/2022 | 2044 On 02-February-23 | 11.15  | Call         | Bond Future | 880       | 1                             | 880       | 1                               | 0.00          |
| 17/10/2022 | 2044 On 02-February-23 | 11.15  | Put          | Bond Future | 6368      | 7                             | 6368      | 7                               | 0.00          |
| 17/10/2022 | 2044 On 02-February-23 | 11.14  | Put          | Bond Future | 6421      | 7                             | 6421      | 7                               | 0.00          |
| 17/10/2022 | 2044 On 02-February-23 | 11.90  | Put          | Bond Future | 3265      | 3                             | 3265      | 3                               | 0.00          |
| 17/10/2022 | 2044 On 02-February-23 | 12.00  | Put          | Bond Future | 2968      | 3                             | 2968      | 3                               | 4,000.00      |
| 17/10/2022 | 2044 On 02-February-23 | 11.20  | Put          | Bond Future | 6112      | 6                             | 6112      | 6                               | 0.00          |
| 17/10/2022 | 2044 On 02-February-23 | 11.16  | Put          | Bond Future | 6316      | 7                             | 6316      | 7                               | 0.00          |
| 17/10/2022 | 2044 On 04-May-23      |        |              | Bond Future | 12.13     | 76.6025                       | 12.1298   | 76.6025                         | 0.00          |
| 17/10/2022 | 2044 On 04-May-23      | 12.25  | Call         | Bond Future | 4416      | 4                             | 4416      | 4                               | 0.00          |
| 17/10/2022 | 2044 On 04-May-23      | 11.75  | Call         | Bond Future | 2911      | 3                             | 2911      | 3                               | 0.00          |
| 17/10/2022 | 2044 On 04-May-23      | 12.00  | Call         | Bond Future | 3627      | 4                             | 3627      | 4                               | 0.00          |
| 17/10/2022 | 2044 On 04-May-23      | 11.43  | Call         | Bond Future | 2121      | 2                             | 2121      | 2                               | 0.00          |
| 17/10/2022 | 2044 On 04-May-23      | 11.42  | Call         | Bond Future | 2099      | 2                             | 2099      | 2                               | 0.00          |
| 17/10/2022 | 2044 On 04-May-23      | 11.41  | Call         | Bond Future | 2077      | 2                             | 2077      | 2                               | 0.00          |
| 17/10/2022 | 2044 On 04-May-23      | 11.41  | Put          | Bond Future | 6540      | 7                             | 6540      | 7                               | 0.00          |
| 17/10/2022 | 2044 On 04-May-23      | 11.75  | Put          | Bond Future | 5212      | 5                             | 5212      | 5                               | 4,115.00      |
| 17/10/2022 | 2044 On 04-May-23      | 11.42  | Put          | Bond Future | 6497      | 7                             | 6497      | 7                               | 0.00          |
| 17/10/2022 | 2044 On 04-May-23      | 11.43  | Put          | Bond Future | 6454      | 7                             | 6454      | 7                               | 0.00          |
| 17/10/2022 | 2044 On 04-May-23      | 12.00  | Put          | Bond Future | 4400      | 5                             | 4400      | 5                               | 4,115.00      |

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | 2044 On 04-May-23      | 12.25  | Put          | Bond Future        | 3711      | 4                             | 3711      | 4                               | 1,500.00      |
| 17/10/2022 | 2044 On 03-August-23   |        |              | Bond Future        | 12.25     | 73.8259                       | 12.2480   | 73.8259                         | 0.00          |
| 17/10/2022 | 2044 On 03-August-23   | 12.17  | Call         | Bond Future        | 4313      | 4                             | 4313      | 4                               | 0.00          |
| 17/10/2022 | 2044 On 03-August-23   | 12.15  | Call         | Bond Future        | 4253      | 4                             | 4253      | 4                               | 0.00          |
| 17/10/2022 | 2044 On 03-August-23   | 12.16  | Call         | Bond Future        | 4283      | 4                             | 4283      | 4                               | 0.00          |
| 17/10/2022 | 2044 On 03-August-23   | 12.16  | Put          | Bond Future        | 4796      | 5                             | 4796      | 5                               | 0.00          |
| 17/10/2022 | 2044 On 03-August-23   | 12.15  | Put          | Bond Future        | 4825      | 5                             | 4825      | 5                               | 0.00          |
| 17/10/2022 | 2044 On 03-August-23   | 12.17  | Put          | Bond Future        | 4768      | 5                             | 4768      | 5                               | 0.00          |
| 17/10/2022 | 2044 On 02-November-23 |        |              | Bond Future        | 12.36     | 75.3826                       | 12.3606   | 75.3826                         | 0.00          |
| 17/10/2022 | 2044 On 02-November-23 | 11.55  | Call         | Bond Future        | 2756      | 3                             | 2756      | 3                               | 0.00          |
| 17/10/2022 | 2044 On 02-November-23 | 11.56  | Call         | Bond Future        | 2778      | 3                             | 2778      | 3                               | 0.00          |
| 17/10/2022 | 2044 On 02-November-23 | 11.57  | Call         | Bond Future        | 2800      | 3                             | 2800      | 3                               | 0.00          |
| 17/10/2022 | 2044 On 02-November-23 | 11.57  | Put          | Bond Future        | 7562      | 8                             | 7562      | 8                               | 0.00          |
| 17/10/2022 | 2044 On 02-November-23 | 11.56  | Put          | Bond Future        | 7604      | 8                             | 7604      | 8                               | 0.00          |
| 17/10/2022 | 2044 On 02-November-23 | 11.55  | Put          | Bond Future        | 7645      | 8                             | 7645      | 8                               | 0.00          |
| 17/10/2022 | 2046 On 03-November-22 |        |              | Bond Future        | 111.91    | 111.8597                      | 111.9085  | 111.8597                        | 8,487.00      |
| 17/10/2022 | 2046 On 02-February-23 |        |              | Bond Future        | 114.02    | 113.9697                      | 114.0173  | 113.9697                        | 9,274.00      |
| 17/10/2022 | 2046 On 04-May-23      |        |              | Bond Future        | 114.32    | 114.2724                      | 114.3199  | 114.2724                        | 5,004.00      |
| 17/10/2022 | 2046 On 03-August-23   |        |              | Bond Future        | 116.74    | 116.6932                      | 116.7412  | 116.6932                        | 0.00          |
| 17/10/2022 | 2046 On 02-November-23 |        |              | Bond Future        | 117.11    | 117.0624                      | 117.1115  | 117.0624                        | 0.00          |
| 17/10/2022 | 2050 On 03-November-22 |        |              | Bond Future        | 113.52    | 113.6733                      | 113.5217  | 113.6733                        | 1,583.00      |
| 17/10/2022 | 2050 On 02-February-23 |        |              | Bond Future        | 113.52    | 113.6769                      | 113.5202  | 113.6769                        | 7,774.00      |
| 17/10/2022 | 2050 On 04-May-23      |        |              | Bond Future        | 115.86    | 116.0197                      | 115.8587  | 116.0197                        | 3,582.00      |
| 17/10/2022 | 2050 On 03-August-23   |        |              | Bond Future        | 116.11    | 116.2713                      | 116.1066  | 116.2713                        | 0.00          |
| 17/10/2022 | 2050 On 02-November-23 |        |              | Bond Future        | 118.58    | 118.7458                      | 118.5775  | 118.7458                        | 0.00          |
| 17/10/2022 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | AL37 On 03-November-22 |        |              | Index Future       | 826.75    | 825.6400                      | 826.7510  | 825.6400                        | 0.00          |
| 17/10/2022 | AL37 On 02-February-23 |        |              | Index Future       | 842.09    | 841.0100                      | 842.0940  | 841.0100                        | 0.00          |
| 17/10/2022 | AL37 On 04-May-23      |        |              | Index Future       | 859.22    | 858.1330                      | 859.2170  | 858.1330                        | 0.00          |
| 17/10/2022 | AL37 On 03-August-23   |        |              | Index Future       | 877.20    | 876.1050                      | 877.2030  | 876.1050                        | 0.00          |
| 17/10/2022 | AL37 On 02-November-23 |        |              | Index Future       | 895.67    | 894.5540                      | 895.6710  | 894.5540                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | AL7T On 03-November-22 |        |              | Index Future       | 936.87    | 934.3390                      | 936.8690  | 934.3390                        | 0.00          |
| 17/10/2022 | AL7T On 02-February-23 |        |              | Index Future       | 954.26    | 951.7320                      | 954.2560  | 951.7320                        | 0.00          |
| 17/10/2022 | AL7T On 04-May-23      |        |              | Index Future       | 973.66    | 971.1090                      | 973.6590  | 971.1090                        | 0.00          |
| 17/10/2022 | AL7T On 03-August-23   |        |              | Index Future       | 994.04    | 991.4480                      | 994.0410  | 991.4480                        | 0.00          |
| 17/10/2022 | AL7T On 02-November-23 |        |              | Index Future       | 1014.97   | 1012.3250                     | 1014.9690 | 1012.3250                       | 0.00          |
| 17/10/2022 | ALBI On 03-November-22 |        |              | Index Future       | 821.52    | 819.1910                      | 821.5220  | 819.1910                        | 108.00        |
| 17/10/2022 | ALBI On 02-February-23 |        |              | Index Future       | 836.77    | 834.4400                      | 836.7680  | 834.4400                        | 17.00         |
| 17/10/2022 | ALBI On 04-May-23      |        |              | Index Future       | 853.78    | 851.4290                      | 853.7830  | 851.4290                        | 0.00          |
