



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES MONTHLY STATISTICS REPORT

For November 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | 2025 On 02-February-23 |        |              | Bond Future        | 165.43    | 165.5066                      | 165.4332  | 165.5066                        | 6,088.00      |
| 23/11/2022 | 2025 On 04-May-23      |        |              | Bond Future        | 168.62    | 168.6972                      | 168.6202  | 168.6972                        | 0.00          |
| 23/11/2022 | 2025 On 03-August-23   |        |              | Bond Future        | 170.26    | 170.3411                      | 170.2621  | 170.3411                        | 0.00          |
| 23/11/2022 | 2025 On 02-November-23 |        |              | Bond Future        | 173.80    | 173.8859                      | 173.8040  | 173.8859                        | 0.00          |
| 23/11/2022 | 2025 On 01-February-24 |        |              | Bond Future        | 175.39    | 175.4704                      | 175.3885  | 175.4704                        | 0.00          |
| 23/11/2022 | 2029 On 02-February-23 |        |              | Bond Future        | 119.06    | 118.3059                      | 119.0617  | 118.3059                        | 1,392.00      |
| 23/11/2022 | 2029 On 04-May-23      |        |              | Bond Future        | 120.06    | 119.2947                      | 120.0623  | 119.2947                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | 2029 On 03-August-23   |        |              | Bond Future | 122.47    | 121.6905                      | 122.4725  | 121.6905                        | 0.00          |
| 23/11/2022 | 2029 On 02-November-23 |        |              | Bond Future | 123.69    | 122.8961                      | 123.6936  | 122.8961                        | 0.00          |
| 23/11/2022 | 2029 On 01-February-24 |        |              | Bond Future | 126.09    | 125.2753                      | 126.0894  | 125.2753                        | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 |        |              | Bond Future | 10.32     | 88.4390                       | 10.3238   | 88.4390                         | 91,655.00     |
| 23/11/2022 | 2030 On 02-February-23 | 8.81   | Call         | Bond Future | 52        | 0                             | 52        | 0                               | 102.00        |
| 23/11/2022 | 2030 On 02-February-23 | 9.08   | Call         | Bond Future | 109       | 0                             | 109       | 0                               | 388.00        |
| 23/11/2022 | 2030 On 02-February-23 | 11.55  | Call         | Bond Future | 5621      | 5                             | 5621      | 5                               | 5,000.00      |
| 23/11/2022 | 2030 On 02-February-23 | 11.12  | Call         | Bond Future | 4048      | 4                             | 4048      | 4                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 11.16  | Call         | Bond Future | 4189      | 4                             | 4189      | 4                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 10.01  | Call         | Bond Future | 943       | 1                             | 943       | 1                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 9.83   | Call         | Bond Future | 661       | 1                             | 661       | 1                               | 388.00        |
| 23/11/2022 | 2030 On 02-February-23 | 9.94   | Call         | Bond Future | 825       | 1                             | 825       | 1                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 9.79   | Call         | Bond Future | 607       | 1                             | 607       | 1                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 9.04   | Call         | Bond Future | 98        | 0                             | 98        | 0                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 11.35  | Call         | Bond Future | 4877      | 5                             | 4877      | 5                               | 5,000.00      |
| 23/11/2022 | 2030 On 02-February-23 | 9.99   | Call         | Bond Future | 908       | 1                             | 908       | 1                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 10.00  | Call         | Bond Future | 925       | 1                             | 925       | 1                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 9.80   | Call         | Bond Future | 620       | 1                             | 620       | 1                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 9.20   | Call         | Bond Future | 148       | 0                             | 148       | 0                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 9.66   | Call         | Bond Future | 453       | 0                             | 453       | 0                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 9.66   | Put          | Bond Future | 3525      | 4                             | 3525      | 4                               | 102.00        |
| 23/11/2022 | 2030 On 02-February-23 | 9.20   | Put          | Bond Future | 5428      | 6                             | 5428      | 6                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 9.94   | Put          | Bond Future | 2585      | 3                             | 2585      | 3                               | 102.00        |
| 23/11/2022 | 2030 On 02-February-23 | 10.01  | Put          | Bond Future | 2379      | 3                             | 2379      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 11.35  | Put          | Bond Future | 380       | 0                             | 380       | 0                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 9.04   | Put          | Bond Future | 6162      | 7                             | 6162      | 7                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 9.08   | Put          | Bond Future | 5976      | 6                             | 5976      | 6                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 11.16  | Put          | Bond Future | 503       | 1                             | 503       | 1                               | 388.00        |
| 23/11/2022 | 2030 On 02-February-23 | 8.81   | Put          | Bond Future | 7256      | 8                             | 7256      | 8                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 9.79   | Put          | Bond Future | 3067      | 3                             | 3067      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 9.83   | Put          | Bond Future | 2934      | 3                             | 2934      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 9.80   | Put          | Bond Future | 3033      | 3                             | 3033      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 9.99   | Put          | Bond Future | 2436      | 3                             | 2436      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | 2030 On 02-February-23 | 10.00  | Put          | Bond Future | 2407      | 3                             | 2407      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 11.12  | Put          | Bond Future | 533       | 1                             | 533       | 1                               | 0.00          |
