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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/11/2022 TO: 16/11/2022

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | 2025 On 02-February-23 |        |              | Bond Future        | 166.26    | 165.9233                      | 166.2571  | 165.9233                        | 6,088.00      |
| 16/11/2022 | 2025 On 04-May-23      |        |              | Bond Future        | 169.52    | 169.1850                      | 169.5223  | 169.1850                        | 0.00          |
| 16/11/2022 | 2025 On 03-August-23   |        |              | Bond Future        | 171.22    | 170.8747                      | 171.2164  | 170.8747                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | 2025 On 02-November-23 |        |              | Bond Future | 174.78    | 174.4301                      | 174.7781  | 174.4301                        | 0.00          |
| 16/11/2022 | 2025 On 01-February-24 |        |              | Bond Future | 176.35    | 175.9967                      | 176.3512  | 175.9967                        | 0.00          |
| 16/11/2022 | 2029 On 02-February-23 |        |              | Bond Future | 119.64    | 122.3370                      | 119.6351  | 122.3370                        | 1,392.00      |
| 16/11/2022 | 2029 On 04-May-23      |        |              | Bond Future | 120.69    | 123.4493                      | 120.6917  | 123.4493                        | 0.00          |
| 16/11/2022 | 2029 On 03-August-23   |        |              | Bond Future | 123.14    | 125.9553                      | 123.1407  | 125.9553                        | 0.00          |
| 16/11/2022 | 2029 On 02-November-23 |        |              | Bond Future | 124.37    | 127.2480                      | 124.3734  | 127.2480                        | 0.00          |
| 16/11/2022 | 2029 On 01-February-24 |        |              | Bond Future | 126.76    | 129.6928                      | 126.7641  | 129.6928                        | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 |        |              | Bond Future | 10.42     | 88.8151                       | 88.3416   | 88.8151                         | 90,949.00     |
| 16/11/2022 | 2030 On 02-February-23 | 8.81   | Call         | Bond Future | 58        | 0                             | 0         | 0                               | 102.00        |
| 16/11/2022 | 2030 On 02-February-23 | 9.08   | Call         | Bond Future | 113       | 0                             | 0         | 0                               | 388.00        |
| 16/11/2022 | 2030 On 02-February-23 | 11.55  | Call         | Bond Future | 5294      | 6                             | 5         | 6                               | 5,000.00      |
| 16/11/2022 | 2030 On 02-February-23 | 11.12  | Call         | Bond Future | 3791      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 11.16  | Call         | Bond Future | 3925      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 10.01  | Call         | Bond Future | 912       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 9.83   | Call         | Bond Future | 648       | 1                             | 1         | 1                               | 388.00        |
| 16/11/2022 | 2030 On 02-February-23 | 9.94   | Call         | Bond Future | 802       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 9.79   | Call         | Bond Future | 598       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 9.04   | Call         | Bond Future | 103       | 0                             | 0         | 0                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 11.35  | Call         | Bond Future | 4580      | 5                             | 5         | 5                               | 5,000.00      |
| 16/11/2022 | 2030 On 02-February-23 | 9.99   | Call         | Bond Future | 880       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 10.00  | Call         | Bond Future | 896       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 9.80   | Call         | Bond Future | 610       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 9.20   | Call         | Bond Future | 150       | 0                             | 0         | 0                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 9.66   | Call         | Bond Future | 455       | 1                             | 0         | 1                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 9.66   | Put          | Bond Future | 3975      | 4                             | 4         | 4                               | 102.00        |
| 16/11/2022 | 2030 On 02-February-23 | 9.20   | Put          | Bond Future | 5878      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 9.94   | Put          | Bond Future | 3010      | 3                             | 3         | 3                               | 102.00        |
| 16/11/2022 | 2030 On 02-February-23 | 10.01  | Put          | Bond Future | 2796      | 2                             | 3         | 2                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 11.35  | Put          | Bond Future | 531       | 0                             | 1         | 0                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 9.04   | Put          | Bond Future | 6614      | 6                             | 7         | 6                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 9.08   | Put          | Bond Future | 6428      | 6                             | 6         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | 2030 On 02-February-23 | 11.16  | Put          | Bond Future | 687       | 1                             | 1         | 1                               | 388.00        |
| 16/11/2022 | 2030 On 02-February-23 | 8.81   | Put          | Bond Future | 7710      | 7                             | 8         | 7                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 9.79   | Put          | Bond Future | 3505      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 9.83   | Put          | Bond Future | 3369      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 9.80   | Put          | Bond Future | 3471      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 9.99   | Put          | Bond Future | 2856      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 10.00  | Put          | Bond Future | 2826      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 11.12  | Put          | Bond Future | 724       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2030 On 02-February-23 | 11.55  | Put          | Bond Future | 402       | 0                             | 0         | 0                               | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      |        |              | Bond Future | 10.55     | 90.5411                       | 90.0566   | 90.5411                         | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      | 12.57  | Call         | Bond Future | 8755      | 9                             | 9         | 9                               | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      | 11.62  | Call         | Bond Future | 5605      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      | 12.04  | Call         | Bond Future | 6970      | 7                             | 7         | 7                               | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      | 12.50  | Call         | Bond Future | 8524      | 9                             | 9         | 9                               | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      | 10.54  | Call         | Bond Future | 2593      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      | 9.58   | Call         | Bond Future | 960       | 1                             | 1         | 1                               | 150.00        |
| 16/11/2022 | 2030 On 04-May-23      | 10.65  | Call         | Bond Future | 2853      | 3                             | 3         | 3                               | 350.00        |
| 16/11/2022 | 2030 On 04-May-23      | 11.34  | Call         | Bond Future | 4741      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      | 10.42  | Call         | Bond Future | 2327      | 3                             | 2         | 3                               | 479.00        |
| 16/11/2022 | 2030 On 04-May-23      | 10.52  | Call         | Bond Future | 2547      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      | 10.53  | Call         | Bond Future | 2570      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      | 9.67   | Call         | Bond Future | 1067      | 1                             | 1         | 1                               | 479.00        |
| 16/11/2022 | 2030 On 04-May-23      | 9.78   | Call         | Bond Future | 1209      | 1                             | 1         | 1                               | 388.00        |
| 16/11/2022 | 2030 On 04-May-23      | 10.00  | Call         | Bond Future | 1530      | 2                             | 2         | 2                               | 1,080.00      |
| 16/11/2022 | 2030 On 04-May-23      | 9.03   | Call         | Bond Future | 519       | 1                             | 1         | 1                               | 388.00        |
| 16/11/2022 | 2030 On 04-May-23      | 9.03   | Put          | Bond Future | 7496      | 7                             | 7         | 7                               | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      | 9.58   | Put          | Bond Future | 5340      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      | 10.00  | Put          | Bond Future | 3987      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      | 9.78   | Put          | Bond Future | 4666      | 4                             | 5         | 4                               | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      | 9.67   | Put          | Bond Future | 5030      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      | 10.53  | Put          | Bond Future | 2671      | 2                             | 3         | 2                               | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      | 10.52  | Put          | Bond Future | 2692      | 2                             | 3         | 2                               | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      | 10.42  | Put          | Bond Future | 2910      | 3                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | 2030 On 04-May-23      | 11.34  | Put          | Bond Future | 1391      | 1                             | 1         | 1                               | 150.00        |
| 16/11/2022 | 2030 On 04-May-23      | 10.65  | Put          | Bond Future | 2432      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      | 10.54  | Put          | Bond Future | 2651      | 2                             | 3         | 2                               | 0.00          |
| 16/11/2022 | 2030 On 04-May-23      | 12.50  | Put          | Bond Future | 523       | 0                             | 1         | 0                               | 479.00        |
| 16/11/2022 | 2030 On 04-May-23      | 12.04  | Put          | Bond Future | 773       | 1                             | 1         | 1                               | 1,080.00      |
| 16/11/2022 | 2030 On 04-May-23      | 11.62  | Put          | Bond Future | 1102      | 1                             | 1         | 1                               | 388.00        |
| 16/11/2022 | 2030 On 04-May-23      | 12.57  | Put          | Bond Future | 484       | 0                             | 0         | 0                               | 350.00        |
| 16/11/2022 | 2030 On 03-August-23   |        |              | Bond Future | 10.68     | 88.3517                       | 87.8567   | 88.3517                         | 0.00          |
| 16/11/2022 | 2030 On 03-August-23   | 12.59  | Call         | Bond Future | 8505      | 9                             | 9         | 9                               | 0.00          |
| 16/11/2022 | 2030 On 03-August-23   | 11.36  | Call         | Bond Future | 4817      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2030 On 03-August-23   | 12.89  | Call         | Bond Future | 9419      | 10                            | 9         | 10                              | 0.00          |
| 16/11/2022 | 2030 On 03-August-23   | 11.34  | Call         | Bond Future | 4762      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2030 On 03-August-23   | 10.40  | Call         | Bond Future | 2488      | 3                             | 2         | 3                               | 1,012.00      |
| 16/11/2022 | 2030 On 03-August-23   | 10.65  | Call         | Bond Future | 3023      | 3                             | 3         | 3                               | 350.00        |
| 16/11/2022 | 2030 On 03-August-23   | 11.35  | Call         | Bond Future | 4789      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2030 On 03-August-23   | 11.36  | Put          | Bond Future | 2010      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | 2030 On 03-August-23   | 10.65  | Put          | Bond Future | 3158      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2030 On 03-August-23   | 11.34  | Put          | Bond Future | 2036      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | 2030 On 03-August-23   | 12.89  | Put          | Bond Future | 683       | 1                             | 1         | 1                               | 350.00        |
| 16/11/2022 | 2030 On 03-August-23   | 10.40  | Put          | Bond Future | 3690      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | 2030 On 03-August-23   | 12.59  | Put          | Bond Future | 889       | 1                             | 1         | 1                               | 1,012.00      |
| 16/11/2022 | 2030 On 03-August-23   | 11.35  | Put          | Bond Future | 2023      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | 2030 On 02-November-23 |        |              | Bond Future | 10.80     | 90.1722                       | 89.6666   | 90.1722                         | 0.00          |