| 17/10/2022 | ALBI On 03-August-23   |        |              | Index Future       | 871.66    | 869.2610                      | 871.6550  | 869.2610                        | 0.00          |
| 17/10/2022 | ALBI On 02-November-23 |        |              | Index Future       | 890.01    | 887.5660                      | 890.0070  | 887.5660                        | 0.00          |
| 17/10/2022 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 17/10/2022 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C214 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C223 On 25-January-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C226 On 25-January-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C303 On 14-August-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C303 On 28-February-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/10/2022 | ES33 On 03-November-22  |        |              | Bond Future        | 12.65     | 70.9606                       | 12.6517   | 70.9606                         | 0.00          |
| 17/10/2022 | ES33 On 02-February-23  |        |              | Bond Future        | 12.85     | 72.2992                       | 12.8500   | 72.2992                         | 350.00        |
| 17/10/2022 | ES33 On 04-May-23       |        |              | Bond Future        | 13.02     | 69.9938                       | 13.0245   | 69.9938                         | 0.00          |
| 17/10/2022 | ES33 On 03-August-23    |        |              | Bond Future        | 13.20     | 71.4778                       | 13.1966   | 71.4778                         | 0.00          |
| 17/10/2022 | ES33 On 02-November-23  |        |              | Bond Future        | 13.38     | 69.2034                       | 13.3795   | 69.2034                         | 0.00          |
| 17/10/2022 | ES42 On 03-November-22  |        |              | Bond Future        | 12.90     | 68.9785                       | 12.9008   | 68.9785                         | 0.00          |
| 17/10/2022 | ES42 On 02-February-23  |        |              | Bond Future        | 13.07     | 70.2796                       | 13.0742   | 70.2796                         | 4,769.00      |
| 17/10/2022 | ES42 On 04-May-23       |        |              | Bond Future        | 13.23     | 67.4643                       | 13.2344   | 67.4643                         | 0.00          |
| 17/10/2022 | ES42 On 03-August-23    |        |              | Bond Future        | 13.39     | 68.8957                       | 13.3874   | 68.8957                         | 0.00          |
| 17/10/2022 | ES42 On 02-November-23  |        |              | Bond Future        | 13.55     | 66.0997                       | 13.5496   | 66.0997                         | 0.00          |
| 17/10/2022 | GOVI On 03-November-22  |        |              | GOVI               | 809.90    | 807.5850                      | 809.9010  | 807.5850                        | 143.00        |
| 17/10/2022 | GOVI On 03-November-22  | 820.43 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | GOVI On 03-November-22  | 820.42 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | GOVI On 03-November-22  | 820.41 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | GOVI On 03-November-22  | 820.41 | Put          | GOVI               | 105090    | 13                            | 105090    | 13                              | 0.00          |
| 17/10/2022 | GOVI On 03-November-22  | 820.42 | Put          | GOVI               | 105190    | 13                            | 105190    | 13                              | 0.00          |
| 17/10/2022 | GOVI On 03-November-22  | 820.43 | Put          | GOVI               | 105290    | 13                            | 105290    | 13                              | 0.00          |
| 17/10/2022 | GOVI On 02-February-23  |        |              | GOVI               | 824.93    | 822.6190                      | 824.9320  | 822.6190                        | 707.00        |
| 17/10/2022 | GOVI On 02-February-23  | 850.84 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | GOVI On 02-February-23  | 850.82 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | GOVI On 02-February-23  | 850.83 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | GOVI On 02-February-23  | 850.83 | Put          | GOVI               | 258980    | 28                            | 258980    | 28                              | 0.00          |
| 17/10/2022 | GOVI On 02-February-23  | 850.82 | Put          | GOVI               | 258880    | 28                            | 258880    | 28                              | 0.00          |
| 17/10/2022 | GOVI On 02-February-23  | 850.84 | Put          | GOVI               | 259080    | 28                            | 259080    | 28                              | 0.00          |
| 17/10/2022 | GOVI On 04-May-23       |        |              | GOVI               | 841.71    | 839.3670                      | 841.7060  | 839.3670                        | 0.00          |
| 17/10/2022 | GOVI On 04-May-23       | 852.88 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | GOVI On 04-May-23       | 852.87 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | GOVI On 04-May-23       | 852.86 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | GOVI On 04-May-23       | 852.86 | Put          | GOVI               | 111540    | 13                            | 111540    | 13                              | 0.00          |
| 17/10/2022 | GOVI On 04-May-23       | 852.87 | Put          | GOVI               | 111640    | 14                            | 111640    | 14                              | 0.00          |
| 17/10/2022 | GOVI On 04-May-23       | 852.88 | Put          | GOVI               | 111740    | 14                            | 111740    | 14                              | 0.00          |
| 17/10/2022 | GOVI On 03-August-23    |        |              | GOVI               | 859.33    | 856.9470                      | 859.3250  | 856.9470                        | 0.00          |
| 17/10/2022 | GOVI On 03-August-23    | 837.23 | Call         | GOVI               | 220950    | 20                            | 220950    | 20                              | 0.00          |
| 17/10/2022 | GOVI On 03-August-23    | 837.21 | Call         | GOVI               | 221150    | 20                            | 221150    | 20                              | 0.00          |
| 17/10/2022 | GOVI On 03-August-23    | 837.22 | Call         | GOVI               | 221050    | 20                            | 221050    | 20                              | 0.00          |
| 17/10/2022 | GOVI On 03-August-23    | 837.22 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | GOVI On 03-August-23    | 837.21 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | GOVI On 03-August-23    | 837.23 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | GOVI On 02-November-23  |        |              | GOVI               | 877.42    | 874.9920                      | 877.4170  | 874.9920                        | 0.00          |
| 17/10/2022 | GOVI On 02-November-23  | 885.80 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | GOVI On 02-November-23  | 885.81 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | GOVI On 02-November-23  | 885.82 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | GOVI On 02-November-23  | 885.81 | Put          | GOVI               | 83930     | 11                            | 83930     | 11                              | 0.00          |
| 17/10/2022 | GOVI On 02-November-23  | 885.82 | Put          | GOVI               | 84030     | 11                            | 84030     | 11                              | 0.00          |
| 17/10/2022 | GOVI On 02-November-23  | 885.80 | Put          | GOVI               | 83830     | 11                            | 83830     | 11                              | 0.00          |
| 17/10/2022 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 17/10/2022 | IGOV On 03-November-22  |        |              | Index Future       | 317.70    | 317.3920                      | 317.7040  | 317.3920                        | 411.00        |
| 17/10/2022 | IGOV On 02-February-23  |        |              | Index Future       | 323.68    | 323.3790                      | 323.6790  | 323.3790                        | 291.00        |
| 17/10/2022 | IGOV On 04-May-23       |        |              | Index Future       | 330.34    | 330.0390                      | 330.3370  | 330.0390                        | 0.00          |
| 17/10/2022 | IGOV On 03-August-23    |        |              | Index Future       | 337.33    | 337.0270                      | 337.3280  | 337.0270                        | 0.00          |
| 17/10/2022 | IGOV On 02-November-23  |        |              | Index Future       | 344.50    | 344.1970                      | 344.5030  | 344.1970                        | 0.00          |
| 17/10/2022 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 94.06     | 94.0600                       | 94.0600   | 94.0600                         | 0.00          |
| 17/10/2022 | IS05 On 22-March-23     |        |              | Interest Rate Swap | 86.54     | 86.5400                       | 86.5400   | 86.5400                         | 0.00          |
| 17/10/2022 | IS05 On 20-June-23      |        |              | Interest Rate Swap | 92.17     | 92.1700                       | 92.1700   | 92.1700                         | 0.00          |
| 17/10/2022 | IS05 On 19-September-23 |        |              | Interest Rate Swap | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 17/10/2022 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 17/10/2022 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 17/10/2022 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 17/10/2022 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 17/10/2022 | IS10 On 21-December-26  |        |              | Interest Rate Swap | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 17/10/2022 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 17/10/2022 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 17/10/2022 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 17/10/2022 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 17/10/2022 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 17/10/2022 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 17/10/2022 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 17/10/2022 | JBAF On 19-October-22   |        |              | Jibar Tradeable Future | 6.47      | 93.5350                       | 6.4650    | 93.5350                         | 0.00          |
| 17/10/2022 | JBAF On 16-November-22  |        |              | Jibar Tradeable Future | 6.54      | 93.4500                       | 6.5400    | 93.4500                         | 0.00          |