| 23/11/2022 | 2030 On 02-February-23 | 11.55  | Put          | Bond Future | 282       | 0                             | 282       | 0                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      |        |              | Bond Future | 10.46     | 90.1234                       | 10.4567   | 90.1234                         | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 12.57  | Call         | Bond Future | 9123      | 9                             | 9123      | 9                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 11.62  | Call         | Bond Future | 5920      | 6                             | 5920      | 6                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 12.04  | Call         | Bond Future | 7312      | 7                             | 7312      | 7                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 12.50  | Call         | Bond Future | 8889      | 9                             | 8889      | 9                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 10.54  | Call         | Bond Future | 2810      | 3                             | 2810      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 9.58   | Call         | Bond Future | 1073      | 1                             | 1073      | 1                               | 150.00        |
| 23/11/2022 | 2030 On 04-May-23      | 10.65  | Call         | Bond Future | 3080      | 3                             | 3080      | 3                               | 350.00        |
| 23/11/2022 | 2030 On 04-May-23      | 11.34  | Call         | Bond Future | 5035      | 5                             | 5035      | 5                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 10.42  | Call         | Bond Future | 2530      | 2                             | 2530      | 2                               | 479.00        |
| 23/11/2022 | 2030 On 04-May-23      | 10.52  | Call         | Bond Future | 2762      | 3                             | 2762      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 10.53  | Call         | Bond Future | 2785      | 3                             | 2785      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 9.67   | Call         | Bond Future | 1189      | 1                             | 1189      | 1                               | 479.00        |
| 23/11/2022 | 2030 On 04-May-23      | 9.78   | Call         | Bond Future | 1342      | 1                             | 1342      | 1                               | 388.00        |
| 23/11/2022 | 2030 On 04-May-23      | 10.00  | Call         | Bond Future | 1687      | 2                             | 1687      | 2                               | 1,080.00      |
| 23/11/2022 | 2030 On 04-May-23      | 9.03   | Call         | Bond Future | 589       | 1                             | 589       | 1                               | 388.00        |
| 23/11/2022 | 2030 On 04-May-23      | 9.03   | Put          | Bond Future | 7143      | 7                             | 7143      | 7                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 9.58   | Put          | Bond Future | 5030      | 5                             | 5030      | 5                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 10.00  | Put          | Bond Future | 3721      | 4                             | 3721      | 4                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 9.78   | Put          | Bond Future | 4377      | 5                             | 4377      | 5                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 9.67   | Put          | Bond Future | 4729      | 5                             | 4729      | 5                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 10.53  | Put          | Bond Future | 2464      | 3                             | 2464      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 10.52  | Put          | Bond Future | 2484      | 3                             | 2484      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 10.42  | Put          | Bond Future | 2691      | 3                             | 2691      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 11.34  | Put          | Bond Future | 1261      | 1                             | 1261      | 1                               | 150.00        |
| 23/11/2022 | 2030 On 04-May-23      | 10.65  | Put          | Bond Future | 2237      | 2                             | 2237      | 2                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 10.54  | Put          | Bond Future | 2445      | 3                             | 2445      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 04-May-23      | 12.50  | Put          | Bond Future | 466       | 0                             | 466       | 0                               | 479.00        |
| 23/11/2022 | 2030 On 04-May-23      | 12.04  | Put          | Bond Future | 693       | 1                             | 693       | 1                               | 1,080.00      |
| 23/11/2022 | 2030 On 04-May-23      | 11.62  | Put          | Bond Future | 994       | 1                             | 994       | 1                               | 388.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | 2030 On 04-May-23      | 12.57  | Put          | Bond Future | 430       | 0                             | 430       | 0                               | 350.00        |
| 23/11/2022 | 2030 On 03-August-23   |        |              | Bond Future | 10.58     | 87.9061                       | 10.5848   | 87.9061                         | 0.00          |
| 23/11/2022 | 2030 On 03-August-23   | 12.59  | Call         | Bond Future | 8834      | 9                             | 8834      | 9                               | 0.00          |
| 23/11/2022 | 2030 On 03-August-23   | 11.36  | Call         | Bond Future | 5051      | 5                             | 5051      | 5                               | 0.00          |
| 23/11/2022 | 2030 On 03-August-23   | 12.89  | Call         | Bond Future | 9787      | 9                             | 9787      | 9                               | 0.00          |
| 23/11/2022 | 2030 On 03-August-23   | 11.34  | Call         | Bond Future | 4994      | 5                             | 4994      | 5                               | 0.00          |
| 23/11/2022 | 2030 On 03-August-23   | 11.35  | Call         | Bond Future | 5022      | 5                             | 5022      | 5                               | 0.00          |
| 23/11/2022 | 2030 On 03-August-23   | 10.40  | Call         | Bond Future | 2658      | 2                             | 2658      | 2                               | 1,012.00      |
| 23/11/2022 | 2030 On 03-August-23   | 10.65  | Call         | Bond Future | 3206      | 3                             | 3206      | 3                               | 350.00        |
| 23/11/2022 | 2030 On 03-August-23   | 10.65  | Put          | Bond Future | 2930      | 3                             | 2930      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 03-August-23   | 11.36  | Put          | Bond Future | 1832      | 2                             | 1832      | 2                               | 0.00          |