| 16/11/2022 | 2030 On 02-November-23 | 10.82  | Call         | Bond Future | 3010      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2030 On 02-November-23 | 10.81  | Call         | Bond Future | 2988      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2030 On 02-November-23 | 10.80  | Call         | Bond Future | 2965      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2030 On 02-November-23 | 10.80  | Put          | Bond Future | 2960      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2030 On 02-November-23 | 10.81  | Put          | Bond Future | 2942      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2030 On 02-November-23 | 10.82  | Put          | Bond Future | 2923      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2030 On 01-February-24 |        |              | Bond Future | 10.97     | 87.8772                       | 87.3628   | 87.8772                         | 0.00          |
| 16/11/2022 | 2030 On 01-February-24 | 11.36  | Call         | Bond Future | 4257      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2030 On 01-February-24 | 11.35  | Call         | Bond Future | 4233      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2030 On 01-February-24 | 11.37  | Call         | Bond Future | 4282      | 4                             | 4         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | 2030 On 01-February-24 | 11.37  | Put          | Bond Future | 2701      | 2                             | 3         | 2                               | 0.00          |
| 16/11/2022 | 2030 On 01-February-24 | 11.35  | Put          | Bond Future | 2730      | 2                             | 3         | 2                               | 0.00          |
| 16/11/2022 | 2030 On 01-February-24 | 11.36  | Put          | Bond Future | 2715      | 2                             | 3         | 2                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 |        |              | Bond Future | 10.95     | 88.1546                       | 87.5948   | 88.1546                         | 110,730.00    |
| 16/11/2022 | 2032 On 02-February-23 | 9.31   | Call         | Bond Future | 58        | 0                             | 0         | 0                               | 454.00        |
| 16/11/2022 | 2032 On 02-February-23 | 12.75  | Call         | Bond Future | 8778      | 9                             | 9         | 9                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 | 11.84  | Call         | Bond Future | 5104      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 | 10.38  | Call         | Bond Future | 841       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 | 10.39  | Call         | Bond Future | 857       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 | 10.16  | Call         | Bond Future | 535       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 | 10.30  | Call         | Bond Future | 718       | 1                             | 1         | 1                               | 8,000.00      |
| 16/11/2022 | 2032 On 02-February-23 | 9.47   | Call         | Bond Future | 92        | 0                             | 0         | 0                               | 500.00        |
| 16/11/2022 | 2032 On 02-February-23 | 9.92   | Call         | Bond Future | 303       | 0                             | 0         | 0                               | 750.00        |
| 16/11/2022 | 2032 On 02-February-23 | 11.50  | Call         | Bond Future | 3845      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 | 11.69  | Call         | Bond Future | 4537      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 | 10.50  | Call         | Bond Future | 1050      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 | 10.67  | Call         | Bond Future | 1398      | 2                             | 1         | 2                               | 750.00        |
| 16/11/2022 | 2032 On 02-February-23 | 11.45  | Call         | Bond Future | 3669      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 | 10.22  | Call         | Bond Future | 608       | 1                             | 1         | 1                               | 500.00        |
| 16/11/2022 | 2032 On 02-February-23 | 10.40  | Call         | Bond Future | 874       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 | 10.40  | Put          | Bond Future | 3712      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 | 10.22  | Put          | Bond Future | 4411      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 | 11.45  | Put          | Bond Future | 1147      | 1                             | 1         | 1                               | 8,000.00      |
| 16/11/2022 | 2032 On 02-February-23 | 10.67  | Put          | Bond Future | 2815      | 2                             | 3         | 2                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 | 10.50  | Put          | Bond Future | 3358      | 3                             | 3         | 3                               | 454.00        |
| 16/11/2022 | 2032 On 02-February-23 | 11.69  | Put          | Bond Future | 852       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 | 11.50  | Put          | Bond Future | 1079      | 1                             | 1         | 1                               | 8,000.00      |
| 16/11/2022 | 2032 On 02-February-23 | 9.92   | Put          | Bond Future | 5746      | 5                             | 6         | 5                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 | 9.47   | Put          | Bond Future | 8070      | 8                             | 8         | 8                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 | 10.30  | Put          | Bond Future | 4090      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 | 10.16  | Put          | Bond Future | 4663      | 4                             | 5         | 4                               | 454.00        |
| 16/11/2022 | 2032 On 02-February-23 | 10.39  | Put          | Bond Future | 3749      | 3                             | 4         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | 2032 On 02-February-23 | 10.38  | Put          | Bond Future | 3786      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | 2032 On 02-February-23 | 11.84  | Put          | Bond Future | 703       | 1                             | 1         | 1                               | 500.00        |
| 16/11/2022 | 2032 On 02-February-23 | 12.75  | Put          | Bond Future | 210       | 0                             | 0         | 0                               | 750.00        |
| 16/11/2022 | 2032 On 02-February-23 | 9.31   | Put          | Bond Future | 8960      | 8                             | 9         | 8                               | 0.00          |
| 16/11/2022 | 2032 On 04-May-23      |        |              | Bond Future | 11.07     | 85.7066                       | 85.1343   | 85.7066                         | 66,448.00     |
| 16/11/2022 | 2032 On 04-May-23      | 10.88  | Call         | Bond Future | 2702      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2032 On 04-May-23      | 10.87  | Call         | Bond Future | 2678      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2032 On 04-May-23      | 10.62  | Call         | Bond Future | 2113      | 2                             | 2         | 2                               | 400.00        |
| 16/11/2022 | 2032 On 04-May-23      | 13.43  | Call         | Bond Future | 11173     | 12                            | 11        | 12                              | 0.00          |
| 16/11/2022 | 2032 On 04-May-23      | 10.89  | Call         | Bond Future | 2726      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2032 On 04-May-23      | 11.37  | Call         | Bond Future | 4023      | 4                             | 4         | 4                               | 400.00        |
| 16/11/2022 | 2032 On 04-May-23      | 10.89  | Put          | Bond Future | 3651      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | 2032 On 04-May-23      | 13.43  | Put          | Bond Future | 465       | 0                             | 0         | 0                               | 400.00        |
| 16/11/2022 | 2032 On 04-May-23      | 10.62  | Put          | Bond Future | 4415      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2032 On 04-May-23      | 10.87  | Put          | Bond Future | 3704      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | 2032 On 04-May-23      | 10.88  | Put          | Bond Future | 3677      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | 2032 On 04-May-23      | 11.37  | Put          | Bond Future | 2571      | 2                             | 3         | 2                               | 0.00          |
| 16/11/2022 | 2032 On 03-August-23   |        |              | Bond Future | 11.20     | 87.4278                       | 86.8433   | 87.4278                         | 2,600.00      |
| 16/11/2022 | 2032 On 03-August-23   | 11.75  | Call         | Bond Future | 5271      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2032 On 03-August-23   | 11.76  | Call         | Bond Future | 5301      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2032 On 03-August-23   | 11.77  | Call         | Bond Future | 5331      | 6                             | 5         | 6                               | 0.00          |
| 16/11/2022 | 2032 On 03-August-23   | 11.90  | Call         | Bond Future | 5732      | 6                             | 6         | 6                               | 5,000.00      |
| 16/11/2022 | 2032 On 03-August-23   | 11.90  | Put          | Bond Future | 2414      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | 2032 On 03-August-23   | 11.77  | Put          | Bond Future | 2615      | 2                             | 3         | 2                               | 0.00          |
| 16/11/2022 | 2032 On 03-August-23   | 11.76  | Put          | Bond Future | 2631      | 2                             | 3         | 2                               | 0.00          |
| 16/11/2022 | 2032 On 03-August-23   | 11.75  | Put          | Bond Future | 2647      | 2                             | 3         | 2                               | 0.00          |
| 16/11/2022 | 2032 On 02-November-23 |        |              | Bond Future | 11.32     | 85.0684                       | 84.4713   | 85.0684                         | 0.00          |
| 16/11/2022 | 2032 On 02-November-23 | 11.23  | Call         | Bond Future | 3391      | 4                             | 3         | 4                               | 0.00          |
| 16/11/2022 | 2032 On 02-November-23 | 11.22  | Call         | Bond Future | 3367      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2032 On 02-November-23 | 11.24  | Call         | Bond Future | 3416      | 4                             | 3         | 4                               | 0.00          |
| 16/11/2022 | 2032 On 02-November-23 | 11.24  | Put          | Bond Future | 3802      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | 2032 On 02-November-23 | 11.22  | Put          | Bond Future | 3848      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | 2032 On 02-November-23 | 11.23  | Put          | Bond Future | 3825      | 3                             | 4         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | 2032 On 01-February-24 |        |              | Bond Future | 11.48     | 86.6798                       | 86.0722   | 86.6798                         | 0.00          |
| 16/11/2022 | 2032 On 01-February-24 | 11.85  | Call         | Bond Future | 5033      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2032 On 01-February-24 | 11.84  | Call         | Bond Future | 5005      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2032 On 01-February-24 | 11.83  | Call         | Bond Future | 4978      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2032 On 01-February-24 | 11.83  | Put          | Bond Future | 3390      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2032 On 01-February-24 | 11.84  | Put          | Bond Future | 3373      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2032 On 01-February-24 | 11.85  | Put          | Bond Future | 3355      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2033 On 02-February-23 |        |              | Bond Future | 114.50    | 114.8156                      | 114.5038  | 114.8156                        | 7,298.00      |
| 16/11/2022 | 2033 On 04-May-23      |        |              | Bond Future | 115.37    | 115.6900                      | 115.3698  | 115.6900                        | 0.00          |
| 16/11/2022 | 2033 On 03-August-23   |        |              | Bond Future | 117.71    | 118.0384                      | 117.7106  | 118.0384                        | 0.00          |
| 16/11/2022 | 2033 On 02-November-23 |        |              | Bond Future | 118.74    | 119.0753                      | 118.7392  | 119.0753                        | 0.00          |
| 16/11/2022 | 2033 On 01-February-24 |        |              | Bond Future | 121.02    | 121.3632                      | 121.0217  | 121.3632                        | 0.00          |
| 16/11/2022 | 2037 On 02-February-23 |        |              | Bond Future | 11.50     | 80.0069                       | 79.5213   | 80.0069                         | 131,923.00    |
| 16/11/2022 | 2037 On 02-February-23 | 11.05  | Call         | Bond Future | 1278      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2037 On 02-February-23 | 11.10  | Call         | Bond Future | 1386      | 2                             | 1         | 2                               | 636.00        |
| 16/11/2022 | 2037 On 02-February-23 | 11.03  | Call         | Bond Future | 1236      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2037 On 02-February-23 | 11.04  | Call         | Bond Future | 1257      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2037 On 02-February-23 | 11.97  | Call         | Bond Future | 4068      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2037 On 02-February-23 | 11.04  | Put          | Bond Future | 4010      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2037 On 02-February-23 | 11.03  | Put          | Bond Future | 4050      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2037 On 02-February-23 | 11.10  | Put          | Bond Future | 3775      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | 2037 On 02-February-23 | 11.97  | Put          | Bond Future | 1424      | 1                             | 1         | 1                               | 636.00        |