| 17/10/2022 | JBAF On 21-December-22  |        |              | Jibar Tradeable Future | 7.35      | 92.6350                       | 7.3450    | 92.6350                         | 68.00         |
| 17/10/2022 | JBAF On 18-January-23   |        |              | Jibar Tradeable Future | 7.40      | 92.5900                       | 7.4000    | 92.5900                         | 0.00          |
| 17/10/2022 | JBAF On 15-February-23  |        |              | Jibar Tradeable Future | 7.88      | 92.1000                       | 7.8800    | 92.1000                         | 0.00          |
| 17/10/2022 | JBAF On 15-March-23     |        |              | Jibar Tradeable Future | 7.92      | 92.0550                       | 7.9150    | 92.0550                         | 0.00          |
| 17/10/2022 | JBAF On 21-June-23      |        |              | Jibar Tradeable Future | 8.23      | 91.7700                       | 8.2300    | 91.7700                         | 0.00          |
| 17/10/2022 | JBAF On 20-September-23 |        |              | Jibar Tradeable Future | 8.28      | 91.7150                       | 8.2800    | 91.7150                         | 75.00         |
| 17/10/2022 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 8.34      | 91.6550                       | 8.3350    | 91.6550                         | 272.00        |
| 17/10/2022 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 8.34      | 91.6500                       | 8.3400    | 91.6500                         | 0.00          |
| 17/10/2022 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 8.31      | 91.6900                       | 8.3100    | 91.6900                         | 0.00          |
| 17/10/2022 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 8.39      | 91.6000                       | 8.3900    | 91.6000                         | 0.00          |
| 17/10/2022 | R023 On 03-November-22  |        |              | Bond Future            | 7.29      | 101.5919                      | 7.2897    | 101.5919                        | 8,432.00      |
| 17/10/2022 | R023 On 03-November-22  | 6.27   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | R023 On 03-November-22  | 6.25   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | R023 On 03-November-22  | 6.26   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | R023 On 03-November-22  | 6.26   | Put          | Bond Future            | 315       | 0                             | 315       | 0                               | 0.00          |
| 17/10/2022 | R023 On 03-November-22  | 6.25   | Put          | Bond Future            | 318       | 0                             | 318       | 0                               | 0.00          |
| 17/10/2022 | R023 On 03-November-22  | 6.27   | Put          | Bond Future            | 312       | 0                             | 312       | 0                               | 0.00          |
| 17/10/2022 | R035 On 03-November-22  |        |              | Bond Future            | 11.68     | 83.3856                       | 11.6783   | 83.3856                         | 20,775.00     |
| 17/10/2022 | R035 On 03-November-22  | 9.82   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 582.00        |
| 17/10/2022 | R035 On 03-November-22  | 10.30  | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 976.00        |
| 17/10/2022 | R035 On 03-November-22  | 11.14  | Call         | Bond Future            | 98        | 0                             | 98        | 0                               | 0.00          |
| 17/10/2022 | R035 On 03-November-22  | 11.13  | Call         | Bond Future            | 93        | 0                             | 93        | 0                               | 0.00          |
| 17/10/2022 | R035 On 03-November-22  | 10.57  | Call         | Bond Future            | 2         | 0                             | 2         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | R035 On 03-November-22 | 11.15  | Call         | Bond Future | 104       | 0                             | 104       | 0                               | 0.00          |
| 17/10/2022 | R035 On 03-November-22 | 12.68  | Call         | Bond Future | 5357      | 5                             | 5357      | 5                               | 0.00          |
| 17/10/2022 | R035 On 03-November-22 | 10.99  | Call         | Bond Future | 39        | 0                             | 39        | 0                               | 0.00          |
| 17/10/2022 | R035 On 03-November-22 | 11.05  | Call         | Bond Future | 58        | 0                             | 58        | 0                               | 976.00        |
| 17/10/2022 | R035 On 03-November-22 | 10.99  | Put          | Bond Future | 4021      | 4                             | 4021      | 4                               | 582.00        |
| 17/10/2022 | R035 On 03-November-22 | 12.68  | Put          | Bond Future | 21        | 0                             | 21        | 0                               | 976.00        |
| 17/10/2022 | R035 On 03-November-22 | 11.15  | Put          | Bond Future | 3136      | 3                             | 3136      | 3                               | 0.00          |
| 17/10/2022 | R035 On 03-November-22 | 10.57  | Put          | Bond Future | 6549      | 7                             | 6549      | 7                               | 582.00        |
| 17/10/2022 | R035 On 03-November-22 | 11.13  | Put          | Bond Future | 3243      | 3                             | 3243      | 3                               | 0.00          |
| 17/10/2022 | R035 On 03-November-22 | 11.14  | Put          | Bond Future | 3189      | 3                             | 3189      | 3                               | 0.00          |
| 17/10/2022 | R035 On 03-November-22 | 11.05  | Put          | Bond Future | 3681      | 4                             | 3681      | 4                               | 0.00          |
| 17/10/2022 | R035 On 03-November-22 | 10.30  | Put          | Bond Future | 8255      | 8                             | 8255      | 8                               | 0.00          |
| 17/10/2022 | R035 On 03-November-22 | 9.82   | Put          | Bond Future | 11406     | 12                            | 11406     | 12                              | 0.00          |
| 17/10/2022 | R035 On 02-February-23 |        |              | Bond Future | 11.84     | 84.9379                       | 11.8354   | 84.9379                         | 159,368.00    |
| 17/10/2022 | R035 On 02-February-23 | 11.98  | Call         | Bond Future | 3101      | 3                             | 3101      | 3                               | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 13.22  | Call         | Bond Future | 7734      | 8                             | 7734      | 8                               | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 11.05  | Call         | Bond Future | 906       | 1                             | 906       | 1                               | 976.00        |
| 17/10/2022 | R035 On 02-February-23 | 11.06  | Call         | Bond Future | 921       | 1                             | 921       | 1                               | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 10.86  | Call         | Bond Future | 648       | 1                             | 648       | 1                               | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 10.30  | Call         | Bond Future | 222       | 0                             | 222       | 0                               | 976.00        |
| 17/10/2022 | R035 On 02-February-23 | 10.64  | Call         | Bond Future | 431       | 0                             | 431       | 0                               | 388.00        |
| 17/10/2022 | R035 On 02-February-23 | 10.87  | Call         | Bond Future | 661       | 1                             | 661       | 1                               | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 11.94  | Call         | Bond Future | 2977      | 3                             | 2977      | 3                               | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 10.88  | Call         | Bond Future | 673       | 1                             | 673       | 1                               | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 10.66  | Call         | Bond Future | 447       | 0                             | 447       | 0                               | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 10.60  | Call         | Bond Future | 401       | 0                             | 401       | 0                               | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 9.81   | Call         | Bond Future | 73        | 0                             | 73        | 0                               | 582.00        |
| 17/10/2022 | R035 On 02-February-23 | 9.85   | Call         | Bond Future | 80        | 0                             | 80        | 0                               | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 9.89   | Call         | Bond Future | 88        | 0                             | 88        | 0                               | 388.00        |
| 17/10/2022 | R035 On 02-February-23 | 9.89   | Put          | Bond Future | 11793     | 12                            | 11793     | 12                              | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 9.81   | Put          | Bond Future | 12308     | 13                            | 12308     | 13                              | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 10.60  | Put          | Bond Future | 7573      | 8                             | 7573      | 8                               | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 10.64  | Put          | Bond Future | 7358      | 8                             | 7358      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | R035 On 02-February-23 | 10.66  | Put          | Bond Future | 7251      | 7                             | 7251      | 7                               | 582.00        |
| 17/10/2022 | R035 On 02-February-23 | 10.30  | Put          | Bond Future | 9271      | 9                             | 9271      | 9                               | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 10.88  | Put          | Bond Future | 6143      | 6                             | 6143      | 6                               | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 13.22  | Put          | Bond Future | 648       | 1                             | 648       | 1                               | 976.00        |