| 23/11/2022 | 2030 On 03-August-23   | 11.34  | Put          | Bond Future | 1856      | 2                             | 1856      | 2                               | 0.00          |
| 23/11/2022 | 2030 On 03-August-23   | 12.89  | Put          | Bond Future | 640       | 1                             | 640       | 1                               | 350.00        |
| 23/11/2022 | 2030 On 03-August-23   | 10.40  | Put          | Bond Future | 3448      | 4                             | 3448      | 4                               | 0.00          |
| 23/11/2022 | 2030 On 03-August-23   | 12.59  | Put          | Bond Future | 807       | 1                             | 807       | 1                               | 1,012.00      |
| 23/11/2022 | 2030 On 03-August-23   | 11.35  | Put          | Bond Future | 1844      | 2                             | 1844      | 2                               | 0.00          |
| 23/11/2022 | 2030 On 02-November-23 |        |              | Bond Future | 10.70     | 89.7183                       | 10.6964   | 89.7183                         | 0.00          |
| 23/11/2022 | 2030 On 02-November-23 | 10.82  | Call         | Bond Future | 3410      | 3                             | 3410      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 02-November-23 | 10.81  | Call         | Bond Future | 3386      | 3                             | 3386      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 02-November-23 | 10.80  | Call         | Bond Future | 3363      | 3                             | 3363      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 02-November-23 | 10.80  | Put          | Bond Future | 2937      | 3                             | 2937      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 02-November-23 | 10.81  | Put          | Bond Future | 2920      | 3                             | 2920      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 02-November-23 | 10.82  | Put          | Bond Future | 2903      | 3                             | 2903      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 01-February-24 |        |              | Bond Future | 10.85     | 87.4284                       | 10.8538   | 87.4284                         | 0.00          |
| 23/11/2022 | 2030 On 01-February-24 | 11.36  | Call         | Bond Future | 4565      | 4                             | 4565      | 4                               | 0.00          |
| 23/11/2022 | 2030 On 01-February-24 | 11.35  | Call         | Bond Future | 4540      | 4                             | 4540      | 4                               | 0.00          |
| 23/11/2022 | 2030 On 01-February-24 | 11.37  | Call         | Bond Future | 4590      | 4                             | 4590      | 4                               | 0.00          |
| 23/11/2022 | 2030 On 01-February-24 | 11.37  | Put          | Bond Future | 2567      | 3                             | 2567      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 01-February-24 | 11.35  | Put          | Bond Future | 2595      | 3                             | 2595      | 3                               | 0.00          |
| 23/11/2022 | 2030 On 01-February-24 | 11.36  | Put          | Bond Future | 2581      | 3                             | 2581      | 3                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 |        |              | Bond Future | 10.86     | 87.5735                       | 10.8616   | 87.5735                         | 113,601.00    |
| 23/11/2022 | 2032 On 02-February-23 | 9.31   | Call         | Bond Future | 49        | 0                             | 49        | 0                               | 454.00        |
| 23/11/2022 | 2032 On 02-February-23 | 12.75  | Call         | Bond Future | 9139      | 9                             | 9139      | 9                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | 2032 On 02-February-23 | 11.84  | Call         | Bond Future | 5358      | 5                             | 5358      | 5                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 | 10.38  | Call         | Bond Future | 834       | 1                             | 834       | 1                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 | 10.39  | Call         | Bond Future | 851       | 1                             | 851       | 1                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 | 10.16  | Call         | Bond Future | 513       | 0                             | 513       | 0                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 | 10.30  | Call         | Bond Future | 706       | 1                             | 706       | 1                               | 8,000.00      |
| 23/11/2022 | 2032 On 02-February-23 | 9.47   | Call         | Bond Future | 81        | 0                             | 81        | 0                               | 500.00        |
| 23/11/2022 | 2032 On 02-February-23 | 9.92   | Call         | Bond Future | 281       | 0                             | 281       | 0                               | 750.00        |
| 23/11/2022 | 2032 On 02-February-23 | 11.50  | Call         | Bond Future | 4036      | 4                             | 4036      | 4                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 | 11.69  | Call         | Bond Future | 4764      | 4                             | 4764      | 4                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 | 10.50  | Call         | Bond Future | 1054      | 1                             | 1054      | 1                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 | 10.67  | Call         | Bond Future | 1426      | 1                             | 1426      | 1                               | 750.00        |
| 23/11/2022 | 2032 On 02-February-23 | 11.45  | Call         | Bond Future | 3851      | 4                             | 3851      | 4                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 | 10.22  | Call         | Bond Future | 591       | 1                             | 591       | 1                               | 500.00        |
| 23/11/2022 | 2032 On 02-February-23 | 10.40  | Call         | Bond Future | 869       | 1                             | 869       | 1                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 | 10.40  | Put          | Bond Future | 3281      | 4                             | 3281      | 4                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 | 10.22  | Put          | Bond Future | 3968      | 4                             | 3968      | 4                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 | 11.45  | Put          | Bond Future | 903       | 1                             | 903       | 1                               | 8,000.00      |
| 23/11/2022 | 2032 On 02-February-23 | 10.67  | Put          | Bond Future | 2417      | 3                             | 2417      | 3                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 | 10.50  | Put          | Bond Future | 2936      | 3                             | 2936      | 3                               | 454.00        |
| 23/11/2022 | 2032 On 02-February-23 | 11.69  | Put          | Bond Future | 652       | 1                             | 652       | 1                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 | 11.50  | Put          | Bond Future | 844       | 1                             | 844       | 1                               | 8,000.00      |