| 16/11/2022 | 2037 On 02-February-23 | 11.05  | Put          | Bond Future | 3970      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2037 On 04-May-23      |        |              | Bond Future | 11.63     | 81.5620                       | 81.0654   | 81.5620                         | 0.00          |
| 16/11/2022 | 2037 On 04-May-23      | 11.78  | Call         | Bond Future | 4226      | 4                             | 4         | 4                               | 400.00        |
| 16/11/2022 | 2037 On 04-May-23      | 13.73  | Call         | Bond Future | 11506     | 12                            | 12        | 12                              | 0.00          |
| 16/11/2022 | 2037 On 04-May-23      | 11.32  | Call         | Bond Future | 2875      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2037 On 04-May-23      | 11.03  | Call         | Bond Future | 2161      | 2                             | 2         | 2                               | 400.00        |
| 16/11/2022 | 2037 On 04-May-23      | 11.31  | Call         | Bond Future | 2849      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2037 On 04-May-23      | 11.30  | Call         | Bond Future | 2823      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2037 On 04-May-23      | 11.30  | Put          | Bond Future | 4729      | 4                             | 5         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | 2037 On 04-May-23      | 13.73  | Put          | Bond Future | 768       | 1                             | 1         | 1                               | 400.00        |
| 16/11/2022 | 2037 On 04-May-23      | 11.31  | Put          | Bond Future | 4696      | 4                             | 5         | 4                               | 0.00          |
| 16/11/2022 | 2037 On 04-May-23      | 11.03  | Put          | Bond Future | 5684      | 5                             | 6         | 5                               | 0.00          |
| 16/11/2022 | 2037 On 04-May-23      | 11.32  | Put          | Bond Future | 4664      | 4                             | 5         | 4                               | 0.00          |
| 16/11/2022 | 2037 On 04-May-23      | 11.78  | Put          | Bond Future | 3372      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2037 On 03-August-23   |        |              | Bond Future | 11.75     | 78.9420                       | 78.4347   | 78.9420                         | 0.00          |
| 16/11/2022 | 2037 On 03-August-23   | 12.14  | Call         | Bond Future | 5583      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2037 On 03-August-23   | 12.13  | Call         | Bond Future | 5550      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2037 On 03-August-23   | 12.12  | Call         | Bond Future | 5518      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2037 On 03-August-23   | 12.12  | Put          | Bond Future | 3510      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | 2037 On 03-August-23   | 12.13  | Put          | Bond Future | 3489      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2037 On 03-August-23   | 12.14  | Put          | Bond Future | 3468      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2037 On 02-November-23 |        |              | Bond Future | 11.87     | 80.5691                       | 80.0509   | 80.5691                         | 0.00          |
| 16/11/2022 | 2037 On 02-November-23 | 11.56  | Call         | Bond Future | 3659      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2037 On 02-November-23 | 11.55  | Call         | Bond Future | 3632      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2037 On 02-November-23 | 11.57  | Call         | Bond Future | 3685      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2037 On 02-November-23 | 11.55  | Put          | Bond Future | 5408      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2037 On 02-November-23 | 11.56  | Put          | Bond Future | 5378      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2037 On 02-November-23 | 11.57  | Put          | Bond Future | 5348      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2037 On 01-February-24 |        |              | Bond Future | 12.01     | 77.8408                       | 77.3135   | 77.8408                         | 0.00          |
| 16/11/2022 | 2037 On 01-February-24 | 12.32  | Call         | Bond Future | 5766      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2037 On 01-February-24 | 12.31  | Call         | Bond Future | 5735      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2037 On 01-February-24 | 12.33  | Call         | Bond Future | 5796      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2037 On 01-February-24 | 12.33  | Put          | Bond Future | 4127      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2037 On 01-February-24 | 12.31  | Put          | Bond Future | 4169      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2037 On 01-February-24 | 12.32  | Put          | Bond Future | 4148      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2038 On 02-February-23 |        |              | Bond Future | 125.51    | 126.9084                      | 125.5108  | 126.9084                        | 4,059.00      |
| 16/11/2022 | 2038 On 04-May-23      |        |              | Bond Future | 127.98    | 129.4035                      | 127.9760  | 129.4035                        | 1,583.00      |
| 16/11/2022 | 2038 On 03-August-23   |        |              | Bond Future | 128.61    | 130.0678                      | 128.6092  | 130.0678                        | 0.00          |
| 16/11/2022 | 2038 On 02-November-23 |        |              | Bond Future | 131.28    | 132.7744                      | 131.2848  | 132.7744                        | 0.00          |
| 16/11/2022 | 2038 On 01-February-24 |        |              | Bond Future | 131.80    | 133.3167                      | 131.7975  | 133.3167                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | 2040 On 02-February-23 |        |              | Bond Future | 11.59     | 81.5841                       | 81.0937   | 81.5841                         | 121,053.00    |
| 16/11/2022 | 2040 On 02-February-23 | 10.18  | Call         | Bond Future | 192       | 0                             | 0         | 0                               | 0.00          |
| 16/11/2022 | 2040 On 02-February-23 | 10.21  | Call         | Bond Future | 206       | 0                             | 0         | 0                               | 388.00        |
| 16/11/2022 | 2040 On 02-February-23 | 12.07  | Call         | Bond Future | 4441      | 5                             | 4         | 5                               | 0.00          |
| 16/11/2022 | 2040 On 02-February-23 | 11.10  | Call         | Bond Future | 1316      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2040 On 02-February-23 | 11.11  | Call         | Bond Future | 1338      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2040 On 02-February-23 | 10.93  | Call         | Bond Future | 977       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2040 On 02-February-23 | 12.24  | Call         | Bond Future | 5146      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2040 On 02-February-23 | 12.27  | Call         | Bond Future | 5274      | 6                             | 5         | 6                               | 0.00          |
| 16/11/2022 | 2040 On 02-February-23 | 11.12  | Call         | Bond Future | 1361      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2040 On 02-February-23 | 11.19  | Call         | Bond Future | 1524      | 2                             | 2         | 2                               | 621.00        |
| 16/11/2022 | 2040 On 02-February-23 | 10.96  | Call         | Bond Future | 1032      | 1                             | 1         | 1                               | 388.00        |
| 16/11/2022 | 2040 On 02-February-23 | 10.96  | Put          | Bond Future | 5145      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2040 On 02-February-23 | 11.19  | Put          | Bond Future | 4109      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2040 On 02-February-23 | 12.07  | Put          | Bond Future | 1558      | 1                             | 2         | 1                               | 621.00        |
| 16/11/2022 | 2040 On 02-February-23 | 11.12  | Put          | Bond Future | 4407      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2040 On 02-February-23 | 12.27  | Put          | Bond Future | 1227      | 1                             | 1         | 1                               | 388.00        |
| 16/11/2022 | 2040 On 02-February-23 | 12.24  | Put          | Bond Future | 1272      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | 2040 On 02-February-23 | 11.11  | Put          | Bond Future | 4451      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2040 On 02-February-23 | 11.10  | Put          | Bond Future | 4495      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2040 On 02-February-23 | 10.21  | Put          | Bond Future | 9616      | 9                             | 10        | 9                               | 0.00          |
| 16/11/2022 | 2040 On 02-February-23 | 10.93  | Put          | Bond Future | 5294      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2040 On 02-February-23 | 10.18  | Put          | Bond Future | 9824      | 9                             | 10        | 9                               | 0.00          |
| 16/11/2022 | 2040 On 04-May-23      |        |              | Bond Future | 11.72     | 83.1699                       | 82.6684   | 83.1699                         | 300.00        |
| 16/11/2022 | 2040 On 04-May-23      | 13.45  | Call         | Bond Future | 10739     | 11                            | 11        | 11                              | 0.00          |
| 16/11/2022 | 2040 On 04-May-23      | 11.42  | Call         | Bond Future | 3106      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2040 On 04-May-23      | 11.48  | Call         | Bond Future | 3279      | 3                             | 3         | 3                               | 486.00        |
| 16/11/2022 | 2040 On 04-May-23      | 10.73  | Call         | Bond Future | 1497      | 2                             | 1         | 2                               | 486.00        |
| 16/11/2022 | 2040 On 04-May-23      | 10.92  | Call         | Bond Future | 1867      | 2                             | 2         | 2                               | 388.00        |
| 16/11/2022 | 2040 On 04-May-23      | 10.17  | Call         | Bond Future | 761       | 1                             | 1         | 1                               | 388.00        |
| 16/11/2022 | 2040 On 04-May-23      | 11.41  | Call         | Bond Future | 3077      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2040 On 04-May-23      | 12.78  | Call         | Bond Future | 7973      | 8                             | 8         | 8                               | 0.00          |
| 16/11/2022 | 2040 On 04-May-23      | 11.43  | Call         | Bond Future | 3134      | 3                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | 2040 On 04-May-23      | 11.43  | Put          | Bond Future | 4923      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2040 On 04-May-23      | 10.73  | Put          | Bond Future | 7918      | 8                             | 8         | 8                               | 0.00          |
| 16/11/2022 | 2040 On 04-May-23      | 12.78  | Put          | Bond Future | 1852      | 2                             | 2         | 2                               | 388.00        |
| 16/11/2022 | 2040 On 04-May-23      | 13.45  | Put          | Bond Future | 1134      | 1                             | 1         | 1                               | 486.00        |
| 16/11/2022 | 2040 On 04-May-23      | 11.41  | Put          | Bond Future | 4993      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2040 On 04-May-23      | 10.17  | Put          | Bond Future | 11186     | 11                            | 11        | 11                              | 0.00          |
| 16/11/2022 | 2040 On 04-May-23      | 10.92  | Put          | Bond Future | 6992      | 7                             | 7         | 7                               | 0.00          |
| 16/11/2022 | 2040 On 04-May-23      | 11.48  | Put          | Bond Future | 4751      | 4                             | 5         | 4                               | 0.00          |
| 16/11/2022 | 2040 On 04-May-23      | 11.42  | Put          | Bond Future | 4958      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2040 On 03-August-23   |        |              | Bond Future | 11.84     | 80.3319                       | 79.8196   | 80.3319                         | 0.00          |
| 16/11/2022 | 2040 On 03-August-23   | 12.22  | Call         | Bond Future | 6055      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2040 On 03-August-23   | 12.21  | Call         | Bond Future | 6020      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2040 On 03-August-23   | 12.23  | Call         | Bond Future | 6089      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2040 On 03-August-23   | 12.23  | Put          | Bond Future | 3784      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | 2040 On 03-August-23   | 12.21  | Put          | Bond Future | 3830      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | 2040 On 03-August-23   | 12.22  | Put          | Bond Future | 3807      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | 2040 On 02-November-23 |        |              | Bond Future | 11.95     | 81.9876                       | 81.4643   | 81.9876                         | 0.00          |
| 16/11/2022 | 2040 On 02-November-23 | 11.60  | Call         | Bond Future | 4059      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2040 On 02-November-23 | 11.59  | Call         | Bond Future | 4030      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2040 On 02-November-23 | 11.58  | Call         | Bond Future | 4002      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2040 On 02-November-23 | 11.58  | Put          | Bond Future | 6232      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2040 On 02-November-23 | 11.60  | Put          | Bond Future | 6165      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2040 On 02-November-23 | 11.59  | Put          | Bond Future | 6198      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2040 On 01-February-24 |        |              | Bond Future | 12.09     | 79.0357                       | 78.5033   | 79.0357                         | 0.00          |