| 17/10/2022 | R035 On 02-February-23 | 10.87  | Put          | Bond Future | 6191      | 6                             | 6191      | 6                               | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 9.85   | Put          | Bond Future | 12050     | 12                            | 12050     | 12                              | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 10.86  | Put          | Bond Future | 6239      | 6                             | 6239      | 6                               | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 11.06  | Put          | Bond Future | 5322      | 6                             | 5322      | 6                               | 582.00        |
| 17/10/2022 | R035 On 02-February-23 | 11.05  | Put          | Bond Future | 5366      | 6                             | 5366      | 6                               | 0.00          |
| 17/10/2022 | R035 On 02-February-23 | 11.98  | Put          | Bond Future | 2316      | 2                             | 2316      | 2                               | 388.00        |
| 17/10/2022 | R035 On 02-February-23 | 11.94  | Put          | Bond Future | 2408      | 3                             | 2408      | 3                               | 0.00          |
| 17/10/2022 | R035 On 04-May-23      |        |              | Bond Future | 11.97     | 82.1634                       | 11.9653   | 82.1634                         | 0.00          |
| 17/10/2022 | R035 On 04-May-23      | 11.22  | Call         | Bond Future | 1772      | 2                             | 1772      | 2                               | 0.00          |
| 17/10/2022 | R035 On 04-May-23      | 10.42  | Call         | Bond Future | 707       | 1                             | 707       | 1                               | 491.00        |
| 17/10/2022 | R035 On 04-May-23      | 9.85   | Call         | Bond Future | 325       | 0                             | 325       | 0                               | 388.00        |
| 17/10/2022 | R035 On 04-May-23      | 12.46  | Call         | Bond Future | 5103      | 5                             | 5103      | 5                               | 0.00          |
| 17/10/2022 | R035 On 04-May-23      | 13.18  | Call         | Bond Future | 7653      | 8                             | 7653      | 8                               | 0.00          |
| 17/10/2022 | R035 On 04-May-23      | 11.17  | Call         | Bond Future | 1677      | 2                             | 1677      | 2                               | 491.00        |
| 17/10/2022 | R035 On 04-May-23      | 11.20  | Call         | Bond Future | 1734      | 2                             | 1734      | 2                               | 0.00          |
| 17/10/2022 | R035 On 04-May-23      | 11.21  | Call         | Bond Future | 1753      | 2                             | 1753      | 2                               | 0.00          |
| 17/10/2022 | R035 On 04-May-23      | 10.60  | Call         | Bond Future | 881       | 1                             | 881       | 1                               | 388.00        |
| 17/10/2022 | R035 On 04-May-23      | 10.60  | Put          | Bond Future | 8697      | 9                             | 8697      | 9                               | 0.00          |
| 17/10/2022 | R035 On 04-May-23      | 13.18  | Put          | Bond Future | 1501      | 2                             | 1501      | 2                               | 491.00        |
| 17/10/2022 | R035 On 04-May-23      | 12.46  | Put          | Bond Future | 2512      | 3                             | 2512      | 3                               | 388.00        |
| 17/10/2022 | R035 On 04-May-23      | 11.22  | Put          | Bond Future | 5911      | 6                             | 5911      | 6                               | 0.00          |
| 17/10/2022 | R035 On 04-May-23      | 9.85   | Put          | Bond Future | 12892     | 13                            | 12892     | 13                              | 0.00          |
| 17/10/2022 | R035 On 04-May-23      | 10.42  | Put          | Bond Future | 9632      | 10                            | 9632      | 10                              | 0.00          |
| 17/10/2022 | R035 On 04-May-23      | 11.17  | Put          | Bond Future | 6105      | 6                             | 6105      | 6                               | 0.00          |
| 17/10/2022 | R035 On 04-May-23      | 11.20  | Put          | Bond Future | 5988      | 6                             | 5988      | 6                               | 0.00          |
| 17/10/2022 | R035 On 04-May-23      | 11.21  | Put          | Bond Future | 5950      | 6                             | 5950      | 6                               | 0.00          |
| 17/10/2022 | R035 On 03-August-23   |        |              | Bond Future | 12.09     | 83.8866                       | 12.0929   | 83.8866                         | 0.00          |
| 17/10/2022 | R035 On 03-August-23   | 11.98  | Call         | Bond Future | 3683      | 4                             | 3683      | 4                               | 0.00          |
| 17/10/2022 | R035 On 03-August-23   | 11.99  | Call         | Bond Future | 3711      | 4                             | 3711      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | R035 On 03-August-23   | 12.00  | Call         | Bond Future | 3738      | 4                             | 3738      | 4                               | 0.00          |
| 17/10/2022 | R035 On 03-August-23   | 12.00  | Put          | Bond Future | 4228      | 4                             | 4228      | 4                               | 0.00          |
| 17/10/2022 | R035 On 03-August-23   | 11.99  | Put          | Bond Future | 4254      | 4                             | 4254      | 4                               | 0.00          |
| 17/10/2022 | R035 On 03-August-23   | 11.98  | Put          | Bond Future | 4279      | 4                             | 4279      | 4                               | 0.00          |
| 17/10/2022 | R035 On 02-November-23 |        |              | Bond Future | 12.23     | 81.1476                       | 12.2292   | 81.1476                         | 0.00          |
| 17/10/2022 | R035 On 02-November-23 | 11.43  | Call         | Bond Future | 1987      | 2                             | 1987      | 2                               | 0.00          |
| 17/10/2022 | R035 On 02-November-23 | 11.41  | Call         | Bond Future | 1950      | 2                             | 1950      | 2                               | 0.00          |
| 17/10/2022 | R035 On 02-November-23 | 11.42  | Call         | Bond Future | 1969      | 2                             | 1969      | 2                               | 0.00          |
| 17/10/2022 | R035 On 02-November-23 | 11.42  | Put          | Bond Future | 6296      | 6                             | 6296      | 6                               | 0.00          |
| 17/10/2022 | R035 On 02-November-23 | 11.41  | Put          | Bond Future | 6333      | 6                             | 6333      | 6                               | 0.00          |
| 17/10/2022 | R035 On 02-November-23 | 11.43  | Put          | Bond Future | 6259      | 6                             | 6259      | 6                               | 0.00          |
| 17/10/2022 | R186 On 03-November-22 |        |              | Bond Future | 9.18      | 108.2911                      | 9.1847    | 108.2911                        | 36,889.00     |
| 17/10/2022 | R186 On 03-November-22 | 8.23   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 4,310.00      |
| 17/10/2022 | R186 On 03-November-22 | 8.55   | Call         | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 17/10/2022 | R186 On 03-November-22 | 8.91   | Call         | Bond Future | 156       | 0                             | 156       | 0                               | 0.00          |
| 17/10/2022 | R186 On 03-November-22 | 8.53   | Call         | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 17/10/2022 | R186 On 03-November-22 | 8.54   | Call         | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 17/10/2022 | R186 On 03-November-22 | 8.54   | Put          | Bond Future | 2267      | 2                             | 2267      | 2                               | 0.00          |
| 17/10/2022 | R186 On 03-November-22 | 8.91   | Put          | Bond Future | 1112      | 1                             | 1112      | 1                               | 4,310.00      |
| 17/10/2022 | R186 On 03-November-22 | 8.53   | Put          | Bond Future | 2302      | 2                             | 2302      | 2                               | 0.00          |
| 17/10/2022 | R186 On 03-November-22 | 8.55   | Put          | Bond Future | 2232      | 2                             | 2232      | 2                               | 0.00          |
| 17/10/2022 | R186 On 03-November-22 | 8.23   | Put          | Bond Future | 3370      | 4                             | 3370      | 4                               | 0.00          |
| 17/10/2022 | R186 On 02-February-23 |        |              | Bond Future | 9.32      | 105.0065                      | 9.3152    | 105.0065                        | 65,512.00     |
| 17/10/2022 | R186 On 02-February-23 | 8.34   | Call         | Bond Future | 359       | 0                             | 359       | 0                               | 0.00          |
| 17/10/2022 | R186 On 02-February-23 | 8.33   | Call         | Bond Future | 353       | 0                             | 353       | 0                               | 0.00          |
| 17/10/2022 | R186 On 02-February-23 | 8.32   | Call         | Bond Future | 347       | 0                             | 347       | 0                               | 0.00          |
| 17/10/2022 | R186 On 02-February-23 | 8.32   | Put          | Bond Future | 3660      | 4                             | 3660      | 4                               | 0.00          |
| 17/10/2022 | R186 On 02-February-23 | 8.33   | Put          | Bond Future | 3632      | 4                             | 3632      | 4                               | 0.00          |
| 17/10/2022 | R186 On 02-February-23 | 8.34   | Put          | Bond Future | 3604      | 4                             | 3604      | 4                               | 0.00          |
| 17/10/2022 | R186 On 04-May-23      |        |              | Bond Future | 9.41      | 107.1472                      | 9.4056    | 107.1472                        | 0.00          |
| 17/10/2022 | R186 On 04-May-23      | 8.83   | Call         | Bond Future | 900       | 1                             | 900       | 1                               | 0.00          |
| 17/10/2022 | R186 On 04-May-23      | 8.82   | Call         | Bond Future | 889       | 1                             | 889       | 1                               | 0.00          |