| 23/11/2022 | 2032 On 02-February-23 | 9.92   | Put          | Bond Future | 5298      | 6                             | 5298      | 6                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 | 9.47   | Put          | Bond Future | 7633      | 8                             | 7633      | 8                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 | 10.30  | Put          | Bond Future | 3652      | 4                             | 3652      | 4                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 | 10.16  | Put          | Bond Future | 4215      | 5                             | 4215      | 5                               | 454.00        |
| 23/11/2022 | 2032 On 02-February-23 | 10.39  | Put          | Bond Future | 3316      | 4                             | 3316      | 4                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 | 10.38  | Put          | Bond Future | 3353      | 4                             | 3353      | 4                               | 0.00          |
| 23/11/2022 | 2032 On 02-February-23 | 11.84  | Put          | Bond Future | 531       | 1                             | 531       | 1                               | 500.00        |
| 23/11/2022 | 2032 On 02-February-23 | 12.75  | Put          | Bond Future | 144       | 0                             | 144       | 0                               | 750.00        |
| 23/11/2022 | 2032 On 02-February-23 | 9.31   | Put          | Bond Future | 8524      | 9                             | 8524      | 9                               | 0.00          |
| 23/11/2022 | 2032 On 04-May-23      |        |              | Bond Future | 10.99     | 85.0814                       | 10.9940   | 85.0814                         | 66,460.00     |
| 23/11/2022 | 2032 On 04-May-23      | 10.88  | Call         | Bond Future | 2889      | 3                             | 2889      | 3                               | 0.00          |
| 23/11/2022 | 2032 On 04-May-23      | 10.87  | Call         | Bond Future | 2864      | 3                             | 2864      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | 2032 On 04-May-23      | 10.62  | Call         | Bond Future | 2274      | 2                             | 2274      | 2                               | 400.00        |
| 23/11/2022 | 2032 On 04-May-23      | 13.43  | Call         | Bond Future | 11535     | 11                            | 11535     | 11                              | 0.00          |
| 23/11/2022 | 2032 On 04-May-23      | 10.89  | Call         | Bond Future | 2914      | 3                             | 2914      | 3                               | 0.00          |
| 23/11/2022 | 2032 On 04-May-23      | 11.37  | Call         | Bond Future | 4258      | 4                             | 4258      | 4                               | 400.00        |
| 23/11/2022 | 2032 On 04-May-23      | 10.89  | Put          | Bond Future | 3437      | 4                             | 3437      | 4                               | 0.00          |
| 23/11/2022 | 2032 On 04-May-23      | 13.43  | Put          | Bond Future | 424       | 0                             | 424       | 0                               | 400.00        |
| 23/11/2022 | 2032 On 04-May-23      | 10.62  | Put          | Bond Future | 4173      | 4                             | 4173      | 4                               | 0.00          |
| 23/11/2022 | 2032 On 04-May-23      | 10.87  | Put          | Bond Future | 3487      | 4                             | 3487      | 4                               | 0.00          |
| 23/11/2022 | 2032 On 04-May-23      | 10.88  | Put          | Bond Future | 3462      | 4                             | 3462      | 4                               | 0.00          |
| 23/11/2022 | 2032 On 04-May-23      | 11.37  | Put          | Bond Future | 2403      | 3                             | 2403      | 3                               | 0.00          |
| 23/11/2022 | 2032 On 03-August-23   |        |              | Bond Future | 11.12     | 86.7716                       | 11.1179   | 86.7716                         | 2,600.00      |
| 23/11/2022 | 2032 On 03-August-23   | 11.75  | Call         | Bond Future | 5501      | 5                             | 5501      | 5                               | 0.00          |
| 23/11/2022 | 2032 On 03-August-23   | 11.76  | Call         | Bond Future | 5532      | 5                             | 5532      | 5                               | 0.00          |
| 23/11/2022 | 2032 On 03-August-23   | 11.77  | Call         | Bond Future | 5563      | 5                             | 5563      | 5                               | 0.00          |
| 23/11/2022 | 2032 On 03-August-23   | 11.90  | Call         | Bond Future | 5973      | 6                             | 5973      | 6                               | 5,000.00      |
| 23/11/2022 | 2032 On 03-August-23   | 11.90  | Put          | Bond Future | 2263      | 2                             | 2263      | 2                               | 0.00          |
| 23/11/2022 | 2032 On 03-August-23   | 11.77  | Put          | Bond Future | 2455      | 3                             | 2455      | 3                               | 0.00          |
| 23/11/2022 | 2032 On 03-August-23   | 11.76  | Put          | Bond Future | 2470      | 3                             | 2470      | 3                               | 0.00          |
| 23/11/2022 | 2032 On 03-August-23   | 11.75  | Put          | Bond Future | 2486      | 3                             | 2486      | 3                               | 0.00          |
| 23/11/2022 | 2032 On 02-November-23 |        |              | Bond Future | 11.24     | 84.3992                       | 11.2370   | 84.3992                         | 0.00          |
| 23/11/2022 | 2032 On 02-November-23 | 11.23  | Call         | Bond Future | 3763      | 3                             | 3763      | 3                               | 0.00          |
| 23/11/2022 | 2032 On 02-November-23 | 11.22  | Call         | Bond Future | 3738      | 3                             | 3738      | 3                               | 0.00          |
| 23/11/2022 | 2032 On 02-November-23 | 11.24  | Call         | Bond Future | 3789      | 3                             | 3789      | 3                               | 0.00          |
| 23/11/2022 | 2032 On 02-November-23 | 11.24  | Put          | Bond Future | 3775      | 4                             | 3775      | 4                               | 0.00          |
| 23/11/2022 | 2032 On 02-November-23 | 11.22  | Put          | Bond Future | 3819      | 4                             | 3819      | 4                               | 0.00          |
| 23/11/2022 | 2032 On 02-November-23 | 11.23  | Put          | Bond Future | 3797      | 4                             | 3797      | 4                               | 0.00          |
| 23/11/2022 | 2032 On 01-February-24 |        |              | Bond Future | 11.39     | 86.0113                       | 11.3905   | 86.0113                         | 0.00          |
| 23/11/2022 | 2032 On 01-February-24 | 11.85  | Call         | Bond Future | 5323      | 5                             | 5323      | 5                               | 0.00          |