| 16/11/2022 | 2040 On 01-February-24 | 12.35  | Call         | Bond Future | 6262      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2040 On 01-February-24 | 12.34  | Call         | Bond Future | 6230      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2040 On 01-February-24 | 12.33  | Call         | Bond Future | 6197      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2040 On 01-February-24 | 12.33  | Put          | Bond Future | 4820      | 4                             | 5         | 4                               | 0.00          |
| 16/11/2022 | 2040 On 01-February-24 | 12.34  | Put          | Bond Future | 4796      | 4                             | 5         | 4                               | 0.00          |
| 16/11/2022 | 2040 On 01-February-24 | 12.35  | Put          | Bond Future | 4773      | 4                             | 5         | 4                               | 0.00          |
| 16/11/2022 | 2044 On 02-February-23 |        |              | Bond Future | 11.56     | 78.6803                       | 78.1434   | 78.6803                         | 92,154.00     |
| 16/11/2022 | 2044 On 02-February-23 | 11.16  | Call         | Bond Future | 1553      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | 2044 On 02-February-23 | 11.20  | Call         | Bond Future | 1654      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | 2044 On 02-February-23 | 10.30  | Call         | Bond Future | 276       | 0                             | 0         | 0                               | 2,840.00      |
| 16/11/2022 | 2044 On 02-February-23 | 11.00  | Call         | Bond Future | 1187      | 1                             | 1         | 1                               | 2,840.00      |
| 16/11/2022 | 2044 On 02-February-23 | 11.14  | Call         | Bond Future | 1504      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | 2044 On 02-February-23 | 11.90  | Call         | Bond Future | 3968      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2044 On 02-February-23 | 12.00  | Call         | Bond Future | 4368      | 5                             | 4         | 5                               | 0.00          |
| 16/11/2022 | 2044 On 02-February-23 | 11.15  | Call         | Bond Future | 1529      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | 2044 On 02-February-23 | 11.15  | Put          | Bond Future | 4235      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2044 On 02-February-23 | 11.20  | Put          | Bond Future | 4024      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2044 On 02-February-23 | 12.00  | Put          | Bond Future | 1655      | 1                             | 2         | 1                               | 4,000.00      |
| 16/11/2022 | 2044 On 02-February-23 | 11.90  | Put          | Bond Future | 1860      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | 2044 On 02-February-23 | 11.14  | Put          | Bond Future | 4278      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2044 On 02-February-23 | 11.00  | Put          | Bond Future | 4917      | 4                             | 5         | 4                               | 0.00          |
| 16/11/2022 | 2044 On 02-February-23 | 10.30  | Put          | Bond Future | 9078      | 9                             | 9         | 9                               | 0.00          |
| 16/11/2022 | 2044 On 02-February-23 | 11.16  | Put          | Bond Future | 4192      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2044 On 04-May-23      |        |              | Bond Future | 11.68     | 80.2097                       | 79.6608   | 80.2097                         | 0.00          |
| 16/11/2022 | 2044 On 04-May-23      | 12.00  | Call         | Bond Future | 5310      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2044 On 04-May-23      | 11.75  | Call         | Bond Future | 4428      | 5                             | 4         | 5                               | 0.00          |
| 16/11/2022 | 2044 On 04-May-23      | 11.43  | Call         | Bond Future | 3395      | 4                             | 3         | 4                               | 0.00          |
| 16/11/2022 | 2044 On 04-May-23      | 12.25  | Call         | Bond Future | 6245      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2044 On 04-May-23      | 11.42  | Call         | Bond Future | 3365      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2044 On 04-May-23      | 11.41  | Call         | Bond Future | 3334      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | 2044 On 04-May-23      | 11.41  | Put          | Bond Future | 5036      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2044 On 04-May-23      | 11.42  | Put          | Bond Future | 5001      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2044 On 04-May-23      | 11.75  | Put          | Bond Future | 3967      | 4                             | 4         | 4                               | 4,115.00      |
| 16/11/2022 | 2044 On 04-May-23      | 12.25  | Put          | Bond Future | 2779      | 2                             | 3         | 2                               | 1,500.00      |
| 16/11/2022 | 2044 On 04-May-23      | 11.43  | Put          | Bond Future | 4967      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2044 On 04-May-23      | 12.00  | Put          | Bond Future | 3322      | 3                             | 3         | 3                               | 4,115.00      |
| 16/11/2022 | 2044 On 03-August-23   |        |              | Bond Future | 11.79     | 77.4374                       | 76.8769   | 77.4374                         | 0.00          |
| 16/11/2022 | 2044 On 03-August-23   | 12.17  | Call         | Bond Future | 6171      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2044 On 03-August-23   | 12.16  | Call         | Bond Future | 6136      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2044 On 03-August-23   | 12.15  | Call         | Bond Future | 6100      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2044 On 03-August-23   | 12.16  | Put          | Bond Future | 3901      | 4                             | 4         | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | 2044 On 03-August-23   | 12.15  | Put          | Bond Future        | 3925      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2044 On 03-August-23   | 12.17  | Put          | Bond Future        | 3878      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2044 On 02-November-23 |        |              | Bond Future        | 11.89     | 79.0336                       | 78.4610   | 79.0336                         | 0.00          |
| 16/11/2022 | 2044 On 02-November-23 | 11.56  | Call         | Bond Future        | 4354      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2044 On 02-November-23 | 11.55  | Call         | Bond Future        | 4325      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2044 On 02-November-23 | 11.57  | Call         | Bond Future        | 4384      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | 2044 On 02-November-23 | 11.57  | Put          | Bond Future        | 6377      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2044 On 02-November-23 | 11.55  | Put          | Bond Future        | 6445      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2044 On 02-November-23 | 11.56  | Put          | Bond Future        | 6411      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | 2044 On 01-February-24 |        |              | Bond Future        | 12.02     | 76.1508                       | 75.5681   | 76.1508                         | 0.00          |
| 16/11/2022 | 2044 On 01-February-24 | 12.28  | Call         | Bond Future        | 6532      | 7                             | 7         | 7                               | 0.00          |
| 16/11/2022 | 2044 On 01-February-24 | 12.27  | Call         | Bond Future        | 6499      | 7                             | 6         | 7                               | 0.00          |
| 16/11/2022 | 2044 On 01-February-24 | 12.29  | Call         | Bond Future        | 6565      | 7                             | 7         | 7                               | 0.00          |
| 16/11/2022 | 2044 On 01-February-24 | 12.29  | Put          | Bond Future        | 4990      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2044 On 01-February-24 | 12.27  | Put          | Bond Future        | 5039      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2044 On 01-February-24 | 12.28  | Put          | Bond Future        | 5014      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | 2046 On 02-February-23 |        |              | Bond Future        | 114.17    | 114.1705                      | 114.1673  | 114.1705                        | 12,606.00     |
| 16/11/2022 | 2046 On 04-May-23      |        |              | Bond Future        | 114.38    | 114.3840                      | 114.3782  | 114.3840                        | 4,935.00      |
| 16/11/2022 | 2046 On 03-August-23   |        |              | Bond Future        | 116.70    | 116.7062                      | 116.6994  | 116.7062                        | 0.00          |
| 16/11/2022 | 2046 On 02-November-23 |        |              | Bond Future        | 117.04    | 117.0483                      | 117.0393  | 117.0483                        | 0.00          |
| 16/11/2022 | 2046 On 01-February-24 |        |              | Bond Future        | 119.29    | 119.2959                      | 119.2879  | 119.2959                        | 0.00          |
| 16/11/2022 | 2050 On 02-February-23 |        |              | Bond Future        | 112.23    | 113.8484                      | 112.2267  | 113.8484                        | 9,301.00      |
| 16/11/2022 | 2050 On 04-May-23      |        |              | Bond Future        | 114.43    | 116.0864                      | 114.4307  | 116.0864                        | 3,359.00      |
| 16/11/2022 | 2050 On 03-August-23   |        |              | Bond Future        | 114.57    | 116.2593                      | 114.5680  | 116.2593                        | 0.00          |
| 16/11/2022 | 2050 On 02-November-23 |        |              | Bond Future        | 116.95    | 118.6785                      | 116.9517  | 118.6785                        | 0.00          |
| 16/11/2022 | 2050 On 01-February-24 |        |              | Bond Future        | 116.96    | 118.7218                      | 116.9607  | 118.7218                        | 0.00          |
| 16/11/2022 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | AL37 On 02-February-23 |        |              | Index Future       | 855.18    | 857.3230                      | 855.1810  | 857.3230                        | 0.00          |
| 16/11/2022 | AL37 On 04-May-23      |        |              | Index Future       | 871.77    | 873.9550                      | 871.7660  | 873.9550                        | 0.00          |
| 16/11/2022 | AL37 On 03-August-23   |        |              | Index Future       | 889.25    | 891.4840                      | 889.2490  | 891.4840                        | 0.00          |
| 16/11/2022 | AL37 On 02-November-23 |        |              | Index Future       | 907.55    | 909.8280                      | 907.5450  | 909.8280                        | 0.00          |
| 16/11/2022 | AL37 On 01-February-24 |        |              | Index Future       | 924.81    | 927.1340                      | 924.8110  | 927.1340                        | 0.00          |
| 16/11/2022 | AL7T On 02-February-23 |        |              | Index Future       | 981.41    | 987.1650                      | 981.4130  | 987.1650                        | 0.00          |
| 16/11/2022 | AL7T On 04-May-23      |        |              | Index Future       | 1000.45   | 1006.3150                     | 1000.4460 | 1006.3150                       | 0.00          |
| 16/11/2022 | AL7T On 03-August-23   |        |              | Index Future       | 1020.51   | 1026.5000                     | 1020.5100 | 1026.5000                       | 0.00          |
| 16/11/2022 | AL7T On 02-November-23 |        |              | Index Future       | 1041.51   | 1047.6210                     | 1041.5060 | 1047.6210                       | 0.00          |
| 16/11/2022 | AL7T On 01-February-24 |        |              | Index Future       | 1061.32   | 1067.5480                     | 1061.3200 | 1067.5480                       | 0.00          |
| 16/11/2022 | ALBI On 02-February-23 |        |              | Index Future       | 861.12    | 865.8440                      | 861.1170  | 865.8440                        | 109.00        |
| 16/11/2022 | ALBI On 04-May-23      |        |              | Index Future       | 877.82    | 882.6410                      | 877.8170  | 882.6410                        | 0.00          |
| 16/11/2022 | ALBI On 03-August-23   |        |              | Index Future       | 895.42    | 900.3450                      | 895.4220  | 900.3450                        | 0.00          |
| 16/11/2022 | ALBI On 02-November-23 |        |              | Index Future       | 913.85    | 918.8700                      | 913.8450  | 918.8700                        | 0.00          |
| 16/11/2022 | ALBI On 01-February-24 |        |              | Index Future       | 931.23    | 936.3480                      | 931.2300  | 936.3480                        | 0.00          |
| 16/11/2022 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C040 On 31-January-40  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 16/11/2022 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details |                 | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------|-----------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | CS33 On          | 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/11/2022 | ES33 On          | 02-February-23  |        |              | Bond Future        | 12.33     | 75.2414                       | 74.8345   | 75.2414                         | 350.00        |