| 17/10/2022 | R186 On 04-May-23      | 8.84   | Call         | Bond Future | 910       | 1                             | 910       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | R186 On 04-May-23      | 8.83   | Put          | Bond Future | 2687      | 3                             | 2687      | 3                               | 0.00          |
| 17/10/2022 | R186 On 04-May-23      | 8.82   | Put          | Bond Future | 2708      | 3                             | 2708      | 3                               | 0.00          |
| 17/10/2022 | R186 On 04-May-23      | 8.84   | Put          | Bond Future | 2666      | 3                             | 2666      | 3                               | 0.00          |
| 17/10/2022 | R186 On 03-August-23   |        |              | Bond Future | 9.49      | 104.0868                      | 9.4856    | 104.0868                        | 0.00          |
| 17/10/2022 | R186 On 03-August-23   | 9.75   | Call         | Bond Future | 2410      | 2                             | 2410      | 2                               | 0.00          |
| 17/10/2022 | R186 On 03-August-23   | 9.73   | Call         | Bond Future | 2375      | 2                             | 2375      | 2                               | 0.00          |
| 17/10/2022 | R186 On 03-August-23   | 9.74   | Call         | Bond Future | 2392      | 2                             | 2392      | 2                               | 0.00          |
| 17/10/2022 | R186 On 03-August-23   | 9.74   | Put          | Bond Future | 1663      | 2                             | 1663      | 2                               | 0.00          |
| 17/10/2022 | R186 On 03-August-23   | 9.73   | Put          | Bond Future | 1674      | 2                             | 1674      | 2                               | 0.00          |
| 17/10/2022 | R186 On 03-August-23   | 9.75   | Put          | Bond Future | 1652      | 2                             | 1652      | 2                               | 0.00          |
| 17/10/2022 | R186 On 02-November-23 |        |              | Bond Future | 9.57      | 106.2806                      | 9.5721    | 106.2806                        | 0.00          |
| 17/10/2022 | R186 On 02-November-23 | 10.42  | Call         | Bond Future | 3421      | 3                             | 3421      | 3                               | 0.00          |
| 17/10/2022 | R186 On 02-November-23 | 9.38   | Call         | Bond Future | 1644      | 2                             | 1644      | 2                               | 0.00          |
| 17/10/2022 | R186 On 02-November-23 | 9.39   | Call         | Bond Future | 1659      | 2                             | 1659      | 2                               | 0.00          |
| 17/10/2022 | R186 On 02-November-23 | 9.40   | Call         | Bond Future | 1673      | 2                             | 1673      | 2                               | 0.00          |
| 17/10/2022 | R186 On 02-November-23 | 9.15   | Call         | Bond Future | 1340      | 1                             | 1340      | 1                               | 1,715.00      |
| 17/10/2022 | R186 On 02-November-23 | 9.40   | Put          | Bond Future | 2137      | 2                             | 2137      | 2                               | 0.00          |
| 17/10/2022 | R186 On 02-November-23 | 9.39   | Put          | Bond Future | 2150      | 2                             | 2150      | 2                               | 0.00          |
| 17/10/2022 | R186 On 02-November-23 | 9.15   | Put          | Bond Future | 2482      | 3                             | 2482      | 3                               | 0.00          |
| 17/10/2022 | R186 On 02-November-23 | 9.38   | Put          | Bond Future | 2162      | 2                             | 2162      | 2                               | 0.00          |
| 17/10/2022 | R186 On 02-November-23 | 10.42  | Put          | Bond Future | 1175      | 1                             | 1175      | 1                               | 1,715.00      |
| 17/10/2022 | R197 On 03-November-22 |        |              | Bond Future | 335.77    | 335.6460                      | 335.7723  | 335.6460                        | 549.00        |
| 17/10/2022 | R197 On 02-February-23 |        |              | Bond Future | 333.19    | 333.0682                      | 333.1904  | 333.0682                        | 294.00        |
| 17/10/2022 | R197 On 04-May-23      |        |              | Bond Future | 340.05    | 339.9321                      | 340.0540  | 339.9321                        | 0.00          |
| 17/10/2022 | R197 On 03-August-23   |        |              | Bond Future | 338.09    | 337.9666                      | 338.0898  | 337.9666                        | 0.00          |
| 17/10/2022 | R197 On 02-November-23 |        |              | Bond Future | 345.29    | 345.1598                      | 345.2853  | 345.1598                        | 0.00          |
| 17/10/2022 | R202 On 03-November-22 |        |              | Bond Future | 247.33    | 247.8858                      | 247.3320  | 247.8858                        | 5,616.00      |
| 17/10/2022 | R202 On 02-February-23 |        |              | Bond Future | 247.26    | 247.8295                      | 247.2606  | 247.8295                        | 6,655.00      |
| 17/10/2022 | R202 On 04-May-23      |        |              | Bond Future | 252.35    | 252.9361                      | 252.3533  | 252.9361                        | 0.00          |
| 17/10/2022 | R202 On 03-August-23   |        |              | Bond Future | 252.83    | 253.4246                      | 252.8286  | 253.4246                        | 0.00          |
| 17/10/2022 | R202 On 02-November-23 |        |              | Bond Future | 258.21    | 258.8176                      | 258.2089  | 258.8176                        | 0.00          |
| 17/10/2022 | R209 On 03-November-22 |        |              | Bond Future | 11.69     | 64.1083                       | 11.6886   | 64.1083                         | 15,753.00     |
| 17/10/2022 | R209 On 03-November-22 | 10.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 3,250.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | R209 On 03-November-22 | 11.50  | Call         | Bond Future | 444       | 0                             | 444       | 0                               | 1,136.00      |
| 17/10/2022 | R209 On 03-November-22 | 11.01  | Call         | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 17/10/2022 | R209 On 03-November-22 | 10.50  | Call         | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 17/10/2022 | R209 On 03-November-22 | 10.90  | Call         | Bond Future | 17        | 0                             | 17        | 0                               | 1,136.00      |
| 17/10/2022 | R209 On 03-November-22 | 11.00  | Call         | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 17/10/2022 | R209 On 03-November-22 | 11.02  | Call         | Bond Future | 38        | 0                             | 38        | 0                               | 0.00          |
| 17/10/2022 | R209 On 03-November-22 | 9.25   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 6,000.00      |
| 17/10/2022 | R209 On 03-November-22 | 9.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | R209 On 03-November-22 | 12.00  | Call         | Bond Future | 1804      | 2                             | 1804      | 2                               | 0.00          |
| 17/10/2022 | R209 On 03-November-22 | 11.03  | Call         | Bond Future | 41        | 0                             | 41        | 0                               | 0.00          |
| 17/10/2022 | R209 On 03-November-22 | 11.03  | Put          | Bond Future | 3361      | 4                             | 3361      | 4                               | 0.00          |
| 17/10/2022 | R209 On 03-November-22 | 10.50  | Put          | Bond Future | 6172      | 6                             | 6172      | 6                               | 0.00          |
| 17/10/2022 | R209 On 03-November-22 | 10.90  | Put          | Bond Future | 4020      | 4                             | 4020      | 4                               | 0.00          |
| 17/10/2022 | R209 On 03-November-22 | 12.00  | Put          | Bond Future | 314       | 0                             | 314       | 0                               | 3,250.00      |
| 17/10/2022 | R209 On 03-November-22 | 9.50   | Put          | Bond Future | 12029     | 12                            | 12029     | 12                              | 0.00          |
| 17/10/2022 | R209 On 03-November-22 | 9.25   | Put          | Bond Future | 13598     | 14                            | 13598     | 14                              | 0.00          |
| 17/10/2022 | R209 On 03-November-22 | 11.02  | Put          | Bond Future | 3411      | 4                             | 3411      | 4                               | 0.00          |
| 17/10/2022 | R209 On 03-November-22 | 11.00  | Put          | Bond Future | 3511      | 4                             | 3511      | 4                               | 5,000.00      |
| 17/10/2022 | R209 On 03-November-22 | 11.01  | Put          | Bond Future | 3460      | 4                             | 3460      | 4                               | 0.00          |
| 17/10/2022 | R209 On 03-November-22 | 11.50  | Put          | Bond Future | 1370      | 2                             | 1370      | 2                               | 0.00          |
| 17/10/2022 | R209 On 03-November-22 | 10.00  | Put          | Bond Future | 9019      | 9                             | 9019      | 9                               | 6,000.00      |
| 17/10/2022 | R209 On 02-February-23 |        |              | Bond Future | 11.82     | 65.3017                       | 11.8250   | 65.3017                         | 21,655.00     |
| 17/10/2022 | R209 On 02-February-23 | 10.80  | Call         | Bond Future | 512       | 0                             | 512       | 0                               | 0.00          |
| 17/10/2022 | R209 On 02-February-23 | 10.79  | Call         | Bond Future | 502       | 0                             | 502       | 0                               | 0.00          |
| 17/10/2022 | R209 On 02-February-23 | 10.78  | Call         | Bond Future | 492       | 0                             | 492       | 0                               | 0.00          |
| 17/10/2022 | R209 On 02-February-23 | 10.80  | Put          | Bond Future | 5687      | 6                             | 5687      | 6                               | 0.00          |
| 17/10/2022 | R209 On 02-February-23 | 10.78  | Put          | Bond Future | 5774      | 6                             | 5774      | 6                               | 0.00          |