| 23/11/2022 | 2032 On 01-February-24 | 11.84  | Call         | Bond Future | 5295      | 5                             | 5295      | 5                               | 0.00          |
| 23/11/2022 | 2032 On 01-February-24 | 11.83  | Call         | Bond Future | 5267      | 5                             | 5267      | 5                               | 0.00          |
| 23/11/2022 | 2032 On 01-February-24 | 11.83  | Put          | Bond Future | 3258      | 3                             | 3258      | 3                               | 0.00          |
| 23/11/2022 | 2032 On 01-February-24 | 11.84  | Put          | Bond Future | 3241      | 3                             | 3241      | 3                               | 0.00          |
| 23/11/2022 | 2032 On 01-February-24 | 11.85  | Put          | Bond Future | 3224      | 3                             | 3224      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | 2033 On 02-February-23 |        |              | Bond Future | 113.42    | 112.9690                      | 113.4236  | 112.9690                        | 7,298.00      |
| 23/11/2022 | 2033 On 04-May-23      |        |              | Bond Future | 114.22    | 113.7648                      | 114.2242  | 113.7648                        | 0.00          |
| 23/11/2022 | 2033 On 03-August-23   |        |              | Bond Future | 116.52    | 116.0495                      | 116.5172  | 116.0495                        | 0.00          |
| 23/11/2022 | 2033 On 02-November-23 |        |              | Bond Future | 117.52    | 117.0463                      | 117.5231  | 117.0463                        | 0.00          |
| 23/11/2022 | 2033 On 01-February-24 |        |              | Bond Future | 119.80    | 119.3123                      | 119.7994  | 119.3123                        | 0.00          |
| 23/11/2022 | 2037 On 02-February-23 |        |              | Bond Future | 11.43     | 79.4056                       | 11.4305   | 79.4056                         | 134,370.00    |
| 23/11/2022 | 2037 On 02-February-23 | 11.05  | Call         | Bond Future | 1350      | 1                             | 1350      | 1                               | 0.00          |
| 23/11/2022 | 2037 On 02-February-23 | 11.10  | Call         | Bond Future | 1465      | 1                             | 1465      | 1                               | 577.00        |
| 23/11/2022 | 2037 On 02-February-23 | 11.03  | Call         | Bond Future | 1306      | 1                             | 1306      | 1                               | 0.00          |
| 23/11/2022 | 2037 On 02-February-23 | 11.04  | Call         | Bond Future | 1328      | 1                             | 1328      | 1                               | 0.00          |
| 23/11/2022 | 2037 On 02-February-23 | 11.97  | Call         | Bond Future | 4282      | 4                             | 4282      | 4                               | 0.00          |
| 23/11/2022 | 2037 On 02-February-23 | 11.04  | Put          | Bond Future | 3660      | 4                             | 3660      | 4                               | 0.00          |
| 23/11/2022 | 2037 On 02-February-23 | 11.03  | Put          | Bond Future | 3699      | 4                             | 3699      | 4                               | 0.00          |
| 23/11/2022 | 2037 On 02-February-23 | 11.10  | Put          | Bond Future | 3432      | 4                             | 3432      | 4                               | 0.00          |
| 23/11/2022 | 2037 On 02-February-23 | 11.97  | Put          | Bond Future | 1217      | 1                             | 1217      | 1                               | 577.00        |
| 23/11/2022 | 2037 On 02-February-23 | 11.05  | Put          | Bond Future | 3621      | 4                             | 3621      | 4                               | 0.00          |
| 23/11/2022 | 2037 On 04-May-23      |        |              | Bond Future | 11.56     | 80.9183                       | 11.5591   | 80.9183                         | 0.00          |
| 23/11/2022 | 2037 On 04-May-23      | 11.78  | Call         | Bond Future | 4378      | 4                             | 4378      | 4                               | 400.00        |
| 23/11/2022 | 2037 On 04-May-23      | 11.03  | Call         | Bond Future | 2263      | 2                             | 2263      | 2                               | 400.00        |
| 23/11/2022 | 2037 On 04-May-23      | 13.73  | Call         | Bond Future | 11850     | 11                            | 11850     | 11                              | 0.00          |
| 23/11/2022 | 2037 On 04-May-23      | 11.32  | Call         | Bond Future | 2990      | 3                             | 2990      | 3                               | 0.00          |
| 23/11/2022 | 2037 On 04-May-23      | 11.30  | Call         | Bond Future | 2935      | 3                             | 2935      | 3                               | 0.00          |
| 23/11/2022 | 2037 On 04-May-23      | 11.31  | Call         | Bond Future | 2962      | 3                             | 2962      | 3                               | 0.00          |
| 23/11/2022 | 2037 On 04-May-23      | 11.31  | Put          | Bond Future | 4411      | 5                             | 4411      | 5                               | 0.00          |
| 23/11/2022 | 2037 On 04-May-23      | 11.03  | Put          | Bond Future | 5387      | 6                             | 5387      | 6                               | 0.00          |
| 23/11/2022 | 2037 On 04-May-23      | 11.30  | Put          | Bond Future | 4443      | 5                             | 4443      | 5                               | 0.00          |
| 23/11/2022 | 2037 On 04-May-23      | 13.73  | Put          | Bond Future | 713       | 1                             | 713       | 1                               | 400.00        |
| 23/11/2022 | 2037 On 04-May-23      | 11.32  | Put          | Bond Future | 4380      | 5                             | 4380      | 5                               | 0.00          |
| 23/11/2022 | 2037 On 04-May-23      | 11.78  | Put          | Bond Future | 3125      | 3                             | 3125      | 3                               | 0.00          |
| 23/11/2022 | 2037 On 03-August-23   |        |              | Bond Future | 11.68     | 78.2679                       | 11.6845   | 78.2679                         | 0.00          |
| 23/11/2022 | 2037 On 03-August-23   | 12.14  | Call         | Bond Future | 5887      | 5                             | 5887      | 5                               | 0.00          |
| 23/11/2022 | 2037 On 03-August-23   | 12.13  | Call         | Bond Future | 5853      | 5                             | 5853      | 5                               | 0.00          |
| 23/11/2022 | 2037 On 03-August-23   | 12.12  | Call         | Bond Future | 5820      | 5                             | 5820      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | 2037 On 03-August-23   | 12.12  | Put          | Bond Future | 3424      | 4                             | 3424      | 4                               | 0.00          |
| 23/11/2022 | 2037 On 03-August-23   | 12.13  | Put          | Bond Future | 3403      | 4                             | 3403      | 4                               | 0.00          |