| 16/11/2022 | ES33 On          | 04-May-23       |        |              | Bond Future        | 12.50     | 72.9267                       | 72.5105   | 72.9267                         | 0.00          |
| 16/11/2022 | ES33 On          | 03-August-23    |        |              | Bond Future        | 12.66     | 74.4081                       | 73.9827   | 74.4081                         | 0.00          |
| 16/11/2022 | ES33 On          | 02-November-23  |        |              | Bond Future        | 12.83     | 72.1621                       | 71.7276   | 72.1621                         | 0.00          |
| 16/11/2022 | ES33 On          | 01-February-24  |        |              | Bond Future        | 13.04     | 73.5443                       | 73.1022   | 73.5443                         | 0.00          |
| 16/11/2022 | ES42 On          | 02-February-23  |        |              | Bond Future        | 12.55     | 73.6685                       | 73.2451   | 73.6685                         | 4,195.00      |
| 16/11/2022 | ES42 On          | 04-May-23       |        |              | Bond Future        | 12.71     | 70.8538                       | 70.4207   | 70.8538                         | 0.00          |
| 16/11/2022 | ES42 On          | 03-August-23    |        |              | Bond Future        | 12.85     | 72.2937                       | 71.8513   | 72.2937                         | 0.00          |
| 16/11/2022 | ES42 On          | 02-November-23  |        |              | Bond Future        | 13.00     | 69.5362                       | 69.0842   | 69.5362                         | 0.00          |
| 16/11/2022 | ES42 On          | 01-February-24  |        |              | Bond Future        | 13.17     | 70.8660                       | 70.4061   | 70.8660                         | 0.00          |
| 16/11/2022 | GOVI On          | 02-February-23  |        |              | GOVI               | 848.93    | 853.6280                      | 848.9320  | 853.6280                        | 835.00        |
| 16/11/2022 | GOVI On          | 02-February-23  | 850.84 | Call         | GOVI               | 0         | 3                             | 0         | 3                               | 0.00          |
| 16/11/2022 | GOVI On          | 02-February-23  | 850.82 | Call         | GOVI               | 0         | 3                             | 0         | 3                               | 0.00          |
| 16/11/2022 | GOVI On          | 02-February-23  | 850.83 | Call         | GOVI               | 0         | 3                             | 0         | 3                               | 0.00          |
| 16/11/2022 | GOVI On          | 02-February-23  | 850.83 | Put          | GOVI               | 18980     | 0                             | 2         | 0                               | 0.00          |
| 16/11/2022 | GOVI On          | 02-February-23  | 850.82 | Put          | GOVI               | 18880     | 0                             | 2         | 0                               | 0.00          |
| 16/11/2022 | GOVI On          | 02-February-23  | 850.84 | Put          | GOVI               | 19080     | 0                             | 2         | 0                               | 0.00          |
| 16/11/2022 | GOVI On          | 04-May-23       |        |              | GOVI               | 865.40    | 870.1880                      | 865.3960  | 870.1880                        | 0.00          |
| 16/11/2022 | GOVI On          | 04-May-23       | 852.88 | Call         | GOVI               | 125160    | 17                            | 13        | 17                              | 0.00          |
| 16/11/2022 | GOVI On          | 04-May-23       | 852.86 | Call         | GOVI               | 125360    | 17                            | 13        | 17                              | 0.00          |
| 16/11/2022 | GOVI On          | 04-May-23       | 852.87 | Call         | GOVI               | 125260    | 17                            | 13        | 17                              | 0.00          |
| 16/11/2022 | GOVI On          | 04-May-23       | 852.87 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/11/2022 | GOVI On          | 04-May-23       | 852.86 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/11/2022 | GOVI On          | 04-May-23       | 852.88 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/11/2022 | GOVI On          | 03-August-23    |        |              | GOVI               | 882.75    | 887.6420                      | 882.7520  | 887.6420                        | 0.00          |
| 16/11/2022 | GOVI On          | 03-August-23    | 837.23 | Call         | GOVI               | 455220    | 50                            | 46        | 50                              | 0.00          |
| 16/11/2022 | GOVI On          | 03-August-23    | 837.21 | Call         | GOVI               | 455420    | 50                            | 46        | 50                              | 0.00          |
| 16/11/2022 | GOVI On          | 03-August-23    | 837.22 | Call         | GOVI               | 455320    | 50                            | 46        | 50                              | 0.00          |
| 16/11/2022 | GOVI On          | 03-August-23    | 837.22 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/11/2022 | GOVI On          | 03-August-23    | 837.21 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | GOVI On 03-August-23    | 837.23 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/11/2022 | GOVI On 02-November-23  |        |              | GOVI               | 900.91    | 905.9070                      | 900.9140  | 905.9070                        | 0.00          |
| 16/11/2022 | GOVI On 02-November-23  | 885.80 | Call         | GOVI               | 151140    | 20                            | 15        | 20                              | 0.00          |
| 16/11/2022 | GOVI On 02-November-23  | 885.81 | Call         | GOVI               | 151040    | 20                            | 15        | 20                              | 0.00          |
| 16/11/2022 | GOVI On 02-November-23  | 885.82 | Call         | GOVI               | 150940    | 20                            | 15        | 20                              | 0.00          |
| 16/11/2022 | GOVI On 02-November-23  | 885.81 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/11/2022 | GOVI On 02-November-23  | 885.82 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/11/2022 | GOVI On 02-November-23  | 885.80 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/11/2022 | GOVI On 01-February-24  |        |              | GOVI               | 918.05    | 923.1380                      | 918.0530  | 923.1380                        | 0.00          |
| 16/11/2022 | GOVI On 01-February-24  | 879.98 | Call         | GOVI               | 380730    | 43                            | 38        | 43                              | 0.00          |
| 16/11/2022 | GOVI On 01-February-24  | 879.99 | Call         | GOVI               | 380630    | 43                            | 38        | 43                              | 0.00          |
| 16/11/2022 | GOVI On 01-February-24  | 880.00 | Call         | GOVI               | 380530    | 43                            | 38        | 43                              | 0.00          |
| 16/11/2022 | GOVI On 01-February-24  | 880.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/11/2022 | GOVI On 01-February-24  | 879.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/11/2022 | GOVI On 01-February-24  | 879.98 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/11/2022 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 16/11/2022 | IGOV On 02-February-23  |        |              | Index Future       | 321.19    | 322.1540                      | 321.1890  | 322.1540                        | 662.00        |
| 16/11/2022 | IGOV On 04-May-23       |        |              | Index Future       | 327.50    | 328.4820                      | 327.4950  | 328.4820                        | 16.00         |
| 16/11/2022 | IGOV On 03-August-23    |        |              | Index Future       | 334.14    | 335.1460                      | 334.1390  | 335.1460                        | 0.00          |
| 16/11/2022 | IGOV On 02-November-23  |        |              | Index Future       | 341.09    | 342.1170                      | 341.0880  | 342.1170                        | 0.00          |
| 16/11/2022 | IGOV On 01-February-24  |        |              | Index Future       | 347.65    | 348.6980                      | 347.6500  | 348.6980                        | 0.00          |
| 16/11/2022 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 94.06     | 94.0600                       | 94.0600   | 94.0600                         | 0.00          |
| 16/11/2022 | IS05 On 22-March-23     |        |              | Interest Rate Swap | 86.54     | 86.5400                       | 86.5400   | 86.5400                         | 0.00          |
| 16/11/2022 | IS05 On 20-June-23      |        |              | Interest Rate Swap | 92.17     | 92.1700                       | 92.1700   | 92.1700                         | 0.00          |
| 16/11/2022 | IS05 On 19-September-23 |        |              | Interest Rate Swap | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 16/11/2022 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 16/11/2022 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 16/11/2022 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 16/11/2022 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 16/11/2022 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 16/11/2022 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 16/11/2022 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 16/11/2022 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 16/11/2022 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 16/11/2022 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 16/11/2022 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 16/11/2022 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 16/11/2022 | JBAF On 16-November-22  |        |              | Jibar Tradeable Future | 6.63      | 93.3800                       | 93.3750   | 93.3800                         | 0.00          |
| 16/11/2022 | JBAF On 21-December-22  |        |              | Jibar Tradeable Future | 7.14      | 92.8850                       | 92.8650   | 92.8850                         | 68.00         |
| 16/11/2022 | JBAF On 18-January-23   |        |              | Jibar Tradeable Future | 7.19      | 92.8550                       | 92.8100   | 92.8550                         | 0.00          |
| 16/11/2022 | JBAF On 15-February-23  |        |              | Jibar Tradeable Future | 7.52      | 92.5700                       | 92.4800   | 92.5700                         | 0.00          |
| 16/11/2022 | JBAF On 15-March-23     |        |              | Jibar Tradeable Future | 7.57      | 92.5400                       | 92.4350   | 92.5400                         | 0.00          |
| 16/11/2022 | JBAF On 19-April-23     |        |              | Jibar Tradeable Future | 7.67      | 92.4300                       | 92.3300   | 92.4300                         | 0.00          |
| 16/11/2022 | JBAF On 21-June-23      |        |              | Jibar Tradeable Future | 7.75      | 92.3550                       | 92.2500   | 92.3550                         | 0.00          |
| 16/11/2022 | JBAF On 20-September-23 |        |              | Jibar Tradeable Future | 7.83      | 92.2900                       | 92.1750   | 92.2900                         | 75.00         |
| 16/11/2022 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 7.91      | 92.2400                       | 92.0950   | 92.2400                         | 272.00        |
| 16/11/2022 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 7.95      | 92.1800                       | 92.0500   | 92.1800                         | 0.00          |
| 16/11/2022 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 7.90      | 92.2450                       | 92.1000   | 92.2450                         | 0.00          |
| 16/11/2022 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 7.94      | 92.2000                       | 92.0650   | 92.2000                         | 0.00          |
| 16/11/2022 | R035 On 02-February-23  |        |              | Bond Future            | 11.35     | 88.4561                       | 87.8876   | 88.4561                         | 165,775.00    |
| 16/11/2022 | R035 On 02-February-23  | 11.98  | Call         | Bond Future            | 4670      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R035 On 02-February-23  | 13.22  | Call         | Bond Future            | 10052     | 11                            | 10        | 11                              | 0.00          |
| 16/11/2022 | R035 On 02-February-23  | 11.05  | Call         | Bond Future            | 1610      | 2                             | 2         | 2                               | 976.00        |
| 16/11/2022 | R035 On 02-February-23  | 11.06  | Call         | Bond Future            | 1635      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R035 On 02-February-23  | 10.86  | Call         | Bond Future            | 1188      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R035 On 02-February-23  | 10.30  | Call         | Bond Future            | 390       | 0                             | 0         | 0                               | 976.00        |
| 16/11/2022 | R035 On 02-February-23  | 10.64  | Call         | Bond Future            | 800       | 1                             | 1         | 1                               | 388.00        |
| 16/11/2022 | R035 On 02-February-23  | 10.87  | Call         | Bond Future            | 1209      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R035 On 02-February-23  | 9.81   | Call         | Bond Future            | 123       | 0                             | 0         | 0                               | 582.00        |
| 16/11/2022 | R035 On 02-February-23  | 9.85   | Call         | Bond Future            | 136       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | R035 On 02-February-23 | 9.89   | Call         | Bond Future | 150       | 0                             | 0         | 0                               | 388.00        |