| 17/10/2022 | R209 On 02-February-23 | 10.79  | Put          | Bond Future | 5730      | 6                             | 5730      | 6                               | 0.00          |
| 17/10/2022 | R209 On 04-May-23      |        |              | Bond Future | 11.94     | 63.4796                       | 11.9432   | 63.4796                         | 3,450.00      |
| 17/10/2022 | R209 On 04-May-23      | 11.11  | Call         | Bond Future | 1401      | 1                             | 1401      | 1                               | 0.00          |
| 17/10/2022 | R209 On 04-May-23      | 12.50  | Call         | Bond Future | 4628      | 5                             | 4628      | 5                               | 0.00          |
| 17/10/2022 | R209 On 04-May-23      | 11.00  | Call         | Bond Future | 1235      | 1                             | 1235      | 1                               | 0.00          |
| 17/10/2022 | R209 On 04-May-23      | 11.09  | Call         | Bond Future | 1370      | 1                             | 1370      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | R209 On 04-May-23      | 11.10  | Call         | Bond Future | 1386      | 1                             | 1386      | 1                               | 0.00          |
| 17/10/2022 | R209 On 04-May-23      | 10.00  | Call         | Bond Future | 361       | 0                             | 361       | 0                               | 8,500.00      |
| 17/10/2022 | R209 On 04-May-23      | 10.00  | Put          | Bond Future | 10507     | 11                            | 10507     | 11                              | 0.00          |
| 17/10/2022 | R209 On 04-May-23      | 11.10  | Put          | Bond Future | 5531      | 6                             | 5531      | 6                               | 0.00          |
| 17/10/2022 | R209 On 04-May-23      | 11.09  | Put          | Bond Future | 5567      | 6                             | 5567      | 6                               | 0.00          |
| 17/10/2022 | R209 On 04-May-23      | 11.00  | Put          | Bond Future | 5897      | 6                             | 5897      | 6                               | 11,000.00     |
| 17/10/2022 | R209 On 04-May-23      | 12.50  | Put          | Bond Future | 2085      | 2                             | 2085      | 2                               | 8,500.00      |
| 17/10/2022 | R209 On 04-May-23      | 11.11  | Put          | Bond Future | 5495      | 6                             | 5495      | 6                               | 0.00          |
| 17/10/2022 | R209 On 03-August-23   |        |              | Bond Future | 12.06     | 64.8111                       | 12.0565   | 64.8111                         | 0.00          |
| 17/10/2022 | R209 On 03-August-23   | 11.95  | Call         | Bond Future | 3238      | 3                             | 3238      | 3                               | 0.00          |
| 17/10/2022 | R209 On 03-August-23   | 11.94  | Call         | Bond Future | 3214      | 3                             | 3214      | 3                               | 0.00          |
| 17/10/2022 | R209 On 03-August-23   | 11.93  | Call         | Bond Future | 3191      | 3                             | 3191      | 3                               | 0.00          |
| 17/10/2022 | R209 On 03-August-23   | 11.95  | Put          | Bond Future | 3734      | 4                             | 3734      | 4                               | 0.00          |
| 17/10/2022 | R209 On 03-August-23   | 11.93  | Put          | Bond Future | 3780      | 4                             | 3780      | 4                               | 0.00          |
| 17/10/2022 | R209 On 03-August-23   | 11.94  | Put          | Bond Future | 3757      | 4                             | 3757      | 4                               | 0.00          |
| 17/10/2022 | R209 On 02-November-23 |        |              | Bond Future | 12.17     | 63.0244                       | 12.1741   | 63.0244                         | 0.00          |
| 17/10/2022 | R209 On 02-November-23 | 11.35  | Call         | Bond Future | 1711      | 2                             | 1711      | 2                               | 0.00          |
| 17/10/2022 | R209 On 02-November-23 | 11.34  | Call         | Bond Future | 1695      | 2                             | 1695      | 2                               | 0.00          |
| 17/10/2022 | R209 On 02-November-23 | 11.33  | Call         | Bond Future | 1679      | 2                             | 1679      | 2                               | 0.00          |
| 17/10/2022 | R209 On 02-November-23 | 11.33  | Put          | Bond Future | 5697      | 6                             | 5697      | 6                               | 0.00          |
| 17/10/2022 | R209 On 02-November-23 | 11.34  | Put          | Bond Future | 5664      | 6                             | 5664      | 6                               | 0.00          |
| 17/10/2022 | R209 On 02-November-23 | 11.35  | Put          | Bond Future | 5630      | 6                             | 5630      | 6                               | 0.00          |
| 17/10/2022 | R210 On 03-November-22 |        |              | Bond Future | 225.63    | 225.2054                      | 225.6345  | 225.2054                        | 103.00        |
| 17/10/2022 | R210 On 02-February-23 |        |              | Bond Future | 229.89    | 229.4535                      | 229.8864  | 229.4535                        | 372.00        |
| 17/10/2022 | R210 On 04-May-23      |        |              | Bond Future | 231.52    | 231.0798                      | 231.5198  | 231.0798                        | 0.00          |
| 17/10/2022 | R210 On 03-August-23   |        |              | Bond Future | 236.42    | 235.9740                      | 236.4225  | 235.9740                        | 0.00          |
| 17/10/2022 | R210 On 02-November-23 |        |              | Bond Future | 238.25    | 237.7907                      | 238.2486  | 237.7907                        | 0.00          |
| 17/10/2022 | R213 On 03-November-22 |        |              | Bond Future | 11.17     | 78.9160                       | 11.1704   | 78.9160                         | 33,027.00     |
| 17/10/2022 | R213 On 03-November-22 | 9.13   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 200.00        |
| 17/10/2022 | R213 On 03-November-22 | 9.84   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | R213 On 03-November-22 | 10.40  | Call         | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 17/10/2022 | R213 On 03-November-22 | 9.98   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | R213 On 03-November-22 | 10.19  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | R213 On 03-November-22 | 9.19   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 476.00        |
| 17/10/2022 | R213 On 03-November-22 | 10.38  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | R213 On 03-November-22 | 10.39  | Call         | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 17/10/2022 | R213 On 03-November-22 | 10.37  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | R213 On 03-November-22 | 10.37  | Put          | Bond Future | 3736      | 4                             | 3736      | 4                               | 200.00        |
| 17/10/2022 | R213 On 03-November-22 | 10.39  | Put          | Bond Future | 3640      | 4                             | 3640      | 4                               | 0.00          |
| 17/10/2022 | R213 On 03-November-22 | 10.38  | Put          | Bond Future | 3688      | 4                             | 3688      | 4                               | 0.00          |
| 17/10/2022 | R213 On 03-November-22 | 9.19   | Put          | Bond Future | 9672      | 10                            | 9672      | 10                              | 0.00          |
| 17/10/2022 | R213 On 03-November-22 | 10.19  | Put          | Bond Future | 4608      | 5                             | 4608      | 5                               | 476.00        |
| 17/10/2022 | R213 On 03-November-22 | 9.98   | Put          | Bond Future | 5640      | 6                             | 5640      | 6                               | 200.00        |
| 17/10/2022 | R213 On 03-November-22 | 10.40  | Put          | Bond Future | 3593      | 4                             | 3593      | 4                               | 0.00          |
| 17/10/2022 | R213 On 03-November-22 | 9.84   | Put          | Bond Future | 6337      | 7                             | 6337      | 7                               | 476.00        |
| 17/10/2022 | R213 On 03-November-22 | 9.13   | Put          | Bond Future | 9988      | 10                            | 9988      | 10                              | 0.00          |
| 17/10/2022 | R213 On 02-February-23 |        |              | Bond Future | 11.33     | 80.3850                       | 11.3328   | 80.3850                         | 31,763.00     |
| 17/10/2022 | R213 On 02-February-23 | 10.43  | Call         | Bond Future | 590       | 1                             | 590       | 1                               | 912.00        |
| 17/10/2022 | R213 On 02-February-23 | 10.22  | Call         | Bond Future | 411       | 0                             | 411       | 0                               | 0.00          |
| 17/10/2022 | R213 On 02-February-23 | 10.21  | Call         | Bond Future | 404       | 0                             | 404       | 0                               | 0.00          |
| 17/10/2022 | R213 On 02-February-23 | 9.16   | Call         | Bond Future | 59        | 0                             | 59        | 0                               | 476.00        |
| 17/10/2022 | R213 On 02-February-23 | 10.23  | Call         | Bond Future | 417       | 0                             | 417       | 0                               | 0.00          |
| 17/10/2022 | R213 On 02-February-23 | 10.35  | Call         | Bond Future | 515       | 0                             | 515       | 0                               | 0.00          |
| 17/10/2022 | R213 On 02-February-23 | 12.20  | Call         | Bond Future | 4541      | 4                             | 4541      | 4                               | 0.00          |
| 17/10/2022 | R213 On 02-February-23 | 10.01  | Call         | Bond Future | 291       | 0                             | 291       | 0                               | 0.00          |
| 17/10/2022 | R213 On 02-February-23 | 12.20  | Put          | Bond Future | 836       | 1                             | 836       | 1                               | 912.00        |
| 17/10/2022 | R213 On 02-February-23 | 10.22  | Put          | Bond Future | 5521      | 6                             | 5521      | 6                               | 0.00          |