| 23/11/2022 | 2037 On 03-August-23   | 12.14  | Put          | Bond Future | 3383      | 3                             | 3383      | 3                               | 0.00          |
| 23/11/2022 | 2037 On 02-November-23 |        |              | Bond Future | 11.80     | 79.8819                       | 11.7959   | 79.8819                         | 0.00          |
| 23/11/2022 | 2037 On 02-November-23 | 11.56  | Call         | Bond Future | 3971      | 4                             | 3971      | 4                               | 0.00          |
| 23/11/2022 | 2037 On 02-November-23 | 11.55  | Call         | Bond Future | 3944      | 4                             | 3944      | 4                               | 0.00          |
| 23/11/2022 | 2037 On 02-November-23 | 11.57  | Call         | Bond Future | 3998      | 4                             | 3998      | 4                               | 0.00          |
| 23/11/2022 | 2037 On 02-November-23 | 11.55  | Put          | Bond Future | 5323      | 5                             | 5323      | 5                               | 0.00          |
| 23/11/2022 | 2037 On 02-November-23 | 11.56  | Put          | Bond Future | 5293      | 5                             | 5293      | 5                               | 0.00          |
| 23/11/2022 | 2037 On 02-November-23 | 11.57  | Put          | Bond Future | 5264      | 5                             | 5264      | 5                               | 0.00          |
| 23/11/2022 | 2037 On 01-February-24 |        |              | Bond Future | 11.94     | 77.1530                       | 11.9375   | 77.1530                         | 0.00          |
| 23/11/2022 | 2037 On 01-February-24 | 12.32  | Call         | Bond Future | 6177      | 6                             | 6177      | 6                               | 0.00          |
| 23/11/2022 | 2037 On 01-February-24 | 12.31  | Call         | Bond Future | 6146      | 6                             | 6146      | 6                               | 0.00          |
| 23/11/2022 | 2037 On 01-February-24 | 12.33  | Call         | Bond Future | 6209      | 6                             | 6209      | 6                               | 0.00          |
| 23/11/2022 | 2037 On 01-February-24 | 12.33  | Put          | Bond Future | 4121      | 4                             | 4121      | 4                               | 0.00          |
| 23/11/2022 | 2037 On 01-February-24 | 12.31  | Put          | Bond Future | 4163      | 4                             | 4163      | 4                               | 0.00          |
| 23/11/2022 | 2037 On 01-February-24 | 12.32  | Put          | Bond Future | 4142      | 4                             | 4142      | 4                               | 0.00          |
| 23/11/2022 | 2038 On 02-February-23 |        |              | Bond Future | 124.43    | 124.2819                      | 124.4284  | 124.2819                        | 4,059.00      |
| 23/11/2022 | 2038 On 04-May-23      |        |              | Bond Future | 126.83    | 126.6780                      | 126.8258  | 126.6780                        | 1,583.00      |
| 23/11/2022 | 2038 On 03-August-23   |        |              | Bond Future | 127.41    | 127.2602                      | 127.4108  | 127.2602                        | 0.00          |
| 23/11/2022 | 2038 On 02-November-23 |        |              | Bond Future | 130.06    | 129.9090                      | 130.0619  | 129.9090                        | 0.00          |
| 23/11/2022 | 2038 On 01-February-24 |        |              | Bond Future | 130.58    | 130.4185                      | 130.5756  | 130.4185                        | 0.00          |
| 23/11/2022 | 2040 On 02-February-23 |        |              | Bond Future | 11.53     | 80.8404                       | 11.5328   | 80.8404                         | 121,256.00    |
| 23/11/2022 | 2040 On 02-February-23 | 10.18  | Call         | Bond Future | 192       | 0                             | 192       | 0                               | 0.00          |
| 23/11/2022 | 2040 On 02-February-23 | 10.21  | Call         | Bond Future | 207       | 0                             | 207       | 0                               | 388.00        |
| 23/11/2022 | 2040 On 02-February-23 | 11.11  | Call         | Bond Future | 1341      | 1                             | 1341      | 1                               | 0.00          |
| 23/11/2022 | 2040 On 02-February-23 | 12.07  | Call         | Bond Future | 4563      | 4                             | 4563      | 4                               | 0.00          |
| 23/11/2022 | 2040 On 02-February-23 | 11.10  | Call         | Bond Future | 1319      | 1                             | 1319      | 1                               | 0.00          |
| 23/11/2022 | 2040 On 02-February-23 | 10.93  | Call         | Bond Future | 972       | 1                             | 972       | 1                               | 0.00          |
| 23/11/2022 | 2040 On 02-February-23 | 12.24  | Call         | Bond Future | 5297      | 5                             | 5297      | 5                               | 0.00          |
| 23/11/2022 | 2040 On 02-February-23 | 12.27  | Call         | Bond Future | 5430      | 5                             | 5430      | 5                               | 0.00          |
| 23/11/2022 | 2040 On 02-February-23 | 11.12  | Call         | Bond Future | 1364      | 1                             | 1364      | 1                               | 0.00          |
| 23/11/2022 | 2040 On 02-February-23 | 10.96  | Call         | Bond Future | 1028      | 1                             | 1028      | 1                               | 388.00        |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | 2040 On 02-February-23 | 11.19  | Call         | Bond Future | 1530      | 1                             | 1530      | 1                               | 563.00        |
| 23/11/2022 | 2040 On 02-February-23 | 11.19  | Put          | Bond Future | 3729      | 4                             | 3729      | 4                               | 0.00          |
| 23/11/2022 | 2040 On 02-February-23 | 12.07  | Put          | Bond Future | 1294      | 2                             | 1294      | 2                               | 563.00        |
| 23/11/2022 | 2040 On 02-February-23 | 10.96  | Put          | Bond Future | 4756      | 5                             | 4756      | 5                               | 0.00          |
| 23/11/2022 | 2040 On 02-February-23 | 11.12  | Put          | Bond Future | 4024      | 4                             | 4024      | 4                               | 0.00          |
| 23/11/2022 | 2040 On 02-February-23 | 12.27  | Put          | Bond Future | 997       | 1                             | 997       | 1                               | 388.00        |
| 23/11/2022 | 2040 On 02-February-23 | 12.24  | Put          | Bond Future | 1037      | 1                             | 1037      | 1                               | 0.00          |
| 23/11/2022 | 2040 On 02-February-23 | 11.10  | Put          | Bond Future | 4111      | 5                             | 4111      | 5                               | 0.00          |