| 16/11/2022 | R035 On 02-February-23 | 11.94  | Call         | Bond Future | 4512      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R035 On 02-February-23 | 10.88  | Call         | Bond Future | 1229      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R035 On 02-February-23 | 10.66  | Call         | Bond Future | 831       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R035 On 02-February-23 | 10.60  | Call         | Bond Future | 741       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R035 On 02-February-23 | 10.60  | Put          | Bond Future | 5174      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R035 On 02-February-23 | 10.64  | Put          | Bond Future | 4988      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R035 On 02-February-23 | 10.66  | Put          | Bond Future | 4896      | 4                             | 5         | 4                               | 582.00        |
| 16/11/2022 | R035 On 02-February-23 | 10.30  | Put          | Bond Future | 6700      | 6                             | 7         | 6                               | 0.00          |
| 16/11/2022 | R035 On 02-February-23 | 10.88  | Put          | Bond Future | 3960      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R035 On 02-February-23 | 13.22  | Put          | Bond Future | 226       | 0                             | 0         | 0                               | 976.00        |
| 16/11/2022 | R035 On 02-February-23 | 9.89   | Put          | Bond Future | 9116      | 9                             | 9         | 9                               | 0.00          |
| 16/11/2022 | R035 On 02-February-23 | 9.81   | Put          | Bond Future | 9619      | 9                             | 10        | 9                               | 0.00          |
| 16/11/2022 | R035 On 02-February-23 | 10.87  | Put          | Bond Future | 4000      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R035 On 02-February-23 | 10.86  | Put          | Bond Future | 4040      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R035 On 02-February-23 | 11.06  | Put          | Bond Future | 3296      | 3                             | 3         | 3                               | 582.00        |
| 16/11/2022 | R035 On 02-February-23 | 11.05  | Put          | Bond Future | 3331      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R035 On 02-February-23 | 11.98  | Put          | Bond Future | 1146      | 1                             | 1         | 1                               | 388.00        |
| 16/11/2022 | R035 On 02-February-23 | 9.85   | Put          | Bond Future | 9367      | 9                             | 9         | 9                               | 0.00          |
| 16/11/2022 | R035 On 02-February-23 | 11.94  | Put          | Bond Future | 1204      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R035 On 04-May-23      |        |              | Bond Future | 11.47     | 85.6712                       | 85.0901   | 85.6712                         | 0.00          |
| 16/11/2022 | R035 On 04-May-23      | 11.22  | Call         | Bond Future | 2975      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R035 On 04-May-23      | 9.85   | Call         | Bond Future | 611       | 1                             | 1         | 1                               | 388.00        |
| 16/11/2022 | R035 On 04-May-23      | 10.42  | Call         | Bond Future | 1265      | 1                             | 1         | 1                               | 491.00        |
| 16/11/2022 | R035 On 04-May-23      | 12.46  | Call         | Bond Future | 7096      | 7                             | 7         | 7                               | 0.00          |
| 16/11/2022 | R035 On 04-May-23      | 11.17  | Call         | Bond Future | 2841      | 3                             | 3         | 3                               | 491.00        |
| 16/11/2022 | R035 On 04-May-23      | 11.20  | Call         | Bond Future | 2921      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R035 On 04-May-23      | 11.21  | Call         | Bond Future | 2948      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R035 On 04-May-23      | 10.60  | Call         | Bond Future | 1569      | 2                             | 2         | 2                               | 388.00        |
| 16/11/2022 | R035 On 04-May-23      | 13.18  | Call         | Bond Future | 9906      | 10                            | 10        | 10                              | 0.00          |
| 16/11/2022 | R035 On 04-May-23      | 13.18  | Put          | Bond Future | 1042      | 1                             | 1         | 1                               | 491.00        |
| 16/11/2022 | R035 On 04-May-23      | 10.60  | Put          | Bond Future | 6672      | 6                             | 7         | 6                               | 0.00          |
| 16/11/2022 | R035 On 04-May-23      | 12.46  | Put          | Bond Future | 1793      | 2                             | 2         | 2                               | 388.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | R035 On 04-May-23      | 11.22  | Put          | Bond Future | 4402      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R035 On 04-May-23      | 10.42  | Put          | Bond Future | 7477      | 7                             | 7         | 7                               | 0.00          |
| 16/11/2022 | R035 On 04-May-23      | 9.85   | Put          | Bond Future | 10465     | 10                            | 10        | 10                              | 0.00          |
| 16/11/2022 | R035 On 04-May-23      | 11.17  | Put          | Bond Future | 4557      | 4                             | 5         | 4                               | 0.00          |
| 16/11/2022 | R035 On 04-May-23      | 11.20  | Put          | Bond Future | 4463      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R035 On 04-May-23      | 11.21  | Put          | Bond Future | 4432      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R035 On 03-August-23   |        |              | Bond Future | 11.59     | 87.3915                       | 86.7979   | 87.3915                         | 0.00          |
| 16/11/2022 | R035 On 03-August-23   | 11.98  | Call         | Bond Future | 5498      | 6                             | 5         | 6                               | 0.00          |
| 16/11/2022 | R035 On 03-August-23   | 11.99  | Call         | Bond Future | 5531      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | R035 On 03-August-23   | 12.00  | Call         | Bond Future | 5563      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | R035 On 03-August-23   | 12.00  | Put          | Bond Future | 3361      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R035 On 03-August-23   | 11.99  | Put          | Bond Future | 3381      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R035 On 03-August-23   | 11.98  | Put          | Bond Future | 3402      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R035 On 02-November-23 |        |              | Bond Future | 11.72     | 84.6865                       | 84.0802   | 84.6865                         | 0.00          |
| 16/11/2022 | R035 On 02-November-23 | 11.43  | Call         | Bond Future | 3572      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R035 On 02-November-23 | 11.41  | Call         | Bond Future | 3520      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R035 On 02-November-23 | 11.42  | Call         | Bond Future | 3546      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R035 On 02-November-23 | 11.42  | Put          | Bond Future | 5163      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R035 On 02-November-23 | 11.41  | Put          | Bond Future | 5193      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R035 On 02-November-23 | 11.43  | Put          | Bond Future | 5134      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R035 On 01-February-24 |        |              | Bond Future | 11.87     | 86.2911                       | 85.6742   | 86.2911                         | 0.00          |
| 16/11/2022 | R035 On 01-February-24 | 12.18  | Call         | Bond Future | 5616      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | R035 On 01-February-24 | 12.20  | Call         | Bond Future | 5677      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | R035 On 01-February-24 | 12.19  | Call         | Bond Future | 5647      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | R035 On 01-February-24 | 12.19  | Put          | Bond Future | 4008      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R035 On 01-February-24 | 12.18  | Put          | Bond Future | 4029      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R035 On 01-February-24 | 12.20  | Put          | Bond Future | 3988      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R186 On 02-February-23 |        |              | Bond Future | 8.80      | 107.1245                      | 106.8516  | 107.1245                        | 78,056.00     |
| 16/11/2022 | R186 On 02-February-23 | 8.34   | Call         | Bond Future | 555       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R186 On 02-February-23 | 8.32   | Call         | Bond Future | 534       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R186 On 02-February-23 | 8.33   | Call         | Bond Future | 545       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R186 On 02-February-23 | 8.33   | Put          | Bond Future | 2109      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | R186 On 02-February-23 | 8.32   | Put          | Bond Future | 2133      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R186 On 02-February-23 | 8.34   | Put          | Bond Future | 2086      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R186 On 04-May-23      |        |              | Bond Future | 8.88      | 109.2051                      | 108.9248  | 109.2051                        | 12,188.00     |
| 16/11/2022 | R186 On 04-May-23      | 8.82   | Call         | Bond Future | 1535      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R186 On 04-May-23      | 8.83   | Call         | Bond Future | 1551      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R186 On 04-May-23      | 8.84   | Call         | Bond Future | 1567      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R186 On 04-May-23      | 8.83   | Put          | Bond Future | 1693      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R186 On 04-May-23      | 8.84   | Put          | Bond Future | 1678      | 1                             | 2         | 1                               | 0.00          |
| 16/11/2022 | R186 On 04-May-23      | 8.82   | Put          | Bond Future | 1708      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R186 On 03-August-23   |        |              | Bond Future | 8.94      | 106.0926                      | 105.8057  | 106.0926                        | 0.00          |
| 16/11/2022 | R186 On 03-August-23   | 9.73   | Call         | Bond Future | 3430      | 4                             | 3         | 4                               | 0.00          |
| 16/11/2022 | R186 On 03-August-23   | 9.75   | Call         | Bond Future | 3472      | 4                             | 3         | 4                               | 0.00          |
| 16/11/2022 | R186 On 03-August-23   | 9.74   | Call         | Bond Future | 3451      | 4                             | 3         | 4                               | 0.00          |
| 16/11/2022 | R186 On 03-August-23   | 9.74   | Put          | Bond Future | 1137      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R186 On 03-August-23   | 9.73   | Put          | Bond Future | 1145      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R186 On 03-August-23   | 9.75   | Put          | Bond Future | 1130      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R186 On 02-November-23 |        |              | Bond Future | 8.99      | 108.2782                      | 107.9848  | 108.2782                        | 0.00          |
| 16/11/2022 | R186 On 02-November-23 | 10.42  | Call         | Bond Future | 4636      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R186 On 02-November-23 | 9.38   | Call         | Bond Future | 2599      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R186 On 02-November-23 | 9.39   | Call         | Bond Future | 2617      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R186 On 02-November-23 | 9.15   | Call         | Bond Future | 2204      | 2                             | 2         | 2                               | 1,715.00      |
| 16/11/2022 | R186 On 02-November-23 | 9.40   | Call         | Bond Future | 2635      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R186 On 02-November-23 | 9.40   | Put          | Bond Future | 1532      | 1                             | 2         | 1                               | 0.00          |
| 16/11/2022 | R186 On 02-November-23 | 9.39   | Put          | Bond Future | 1541      | 1                             | 2         | 1                               | 0.00          |
| 16/11/2022 | R186 On 02-November-23 | 9.38   | Put          | Bond Future | 1550      | 1                             | 2         | 1                               | 0.00          |
| 16/11/2022 | R186 On 02-November-23 | 10.42  | Put          | Bond Future | 823       | 1                             | 1         | 1                               | 1,715.00      |
| 16/11/2022 | R186 On 02-November-23 | 9.15   | Put          | Bond Future | 1780      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R186 On 01-February-24 |        |              | Bond Future | 9.13      | 105.0280                      | 104.7301  | 105.0280                        | 0.00          |
| 16/11/2022 | R186 On 01-February-24 | 9.52   | Call         | Bond Future | 2696      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R186 On 01-February-24 | 9.50   | Call         | Bond Future | 2664      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R186 On 01-February-24 | 9.51   | Call         | Bond Future | 2680      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R186 On 01-February-24 | 9.52   | Put          | Bond Future | 1704      | 1                             | 2         | 1                               | 0.00          |