| 17/10/2022 | R213 On 02-February-23 | 10.43  | Put          | Bond Future | 4704      | 5                             | 4704      | 5                               | 0.00          |
| 17/10/2022 | R213 On 02-February-23 | 10.35  | Put          | Bond Future | 5007      | 5                             | 5007      | 5                               | 476.00        |
| 17/10/2022 | R213 On 02-February-23 | 9.16   | Put          | Bond Future | 10443     | 11                            | 10443     | 11                              | 0.00          |
| 17/10/2022 | R213 On 02-February-23 | 10.01  | Put          | Bond Future | 6414      | 7                             | 6414      | 7                               | 476.00        |
| 17/10/2022 | R213 On 02-February-23 | 10.21  | Put          | Bond Future | 5563      | 6                             | 5563      | 6                               | 0.00          |
| 17/10/2022 | R213 On 02-February-23 | 10.23  | Put          | Bond Future | 5480      | 6                             | 5480      | 6                               | 0.00          |
| 17/10/2022 | R213 On 04-May-23      |        |              | Bond Future | 11.47     | 78.4694                       | 11.4655   | 78.4694                         | 0.00          |
| 17/10/2022 | R213 On 04-May-23      | 10.74  | Call         | Bond Future | 1366      | 1                             | 1366      | 1                               | 0.00          |
| 17/10/2022 | R213 On 04-May-23      | 10.73  | Call         | Bond Future | 1352      | 1                             | 1352      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | R213 On 04-May-23      | 10.75  | Call         | Bond Future | 1381      | 1                             | 1381      | 1                               | 0.00          |
| 17/10/2022 | R213 On 04-May-23      | 10.75  | Put          | Bond Future | 4538      | 5                             | 4538      | 5                               | 0.00          |
| 17/10/2022 | R213 On 04-May-23      | 10.73  | Put          | Bond Future | 4600      | 5                             | 4600      | 5                               | 0.00          |
| 17/10/2022 | R213 On 04-May-23      | 10.74  | Put          | Bond Future | 4569      | 5                             | 4569      | 5                               | 0.00          |
| 17/10/2022 | R213 On 03-August-23   |        |              | Bond Future | 11.60     | 80.1146                       | 11.5959   | 80.1146                         | 0.00          |
| 17/10/2022 | R213 On 03-August-23   | 11.62  | Call         | Bond Future | 3130      | 3                             | 3130      | 3                               | 0.00          |
| 17/10/2022 | R213 On 03-August-23   | 11.61  | Call         | Bond Future | 3106      | 3                             | 3106      | 3                               | 0.00          |
| 17/10/2022 | R213 On 03-August-23   | 11.63  | Call         | Bond Future | 3152      | 3                             | 3152      | 3                               | 0.00          |
| 17/10/2022 | R213 On 03-August-23   | 11.62  | Put          | Bond Future | 3029      | 3                             | 3029      | 3                               | 0.00          |
| 17/10/2022 | R213 On 03-August-23   | 11.61  | Put          | Bond Future | 3047      | 3                             | 3047      | 3                               | 0.00          |
| 17/10/2022 | R213 On 03-August-23   | 11.63  | Put          | Bond Future | 3010      | 3                             | 3010      | 3                               | 0.00          |
| 17/10/2022 | R213 On 02-November-23 |        |              | Bond Future | 11.74     | 78.2481                       | 11.7387   | 78.2481                         | 0.00          |
| 17/10/2022 | R213 On 02-November-23 | 11.12  | Call         | Bond Future | 1726      | 2                             | 1726      | 2                               | 0.00          |
| 17/10/2022 | R213 On 02-November-23 | 11.11  | Call         | Bond Future | 1710      | 2                             | 1710      | 2                               | 0.00          |
| 17/10/2022 | R213 On 02-November-23 | 11.13  | Call         | Bond Future | 1742      | 2                             | 1742      | 2                               | 0.00          |
| 17/10/2022 | R213 On 02-November-23 | 11.13  | Put          | Bond Future | 4281      | 4                             | 4281      | 4                               | 0.00          |
| 17/10/2022 | R213 On 02-November-23 | 11.11  | Put          | Bond Future | 4334      | 4                             | 4334      | 4                               | 0.00          |
| 17/10/2022 | R213 On 02-November-23 | 11.12  | Put          | Bond Future | 4308      | 4                             | 4308      | 4                               | 0.00          |
| 17/10/2022 | R214 On 03-November-22 |        |              | Bond Future | 11.79     | 61.6347                       | 11.7921   | 61.6347                         | 16,475.00     |
| 17/10/2022 | R214 On 03-November-22 | 11.35  | Call         | Bond Future | 156       | 0                             | 156       | 0                               | 0.00          |
| 17/10/2022 | R214 On 03-November-22 | 11.36  | Call         | Bond Future | 165       | 0                             | 165       | 0                               | 0.00          |
| 17/10/2022 | R214 On 03-November-22 | 11.34  | Call         | Bond Future | 149       | 0                             | 149       | 0                               | 0.00          |
| 17/10/2022 | R214 On 03-November-22 | 11.36  | Put          | Bond Future | 2412      | 3                             | 2412      | 3                               | 0.00          |
| 17/10/2022 | R214 On 03-November-22 | 11.35  | Put          | Bond Future | 2458      | 3                             | 2458      | 3                               | 0.00          |
| 17/10/2022 | R214 On 03-November-22 | 11.34  | Put          | Bond Future | 2504      | 3                             | 2504      | 3                               | 0.00          |
| 17/10/2022 | R214 On 02-February-23 |        |              | Bond Future | 11.92     | 62.7820                       | 11.9233   | 62.7820                         | 70,946.00     |
| 17/10/2022 | R214 On 02-February-23 | 11.80  | Call         | Bond Future | 2072      | 2                             | 2072      | 2                               | 1,600.00      |
| 17/10/2022 | R214 On 02-February-23 | 11.09  | Call         | Bond Future | 739       | 1                             | 739       | 1                               | 0.00          |
| 17/10/2022 | R214 On 02-February-23 | 11.10  | Call         | Bond Future | 752       | 1                             | 752       | 1                               | 1,600.00      |
| 17/10/2022 | R214 On 02-February-23 | 11.07  | Call         | Bond Future | 714       | 1                             | 714       | 1                               | 0.00          |
| 17/10/2022 | R214 On 02-February-23 | 11.08  | Call         | Bond Future | 726       | 1                             | 726       | 1                               | 0.00          |
| 17/10/2022 | R214 On 02-February-23 | 11.08  | Put          | Bond Future | 5154      | 5                             | 5154      | 5                               | 0.00          |
| 17/10/2022 | R214 On 02-February-23 | 11.07  | Put          | Bond Future | 5197      | 5                             | 5197      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | R214 On 02-February-23 | 11.09  | Put          | Bond Future | 5112      | 5                             | 5112      | 5                               | 0.00          |
| 17/10/2022 | R214 On 02-February-23 | 11.80  | Put          | Bond Future | 2689      | 3                             | 2689      | 3                               | 0.00          |
| 17/10/2022 | R214 On 02-February-23 | 11.10  | Put          | Bond Future | 5070      | 5                             | 5070      | 5                               | 0.00          |
| 17/10/2022 | R214 On 04-May-23      |        |              | Bond Future | 12.03     | 60.7618                       | 12.0311   | 60.7618                         | 0.00          |
| 17/10/2022 | R214 On 04-May-23      | 11.38  | Call         | Bond Future | 1807      | 2                             | 1807      | 2                               | 0.00          |
| 17/10/2022 | R214 On 04-May-23      | 11.37  | Call         | Bond Future | 1789      | 2                             | 1789      | 2                               | 0.00          |
| 17/10/2022 | R214 On 04-May-23      | 11.36  | Call         | Bond Future | 1770      | 2                             | 1770      | 2                               | 0.00          |
| 17/10/2022 | R214 On 04-May-23      | 11.36  | Put          | Bond Future | 5203      | 5                             | 5203      | 5                               | 0.00          |
| 17/10/2022 | R214 On 04-May-23      | 11.37  | Put          | Bond Future | 5168      | 5                             | 5168      | 5                               | 0.00          |
| 17/10/2022 | R214 On 04-May-23      | 11.38  | Put          | Bond Future | 5133      | 5                             | 5133      | 5                               | 0.00          |
| 17/10/2022 | R214 On 03-August-23   |        |              | Bond Future | 12.14     | 62.0360                       | 12.1357   | 62.0360                         | 0.00          |
| 17/10/2022 | R214 On 03-August-23   | 12.16  | Call         | Bond Future | 3824      | 4                             | 3824      | 4                               | 0.00          |
| 17/10/2022 | R214 On 03-August-23   | 12.15  | Call         | Bond Future | 3798      | 4                             | 3798      | 4                               | 0.00          |
| 17/10/2022 | R214 On 03-August-23   | 12.14  | Call         | Bond Future | 3772      | 4                             | 3772      | 4                               | 0.00          |
| 17/10/2022 | R214 On 03-August-23   | 12.14  | Put          | Bond Future | 3752      | 4                             | 3752      | 4                               | 0.00          |
| 17/10/2022 | R214 On 03-August-23   | 12.15  | Put          | Bond Future | 3729      | 4                             | 3729      | 4                               | 0.00          |
| 17/10/2022 | R214 On 03-August-23   | 12.16  | Put          | Bond Future | 3707      | 4                             | 3707      | 4                               | 0.00          |