| 23/11/2022 | 2040 On 02-February-23 | 11.11  | Put          | Bond Future | 4067      | 5                             | 4067      | 5                               | 0.00          |
| 23/11/2022 | 2040 On 02-February-23 | 10.21  | Put          | Bond Future | 9231      | 10                            | 9231      | 10                              | 0.00          |
| 23/11/2022 | 2040 On 02-February-23 | 10.93  | Put          | Bond Future | 4903      | 5                             | 4903      | 5                               | 0.00          |
| 23/11/2022 | 2040 On 02-February-23 | 10.18  | Put          | Bond Future | 9438      | 10                            | 9438      | 10                              | 0.00          |
| 23/11/2022 | 2040 On 04-May-23      |        |              | Bond Future | 11.66     | 82.3803                       | 11.6579   | 82.3803                         | 300.00        |
| 23/11/2022 | 2040 On 04-May-23      | 13.45  | Call         | Bond Future | 11041     | 10                            | 11041     | 10                              | 0.00          |
| 23/11/2022 | 2040 On 04-May-23      | 11.42  | Call         | Bond Future | 3276      | 3                             | 3276      | 3                               | 0.00          |
| 23/11/2022 | 2040 On 04-May-23      | 11.48  | Call         | Bond Future | 3455      | 3                             | 3455      | 3                               | 486.00        |
| 23/11/2022 | 2040 On 04-May-23      | 10.73  | Call         | Bond Future | 1602      | 1                             | 1602      | 1                               | 486.00        |
| 23/11/2022 | 2040 On 04-May-23      | 10.92  | Call         | Bond Future | 1990      | 2                             | 1990      | 2                               | 388.00        |
| 23/11/2022 | 2040 On 04-May-23      | 11.41  | Call         | Bond Future | 3246      | 3                             | 3246      | 3                               | 0.00          |
| 23/11/2022 | 2040 On 04-May-23      | 10.17  | Call         | Bond Future | 825       | 1                             | 825       | 1                               | 388.00        |
| 23/11/2022 | 2040 On 04-May-23      | 12.78  | Call         | Bond Future | 8245      | 8                             | 8245      | 8                               | 0.00          |
| 23/11/2022 | 2040 On 04-May-23      | 11.43  | Call         | Bond Future | 3305      | 3                             | 3305      | 3                               | 0.00          |
| 23/11/2022 | 2040 On 04-May-23      | 11.43  | Put          | Bond Future | 4731      | 5                             | 4731      | 5                               | 0.00          |
| 23/11/2022 | 2040 On 04-May-23      | 10.73  | Put          | Bond Future | 7662      | 8                             | 7662      | 8                               | 0.00          |
| 23/11/2022 | 2040 On 04-May-23      | 12.78  | Put          | Bond Future | 1762      | 2                             | 1762      | 2                               | 388.00        |
| 23/11/2022 | 2040 On 04-May-23      | 13.45  | Put          | Bond Future | 1074      | 1                             | 1074      | 1                               | 486.00        |
| 23/11/2022 | 2040 On 04-May-23      | 10.17  | Put          | Bond Future | 10887     | 11                            | 10887     | 11                              | 0.00          |
| 23/11/2022 | 2040 On 04-May-23      | 11.41  | Put          | Bond Future | 4799      | 5                             | 4799      | 5                               | 0.00          |
| 23/11/2022 | 2040 On 04-May-23      | 10.92  | Put          | Bond Future | 6752      | 7                             | 6752      | 7                               | 0.00          |
| 23/11/2022 | 2040 On 04-May-23      | 11.48  | Put          | Bond Future | 4565      | 5                             | 4565      | 5                               | 0.00          |
| 23/11/2022 | 2040 On 04-May-23      | 11.42  | Put          | Bond Future | 4765      | 5                             | 4765      | 5                               | 0.00          |
| 23/11/2022 | 2040 On 03-August-23   |        |              | Bond Future | 11.78     | 79.5086                       | 11.7798   | 79.5086                         | 0.00          |
| 23/11/2022 | 2040 On 03-August-23   | 12.22  | Call         | Bond Future | 6248      | 6                             | 6248      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | 2040 On 03-August-23   | 12.21  | Call         | Bond Future | 6213      | 6                             | 6213      | 6                               | 0.00          |
| 23/11/2022 | 2040 On 03-August-23   | 12.23  | Call         | Bond Future | 6284      | 6                             | 6284      | 6                               | 0.00          |
| 23/11/2022 | 2040 On 03-August-23   | 12.23  | Put          | Bond Future | 3627      | 4                             | 3627      | 4                               | 0.00          |
| 23/11/2022 | 2040 On 03-August-23   | 12.21  | Put          | Bond Future | 3671      | 4                             | 3671      | 4                               | 0.00          |
| 23/11/2022 | 2040 On 03-August-23   | 12.22  | Put          | Bond Future | 3649      | 4                             | 3649      | 4                               | 0.00          |
| 23/11/2022 | 2040 On 02-November-23 |        |              | Bond Future | 11.89     | 81.1483                       | 11.8879   | 81.1483                         | 0.00          |
| 23/11/2022 | 2040 On 02-November-23 | 11.60  | Call         | Bond Future | 4289      | 4                             | 4289      | 4                               | 0.00          |
| 23/11/2022 | 2040 On 02-November-23 | 11.59  | Call         | Bond Future | 4260      | 4                             | 4260      | 4                               | 0.00          |
| 23/11/2022 | 2040 On 02-November-23 | 11.58  | Call         | Bond Future | 4232      | 4                             | 4232      | 4                               | 0.00          |
| 23/11/2022 | 2040 On 02-November-23 | 11.58  | Put          | Bond Future | 6102      | 6                             | 6102      | 6                               | 0.00          |
| 23/11/2022 | 2040 On 02-November-23 | 11.60  | Put          | Bond Future | 6035      | 6                             | 6035      | 6                               | 0.00          |
| 23/11/2022 | 2040 On 02-November-23 | 11.59  | Put          | Bond Future | 6069      | 6                             | 6069      | 6                               | 0.00          |
| 23/11/2022 | 2040 On 01-February-24 |        |              | Bond Future | 12.02     | 78.1932                       | 12.0244   | 78.1932                         | 0.00          |
| 23/11/2022 | 2040 On 01-February-24 | 12.35  | Call         | Bond Future | 6516      | 6                             | 6516      | 6                               | 0.00          |
| 23/11/2022 | 2040 On 01-February-24 | 12.34  | Call         | Bond Future | 6483      | 6                             | 6483      | 6                               | 0.00          |