| 16/11/2022 | R186 On 01-February-24 | 9.50   | Put          | Bond Future | 1722      | 1                             | 2         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | R186 On 01-February-24 | 9.51   | Put          | Bond Future | 1713      | 1                             | 2         | 1                               | 0.00          |
| 16/11/2022 | R197 On 02-February-23 |        |              | Bond Future | 329.54    | 329.5774                      | 329.5442  | 329.5774                        | 977.00        |
| 16/11/2022 | R197 On 04-May-23      |        |              | Bond Future | 336.02    | 336.0556                      | 336.0156  | 336.0556                        | 0.00          |
| 16/11/2022 | R197 On 03-August-23   |        |              | Bond Future | 333.75    | 333.8012                      | 333.7536  | 333.8012                        | 0.00          |
| 16/11/2022 | R197 On 02-November-23 |        |              | Bond Future | 340.70    | 340.7479                      | 340.6977  | 340.7479                        | 0.00          |
| 16/11/2022 | R202 On 02-February-23 |        |              | Bond Future | 251.09    | 246.4030                      | 251.0865  | 246.4030                        | 5,970.00      |
| 16/11/2022 | R202 On 04-May-23      |        |              | Bond Future | 256.02    | 251.2461                      | 256.0169  | 251.2461                        | 0.00          |
| 16/11/2022 | R202 On 03-August-23   |        |              | Bond Future | 256.39    | 251.5250                      | 256.3885  | 251.5250                        | 0.00          |
| 16/11/2022 | R202 On 02-November-23 |        |              | Bond Future | 261.72    | 256.7588                      | 261.7222  | 256.7588                        | 0.00          |
| 16/11/2022 | R202 On 01-February-24 |        |              | Bond Future | 261.81    | 256.7485                      | 261.8055  | 256.7485                        | 0.00          |
| 16/11/2022 | R209 On 02-February-23 |        |              | Bond Future | 11.34     | 68.3128                       | 67.8648   | 68.3128                         | 24,588.00     |
| 16/11/2022 | R209 On 02-February-23 | 10.80  | Call         | Bond Future | 949       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R209 On 02-February-23 | 10.78  | Call         | Bond Future | 916       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R209 On 02-February-23 | 10.79  | Call         | Bond Future | 932       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R209 On 02-February-23 | 10.80  | Put          | Bond Future | 3743      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | R209 On 02-February-23 | 10.78  | Put          | Bond Future | 3817      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | R209 On 02-February-23 | 10.79  | Put          | Bond Future | 3780      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | R209 On 04-May-23      |        |              | Bond Future | 11.45     | 66.4880                       | 66.0299   | 66.4880                         | 2,510.00      |
| 16/11/2022 | R209 On 04-May-23      | 11.11  | Call         | Bond Future | 2396      | 3                             | 2         | 3                               | 0.00          |
| 16/11/2022 | R209 On 04-May-23      | 11.00  | Call         | Bond Future | 2154      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R209 On 04-May-23      | 12.50  | Call         | Bond Future | 6401      | 7                             | 6         | 7                               | 0.00          |
| 16/11/2022 | R209 On 04-May-23      | 11.10  | Call         | Bond Future | 2374      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R209 On 04-May-23      | 10.00  | Call         | Bond Future | 667       | 1                             | 1         | 1                               | 1,000.00      |
| 16/11/2022 | R209 On 04-May-23      | 11.09  | Call         | Bond Future | 2351      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R209 On 04-May-23      | 11.09  | Put          | Bond Future | 4183      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R209 On 04-May-23      | 10.00  | Put          | Bond Future | 8447      | 8                             | 8         | 8                               | 0.00          |
| 16/11/2022 | R209 On 04-May-23      | 11.10  | Put          | Bond Future | 4154      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R209 On 04-May-23      | 12.50  | Put          | Bond Future | 1493      | 1                             | 1         | 1                               | 8,500.00      |
| 16/11/2022 | R209 On 04-May-23      | 11.00  | Put          | Bond Future | 4451      | 4                             | 4         | 4                               | 6,250.00      |
| 16/11/2022 | R209 On 04-May-23      | 11.11  | Put          | Bond Future | 4125      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R209 On 03-August-23   |        |              | Bond Future | 11.56     | 67.8232                       | 67.3554   | 67.8232                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | R209 On 03-August-23   | 11.95  | Call         | Bond Future | 4834      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R209 On 03-August-23   | 11.93  | Call         | Bond Future | 4777      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R209 On 03-August-23   | 11.94  | Call         | Bond Future | 4805      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R209 On 03-August-23   | 11.95  | Put          | Bond Future | 2974      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R209 On 03-August-23   | 11.93  | Put          | Bond Future | 3011      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R209 On 03-August-23   | 11.94  | Put          | Bond Future | 2992      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R209 On 02-November-23 |        |              | Bond Future | 11.67     | 66.0684                       | 65.5907   | 66.0684                         | 0.00          |
| 16/11/2022 | R209 On 02-November-23 | 11.35  | Call         | Bond Future | 3086      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R209 On 02-November-23 | 11.33  | Call         | Bond Future | 3040      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R209 On 02-November-23 | 11.34  | Call         | Bond Future | 3063      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R209 On 02-November-23 | 11.34  | Put          | Bond Future | 4658      | 4                             | 5         | 4                               | 0.00          |
| 16/11/2022 | R209 On 02-November-23 | 11.33  | Put          | Bond Future | 4685      | 4                             | 5         | 4                               | 0.00          |
| 16/11/2022 | R209 On 02-November-23 | 11.35  | Put          | Bond Future | 4631      | 4                             | 5         | 4                               | 0.00          |
| 16/11/2022 | R209 On 01-February-24 |        |              | Bond Future | 11.80     | 67.3201                       | 66.8339   | 67.3201                         | 0.00          |
| 16/11/2022 | R209 On 01-February-24 | 12.12  | Call         | Bond Future | 4997      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R209 On 01-February-24 | 12.13  | Call         | Bond Future | 5024      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R209 On 01-February-24 | 12.14  | Call         | Bond Future | 5051      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R209 On 01-February-24 | 12.14  | Put          | Bond Future | 3474      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R209 On 01-February-24 | 12.13  | Put          | Bond Future | 3493      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R209 On 01-February-24 | 12.12  | Put          | Bond Future | 3511      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | R210 On 02-February-23 |        |              | Bond Future | 227.71    | 228.5287                      | 227.7133  | 228.5287                        | 372.00        |
| 16/11/2022 | R210 On 04-May-23      |        |              | Bond Future | 229.11    | 229.9423                      | 229.1059  | 229.9423                        | 0.00          |
| 16/11/2022 | R210 On 03-August-23   |        |              | Bond Future | 233.75    | 234.6103                      | 233.7550  | 234.6103                        | 0.00          |
| 16/11/2022 | R210 On 02-November-23 |        |              | Bond Future | 235.45    | 236.3289                      | 235.4525  | 236.3289                        | 0.00          |
| 16/11/2022 | R210 On 01-February-24 |        |              | Bond Future | 239.98    | 240.8685                      | 239.9774  | 240.8685                        | 0.00          |
| 16/11/2022 | R213 On 02-February-23 |        |              | Bond Future | 10.80     | 83.4371                       | 82.9576   | 83.4371                         | 37,918.00     |
| 16/11/2022 | R213 On 02-February-23 | 9.16   | Call         | Bond Future | 54        | 0                             | 0         | 0                               | 476.00        |
| 16/11/2022 | R213 On 02-February-23 | 10.21  | Call         | Bond Future | 675       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R213 On 02-February-23 | 10.43  | Call         | Bond Future | 1017      | 1                             | 1         | 1                               | 912.00        |
| 16/11/2022 | R213 On 02-February-23 | 10.22  | Call         | Bond Future | 688       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R213 On 02-February-23 | 10.01  | Call         | Bond Future | 444       | 1                             | 0         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | R213 On 02-February-23 | 10.23  | Call         | Bond Future | 701       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R213 On 02-February-23 | 10.35  | Call         | Bond Future | 882       | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R213 On 02-February-23 | 12.20  | Call         | Bond Future | 6383      | 7                             | 6         | 7                               | 0.00          |
| 16/11/2022 | R213 On 02-February-23 | 12.20  | Put          | Bond Future | 300       | 0                             | 0         | 0                               | 912.00        |
| 16/11/2022 | R213 On 02-February-23 | 10.22  | Put          | Bond Future | 3420      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R213 On 02-February-23 | 10.35  | Put          | Bond Future | 2995      | 3                             | 3         | 3                               | 476.00        |
| 16/11/2022 | R213 On 02-February-23 | 10.43  | Put          | Bond Future | 2753      | 2                             | 3         | 2                               | 0.00          |
| 16/11/2022 | R213 On 02-February-23 | 10.23  | Put          | Bond Future | 3386      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R213 On 02-February-23 | 10.21  | Put          | Bond Future | 3455      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R213 On 02-February-23 | 9.16   | Put          | Bond Future | 8060      | 8                             | 8         | 8                               | 0.00          |
| 16/11/2022 | R213 On 02-February-23 | 10.01  | Put          | Bond Future | 4189      | 4                             | 4         | 4                               | 476.00        |
| 16/11/2022 | R213 On 04-May-23      |        |              | Bond Future | 10.93     | 81.5059                       | 81.0155   | 81.5059                         | 0.00          |
| 16/11/2022 | R213 On 04-May-23      | 10.74  | Call         | Bond Future | 2398      | 3                             | 2         | 3                               | 0.00          |
| 16/11/2022 | R213 On 04-May-23      | 10.73  | Call         | Bond Future | 2377      | 3                             | 2         | 3                               | 0.00          |
| 16/11/2022 | R213 On 04-May-23      | 10.75  | Call         | Bond Future | 2420      | 3                             | 2         | 3                               | 0.00          |
| 16/11/2022 | R213 On 04-May-23      | 10.75  | Put          | Bond Future | 3229      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R213 On 04-May-23      | 10.73  | Put          | Bond Future | 3276      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R213 On 04-May-23      | 10.74  | Put          | Bond Future | 3253      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R213 On 03-August-23   |        |              | Bond Future | 11.05     | 83.1423                       | 82.6414   | 83.1423                         | 0.00          |
| 16/11/2022 | R213 On 03-August-23   | 11.62  | Call         | Bond Future | 4702      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R213 On 03-August-23   | 11.61  | Call         | Bond Future | 4674      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R213 On 03-August-23   | 11.63  | Call         | Bond Future | 4729      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R213 On 03-August-23   | 11.62  | Put          | Bond Future | 2276      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R213 On 03-August-23   | 11.61  | Put          | Bond Future | 2290      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R213 On 03-August-23   | 11.63  | Put          | Bond Future | 2262      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R213 On 02-November-23 |        |              | Bond Future | 11.18     | 81.3014                       | 80.7897   | 81.3014                         | 0.00          |
| 16/11/2022 | R213 On 02-November-23 | 11.12  | Call         | Bond Future | 3072      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R213 On 02-November-23 | 11.11  | Call         | Bond Future | 3049      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R213 On 02-November-23 | 11.13  | Call         | Bond Future | 3094      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R213 On 02-November-23 | 11.13  | Put          | Bond Future | 3297      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R213 On 02-November-23 | 11.11  | Put          | Bond Future | 3338      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R213 On 02-November-23 | 11.12  | Put          | Bond Future | 3317      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R213 On 01-February-24 |        |              | Bond Future | 11.35     | 82.8428                       | 82.3222   | 82.8428                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | R213 On 01-February-24 | 11.72  | Call         | Bond Future | 4425      | 5                             | 4         | 5                               | 0.00          |