| 17/10/2022 | R214 On 02-November-23 |        |              | Bond Future | 12.25     | 60.0426                       | 12.2463   | 60.0426                         | 0.00          |
| 17/10/2022 | R214 On 02-November-23 | 11.47  | Call         | Bond Future | 2169      | 2                             | 2169      | 2                               | 0.00          |
| 17/10/2022 | R214 On 02-November-23 | 11.45  | Call         | Bond Future | 2133      | 2                             | 2133      | 2                               | 0.00          |
| 17/10/2022 | R214 On 02-November-23 | 11.46  | Call         | Bond Future | 2151      | 2                             | 2151      | 2                               | 0.00          |
| 17/10/2022 | R214 On 02-November-23 | 11.46  | Put          | Bond Future | 6087      | 6                             | 6087      | 6                               | 0.00          |
| 17/10/2022 | R214 On 02-November-23 | 11.45  | Put          | Bond Future | 6122      | 6                             | 6122      | 6                               | 0.00          |
| 17/10/2022 | R214 On 02-November-23 | 11.47  | Put          | Bond Future | 6053      | 6                             | 6053      | 6                               | 0.00          |
| 17/10/2022 | R248 On 03-November-22 |        |              | Bond Future | 11.81     | 76.8465                       | 11.8112   | 76.8465                         | 86,316.00     |
| 17/10/2022 | R248 On 03-November-22 | 10.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/10/2022 | R248 On 03-November-22 | 11.30  | Call         | Bond Future | 136       | 0                             | 136       | 0                               | 874.00        |
| 17/10/2022 | R248 On 03-November-22 | 11.31  | Call         | Bond Future | 144       | 0                             | 144       | 0                               | 0.00          |
| 17/10/2022 | R248 On 03-November-22 | 11.90  | Call         | Bond Future | 1416      | 1                             | 1416      | 1                               | 0.00          |
| 17/10/2022 | R248 On 03-November-22 | 10.60  | Call         | Bond Future | 1         | 0                             | 1         | 0                               | 874.00        |
| 17/10/2022 | R248 On 03-November-22 | 10.70  | Call         | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 17/10/2022 | R248 On 03-November-22 | 11.32  | Call         | Bond Future | 152       | 0                             | 152       | 0                               | 0.00          |
| 17/10/2022 | R248 On 03-November-22 | 11.20  | Call         | Bond Future | 76        | 0                             | 76        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | R248 On 03-November-22 | 11.20  | Put          | Bond Future | 4087      | 4                             | 4087      | 4                               | 0.00          |
| 17/10/2022 | R248 On 03-November-22 | 11.30  | Put          | Bond Future | 3466      | 4                             | 3466      | 4                               | 0.00          |
| 17/10/2022 | R248 On 03-November-22 | 11.31  | Put          | Bond Future | 3406      | 4                             | 3406      | 4                               | 0.00          |
| 17/10/2022 | R248 On 03-November-22 | 10.70  | Put          | Bond Future | 7581      | 8                             | 7581      | 8                               | 0.00          |
| 17/10/2022 | R248 On 03-November-22 | 10.60  | Put          | Bond Future | 8327      | 9                             | 8327      | 9                               | 0.00          |
| 17/10/2022 | R248 On 03-November-22 | 11.90  | Put          | Bond Future | 863       | 1                             | 863       | 1                               | 0.00          |
| 17/10/2022 | R248 On 03-November-22 | 10.00  | Put          | Bond Future | 13060     | 13                            | 13060     | 13                              | 0.00          |
| 17/10/2022 | R248 On 03-November-22 | 11.32  | Put          | Bond Future | 3346      | 4                             | 3346      | 4                               | 0.00          |
| 17/10/2022 | R248 On 02-February-23 |        |              | Bond Future | 11.94     | 78.3140                       | 11.9379   | 78.3140                         | 238,484.00    |
| 17/10/2022 | R248 On 02-February-23 | 11.10  | Call         | Bond Future | 913       | 1                             | 913       | 1                               | 0.00          |
| 17/10/2022 | R248 On 02-February-23 | 11.06  | Call         | Bond Future | 849       | 1                             | 849       | 1                               | 0.00          |
| 17/10/2022 | R248 On 02-February-23 | 11.07  | Call         | Bond Future | 865       | 1                             | 865       | 1                               | 0.00          |
| 17/10/2022 | R248 On 02-February-23 | 10.40  | Call         | Bond Future | 237       | 0                             | 237       | 0                               | 0.00          |
| 17/10/2022 | R248 On 02-February-23 | 11.08  | Call         | Bond Future | 881       | 1                             | 881       | 1                               | 0.00          |
| 17/10/2022 | R248 On 02-February-23 | 11.70  | Call         | Bond Future | 2247      | 2                             | 2247      | 2                               | 2,542.00      |
| 17/10/2022 | R248 On 02-February-23 | 11.00  | Call         | Bond Future | 760       | 1                             | 760       | 1                               | 2,542.00      |
| 17/10/2022 | R248 On 02-February-23 | 11.00  | Put          | Bond Future | 6947      | 7                             | 6947      | 7                               | 0.00          |
| 17/10/2022 | R248 On 02-February-23 | 11.70  | Put          | Bond Future | 3736      | 4                             | 3736      | 4                               | 0.00          |
| 17/10/2022 | R248 On 02-February-23 | 11.08  | Put          | Bond Future | 6505      | 7                             | 6505      | 7                               | 0.00          |
| 17/10/2022 | R248 On 02-February-23 | 11.10  | Put          | Bond Future | 6398      | 7                             | 6398      | 7                               | 0.00          |
| 17/10/2022 | R248 On 02-February-23 | 10.40  | Put          | Bond Future | 10866     | 11                            | 10866     | 11                              | 0.00          |
| 17/10/2022 | R248 On 02-February-23 | 11.07  | Put          | Bond Future | 6560      | 7                             | 6560      | 7                               | 0.00          |
| 17/10/2022 | R248 On 02-February-23 | 11.06  | Put          | Bond Future | 6614      | 7                             | 6614      | 7                               | 0.00          |
| 17/10/2022 | R248 On 04-May-23      |        |              | Bond Future | 12.05     | 75.4489                       | 12.0498   | 75.4489                         | 10,943.00     |
| 17/10/2022 | R248 On 04-May-23      | 11.33  | Call         | Bond Future | 2095      | 2                             | 2095      | 2                               | 0.00          |
| 17/10/2022 | R248 On 04-May-23      | 11.34  | Call         | Bond Future | 2117      | 2                             | 2117      | 2                               | 0.00          |
| 17/10/2022 | R248 On 04-May-23      | 11.35  | Call         | Bond Future | 2140      | 2                             | 2140      | 2                               | 0.00          |
| 17/10/2022 | R248 On 04-May-23      | 11.35  | Put          | Bond Future | 6597      | 7                             | 6597      | 7                               | 0.00          |
| 17/10/2022 | R248 On 04-May-23      | 11.34  | Put          | Bond Future | 6641      | 7                             | 6641      | 7                               | 0.00          |
| 17/10/2022 | R248 On 04-May-23      | 11.33  | Put          | Bond Future | 6686      | 7                             | 6686      | 7                               | 0.00          |
| 17/10/2022 | R248 On 03-August-23   |        |              | Bond Future | 12.16     | 76.9937                       | 12.1620   | 76.9937                         | 0.00          |
| 17/10/2022 | R248 On 03-August-23   | 12.09  | Call         | Bond Future | 4279      | 4                             | 4279      | 4                               | 0.00          |
| 17/10/2022 | R248 On 03-August-23   | 12.10  | Call         | Bond Future | 4310      | 4                             | 4310      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2022 | R248 On 03-August-23   | 12.11  | Call         | Bond Future | 4341      | 4                             | 4341      | 4                               | 0.00          |
| 17/10/2022 | R248 On 03-August-23   | 12.11  | Put          | Bond Future | 4651      | 5                             | 4651      | 5                               | 0.00          |
| 17/10/2022 | R248 On 03-August-23   | 12.10  | Put          | Bond Future | 4680      | 5                             | 4680      | 5                               | 0.00          |
| 17/10/2022 | R248 On 03-August-23   | 12.09  | Put          | Bond Future | 4709      | 5                             | 4709      | 5                               | 0.00          |
| 17/10/2022 | R248 On 02-November-23 |        |              | Bond Future | 12.27     | 74.1925                       | 12.2705   | 74.1925                         | 0.00          |
| 17/10/2022 | R248 On 02-November-23 | 11.49  | Call         | Bond Future | 2400      | 2                             | 2400      | 2                               | 0.00          |
| 17/10/2022 | R248 On 02-November-23 | 11.47  | Call         | Bond Future | 2357      | 2                             | 2357      | 2                               | 0.00          |
| 17/10/2022 | R248 On 02-November-23 | 11.48  | Call         | Bond Future | 2378      | 2                             | 2378      | 2                               | 0.00          |
| 17/10/2022 | R248 On 02-November-23 | 11.49  | Put          | Bond Future | 7237      | 7                             | 7237      | 7                               | 0.00          |
| 17/10/2022 | R248 On 02-November-23 | 11.47  | Put          | Bond Future | 7325      | 8                             | 7325      | 8                               | 0.00          |
| 17/10/2022 | R248 On 02-November-23 | 11.48  | Put          | Bond Future | 7281      | 8                             | 7281      | 8                               | 0.00          |