| 16/11/2022 | R213 On 01-February-24 | 11.71  | Call         | Bond Future | 4400      | 5                             | 4         | 5                               | 0.00          |
| 16/11/2022 | R213 On 01-February-24 | 11.70  | Call         | Bond Future | 4375      | 5                             | 4         | 5                               | 0.00          |
| 16/11/2022 | R213 On 01-February-24 | 11.70  | Put          | Bond Future | 2945      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R213 On 01-February-24 | 11.71  | Put          | Bond Future | 2929      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R213 On 01-February-24 | 11.72  | Put          | Bond Future | 2914      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R214 On 02-February-23 |        |              | Bond Future | 11.46     | 65.7840                       | 65.3680   | 65.7840                         | 71,030.00     |
| 16/11/2022 | R214 On 02-February-23 | 10.30  | Call         | Bond Future | 279       | 0                             | 0         | 0                               | 3,550.00      |
| 16/11/2022 | R214 On 02-February-23 | 11.09  | Call         | Bond Future | 1311      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R214 On 02-February-23 | 11.00  | Call         | Bond Future | 1131      | 1                             | 1         | 1                               | 3,550.00      |
| 16/11/2022 | R214 On 02-February-23 | 11.80  | Call         | Bond Future | 3245      | 4                             | 3         | 4                               | 0.00          |
| 16/11/2022 | R214 On 02-February-23 | 11.07  | Call         | Bond Future | 1270      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R214 On 02-February-23 | 11.08  | Call         | Bond Future | 1290      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R214 On 02-February-23 | 11.10  | Call         | Bond Future | 1332      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R214 On 02-February-23 | 11.08  | Put          | Bond Future | 3347      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R214 On 02-February-23 | 11.07  | Put          | Bond Future | 3382      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R214 On 02-February-23 | 11.80  | Put          | Bond Future | 1490      | 1                             | 1         | 1                               | 0.00          |
| 16/11/2022 | R214 On 02-February-23 | 11.00  | Put          | Bond Future | 3634      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | R214 On 02-February-23 | 11.09  | Put          | Bond Future | 3312      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R214 On 02-February-23 | 11.10  | Put          | Bond Future | 3278      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R214 On 02-February-23 | 10.30  | Put          | Bond Future | 6898      | 7                             | 7         | 7                               | 0.00          |
| 16/11/2022 | R214 On 04-May-23      |        |              | Bond Future | 11.56     | 63.7637                       | 63.3385   | 63.7637                         | 0.00          |
| 16/11/2022 | R214 On 04-May-23      | 11.38  | Call         | Bond Future | 2903      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R214 On 04-May-23      | 11.36  | Call         | Bond Future | 2853      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R214 On 04-May-23      | 11.37  | Call         | Bond Future | 2878      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R214 On 04-May-23      | 11.37  | Put          | Bond Future | 3899      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R214 On 04-May-23      | 11.36  | Put          | Bond Future | 3927      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R214 On 04-May-23      | 11.38  | Put          | Bond Future | 3871      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R214 On 03-August-23   |        |              | Bond Future | 11.66     | 65.0440                       | 64.6097   | 65.0440                         | 0.00          |
| 16/11/2022 | R214 On 03-August-23   | 12.16  | Call         | Bond Future | 5467      | 6                             | 5         | 6                               | 0.00          |
| 16/11/2022 | R214 On 03-August-23   | 12.14  | Call         | Bond Future | 5407      | 6                             | 5         | 6                               | 0.00          |
| 16/11/2022 | R214 On 03-August-23   | 12.15  | Call         | Bond Future | 5437      | 6                             | 5         | 6                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | R214 On 03-August-23   | 12.15  | Put          | Bond Future | 3017      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R214 On 03-August-23   | 12.14  | Put          | Bond Future | 3035      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R214 On 03-August-23   | 12.16  | Put          | Bond Future | 2999      | 3                             | 3         | 3                               | 0.00          |
| 16/11/2022 | R214 On 02-November-23 |        |              | Bond Future | 11.76     | 63.0844                       | 62.6407   | 63.0844                         | 0.00          |
| 16/11/2022 | R214 On 02-November-23 | 11.47  | Call         | Bond Future | 3535      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R214 On 02-November-23 | 11.45  | Call         | Bond Future | 3487      | 4                             | 3         | 4                               | 0.00          |
| 16/11/2022 | R214 On 02-November-23 | 11.46  | Call         | Bond Future | 3511      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R214 On 02-November-23 | 11.46  | Put          | Bond Future | 5076      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R214 On 02-November-23 | 11.45  | Put          | Bond Future | 5105      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R214 On 02-November-23 | 11.47  | Put          | Bond Future | 5047      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R214 On 01-February-24 |        |              | Bond Future | 11.89     | 64.2797                       | 63.8283   | 64.2797                         | 0.00          |
| 16/11/2022 | R214 On 01-February-24 | 12.14  | Call         | Bond Future | 5312      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R214 On 01-February-24 | 12.15  | Call         | Bond Future | 5340      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R214 On 01-February-24 | 12.16  | Call         | Bond Future | 5368      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R214 On 01-February-24 | 12.16  | Put          | Bond Future | 4050      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R214 On 01-February-24 | 12.15  | Put          | Bond Future | 4070      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R214 On 01-February-24 | 12.14  | Put          | Bond Future | 4091      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R248 On 02-February-23 |        |              | Bond Future | 11.46     | 82.1773                       | 81.6549   | 82.1773                         | 247,563.00    |
| 16/11/2022 | R248 On 02-February-23 | 10.40  | Call         | Bond Future | 430       | 0                             | 0         | 0                               | 3,820.00      |
| 16/11/2022 | R248 On 02-February-23 | 11.06  | Call         | Bond Future | 1569      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R248 On 02-February-23 | 11.07  | Call         | Bond Future | 1594      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R248 On 02-February-23 | 11.10  | Call         | Bond Future | 1672      | 2                             | 2         | 2                               | 3,820.00      |
| 16/11/2022 | R248 On 02-February-23 | 11.00  | Call         | Bond Future | 1420      | 2                             | 1         | 2                               | 0.00          |
| 16/11/2022 | R248 On 02-February-23 | 11.70  | Call         | Bond Future | 3664      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R248 On 02-February-23 | 11.08  | Call         | Bond Future | 1620      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R248 On 02-February-23 | 11.08  | Put          | Bond Future | 4201      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R248 On 02-February-23 | 11.10  | Put          | Bond Future | 4114      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R248 On 02-February-23 | 11.70  | Put          | Bond Future | 2110      | 2                             | 2         | 2                               | 0.00          |
| 16/11/2022 | R248 On 02-February-23 | 11.00  | Put          | Bond Future | 4564      | 4                             | 5         | 4                               | 0.00          |
| 16/11/2022 | R248 On 02-February-23 | 11.07  | Put          | Bond Future | 4246      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R248 On 02-February-23 | 11.06  | Put          | Bond Future | 4290      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R248 On 02-February-23 | 10.40  | Put          | Bond Future | 8017      | 8                             | 8         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2022 | R248 On 04-May-23      |        |              | Bond Future | 11.57     | 79.3147                       | 78.7807   | 79.3147                         | 10,943.00     |
| 16/11/2022 | R248 On 04-May-23      | 11.33  | Call         | Bond Future | 3477      | 4                             | 3         | 4                               | 0.00          |
| 16/11/2022 | R248 On 04-May-23      | 11.34  | Call         | Bond Future | 3508      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R248 On 04-May-23      | 11.35  | Call         | Bond Future | 3540      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R248 On 04-May-23      | 11.35  | Put          | Bond Future | 4968      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R248 On 04-May-23      | 11.34  | Put          | Bond Future | 5004      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R248 On 04-May-23      | 11.33  | Put          | Bond Future | 5040      | 5                             | 5         | 5                               | 0.00          |
| 16/11/2022 | R248 On 03-August-23   |        |              | Bond Future | 11.67     | 80.8698                       | 80.3244   | 80.8698                         | 0.00          |
| 16/11/2022 | R248 On 03-August-23   | 12.09  | Call         | Bond Future | 6541      | 7                             | 7         | 7                               | 0.00          |
| 16/11/2022 | R248 On 03-August-23   | 12.10  | Call         | Bond Future | 6578      | 7                             | 7         | 7                               | 0.00          |
| 16/11/2022 | R248 On 03-August-23   | 12.11  | Call         | Bond Future | 6615      | 7                             | 7         | 7                               | 0.00          |
| 16/11/2022 | R248 On 03-August-23   | 12.11  | Put          | Bond Future | 3904      | 3                             | 4         | 3                               | 0.00          |
| 16/11/2022 | R248 On 03-August-23   | 12.10  | Put          | Bond Future | 3927      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R248 On 03-August-23   | 12.09  | Put          | Bond Future | 3950      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R248 On 02-November-23 |        |              | Bond Future | 11.77     | 78.1135                       | 77.5564   | 78.1135                         | 13,000.00     |
| 16/11/2022 | R248 On 02-November-23 | 11.49  | Call         | Bond Future | 4226      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R248 On 02-November-23 | 11.47  | Call         | Bond Future | 4166      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R248 On 02-November-23 | 11.48  | Call         | Bond Future | 4196      | 4                             | 4         | 4                               | 0.00          |
| 16/11/2022 | R248 On 02-November-23 | 11.49  | Put          | Bond Future | 6015      | 5                             | 6         | 5                               | 0.00          |
| 16/11/2022 | R248 On 02-November-23 | 11.47  | Put          | Bond Future | 6086      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | R248 On 02-November-23 | 11.48  | Put          | Bond Future | 6051      | 6                             | 6         | 6                               | 0.00          |
| 16/11/2022 | R248 On 01-February-24 |        |              | Bond Future | 11.89     | 79.6301                       | 79.0633   | 79.6301                         | 0.00          |
| 16/11/2022 | R248 On 01-February-24 | 12.16  | Call         | Bond Future | 6549      | 7                             | 7         | 7                               | 0.00          |
| 16/11/2022 | R248 On 01-February-24 | 12.14  | Call         | Bond Future | 6480      | 7                             | 6         | 7                               | 0.00          |
| 16/11/2022 | R248 On 01-February-24 | 12.15  | Call         | Bond Future | 6514      | 7                             | 7         | 7                               | 0.00          |
| 16/11/2022 | R248 On 01-February-24 | 12.15  | Put          | Bond Future | 4935      | 4                             | 5         | 4                               | 0.00          |
| 16/11/2022 | R248 On 01-February-24 | 12.14  | Put          | Bond Future | 4960      | 4                             | 5         | 4                               | 0.00          |
| 16/11/2022 | R248 On 01-February-24 | 12.16  | Put          | Bond Future | 4910      | 4                             | 5         | 4                               | 0.00          |