| 23/11/2022 | 2040 On 01-February-24 | 12.33  | Call         | Bond Future | 6450      | 6                             | 6450      | 6                               | 0.00          |
| 23/11/2022 | 2040 On 01-February-24 | 12.33  | Put          | Bond Future | 4694      | 5                             | 4694      | 5                               | 0.00          |
| 23/11/2022 | 2040 On 01-February-24 | 12.34  | Put          | Bond Future | 4670      | 5                             | 4670      | 5                               | 0.00          |
| 23/11/2022 | 2040 On 01-February-24 | 12.35  | Put          | Bond Future | 4647      | 5                             | 4647      | 5                               | 0.00          |
| 23/11/2022 | 2044 On 02-February-23 |        |              | Bond Future | 11.46     | 78.1117                       | 11.4599   | 78.1117                         | 92,137.00     |
| 23/11/2022 | 2044 On 02-February-23 | 10.75  | Call         | Bond Future | 823       | 1                             | 823       | 1                               | 2,500.00      |
| 23/11/2022 | 2044 On 02-February-23 | 11.20  | Call         | Bond Future | 1821      | 2                             | 1821      | 2                               | 0.00          |
| 23/11/2022 | 2044 On 02-February-23 | 11.75  | Call         | Bond Future | 3696      | 3                             | 3696      | 3                               | 0.00          |
| 23/11/2022 | 2044 On 02-February-23 | 11.16  | Call         | Bond Future | 1712      | 1                             | 1712      | 1                               | 0.00          |
| 23/11/2022 | 2044 On 02-February-23 | 10.30  | Call         | Bond Future | 303       | 0                             | 303       | 0                               | 2,840.00      |
| 23/11/2022 | 2044 On 02-February-23 | 11.00  | Call         | Bond Future | 1312      | 1                             | 1312      | 1                               | 2,840.00      |
| 23/11/2022 | 2044 On 02-February-23 | 12.00  | Call         | Bond Future | 4728      | 4                             | 4728      | 4                               | 0.00          |
| 23/11/2022 | 2044 On 02-February-23 | 11.90  | Call         | Bond Future | 4304      | 4                             | 4304      | 4                               | 0.00          |
| 23/11/2022 | 2044 On 02-February-23 | 11.14  | Call         | Bond Future | 1658      | 1                             | 1658      | 1                               | 0.00          |
| 23/11/2022 | 2044 On 02-February-23 | 11.15  | Call         | Bond Future | 1685      | 1                             | 1685      | 1                               | 0.00          |
| 23/11/2022 | 2044 On 02-February-23 | 11.14  | Put          | Bond Future | 3775      | 4                             | 3775      | 4                               | 0.00          |
| 23/11/2022 | 2044 On 02-February-23 | 11.90  | Put          | Bond Future | 1540      | 2                             | 1540      | 2                               | 0.00          |
| 23/11/2022 | 2044 On 02-February-23 | 12.00  | Put          | Bond Future | 1358      | 2                             | 1358      | 2                               | 4,000.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | 2044 On 02-February-23 | 11.20  | Put          | Bond Future | 3534      | 4                             | 3534      | 4                               | 0.00          |
| 23/11/2022 | 2044 On 02-February-23 | 11.75  | Put          | Bond Future | 1855      | 2                             | 1855      | 2                               | 2,500.00      |
| 23/11/2022 | 2044 On 02-February-23 | 11.15  | Put          | Bond Future | 3734      | 4                             | 3734      | 4                               | 0.00          |
| 23/11/2022 | 2044 On 02-February-23 | 11.00  | Put          | Bond Future | 4385      | 5                             | 4385      | 5                               | 0.00          |
| 23/11/2022 | 2044 On 02-February-23 | 10.30  | Put          | Bond Future | 8449      | 9                             | 8449      | 9                               | 0.00          |
| 23/11/2022 | 2044 On 02-February-23 | 11.16  | Put          | Bond Future | 3694      | 4                             | 3694      | 4                               | 0.00          |
| 23/11/2022 | 2044 On 02-February-23 | 10.75  | Put          | Bond Future | 5651      | 6                             | 5651      | 6                               | 0.00          |
| 23/11/2022 | 2044 On 04-May-23      |        |              | Bond Future | 11.58     | 79.5996                       | 11.5751   | 79.5996                         | 0.00          |
| 23/11/2022 | 2044 On 04-May-23      | 12.25  | Call         | Bond Future | 6582      | 6                             | 6582      | 6                               | 0.00          |
| 23/11/2022 | 2044 On 04-May-23      | 11.75  | Call         | Bond Future | 4691      | 4                             | 4691      | 4                               | 0.00          |
| 23/11/2022 | 2044 On 04-May-23      | 12.00  | Call         | Bond Future | 5611      | 5                             | 5611      | 5                               | 0.00          |
| 23/11/2022 | 2044 On 04-May-23      | 11.43  | Call         | Bond Future | 3616      | 3                             | 3616      | 3                               | 0.00          |
| 23/11/2022 | 2044 On 04-May-23      | 11.41  | Call         | Bond Future | 3553      | 3                             | 3553      | 3                               | 0.00          |
| 23/11/2022 | 2044 On 04-May-23      | 11.42  | Call         | Bond Future | 3584      | 3                             | 3584      | 3                               | 0.00          |
| 23/11/2022 | 2044 On 04-May-23      | 11.42  | Put          | Bond Future | 4582      | 5                             | 4582      | 5                               | 0.00          |
| 23/11/2022 | 2044 On 04-May-23      | 11.41  | Put          | Bond Future | 4616      | 5                             | 4616      | 5                               | 0.00          |
| 23/11/2022 | 2044 On 04-May-23      | 11.75  | Put          | Bond Future | 3591      | 4                             | 3591      | 4                               | 4,115.00      |
| 23/11/2022 | 2044 On 04-May-23      | 11.43  | Put          | Bond Future | 4548      | 5                             | 4548      | 5                               | 0.00          |
| 23/11/2022 | 2044 On 04-May-23      | 12.00  | Put          | Bond Future | 2983      | 3                             | 2983      | 3                               | 4,115.00      |
| 23/11/2022 | 2044 On 04-May-23      | 12.25  | Put          | Bond Future | 2477      | 3                             | 2477      | 3                               | 1,500.00      |
| 23/11/2022 | 2044 On 03-August-23   |        |              | Bond Future | 11.69     | 76.7979                       | 11.6867   | 76.7979                         | 0.00          |
| 23/11/2022 | 2044 On 03-August-23   | 12.17  | Call         | Bond Future | 6625      | 6                             | 6625      | 6                               | 0.00          |
| 23/11/2022 | 2044 On 03-August-23   | 12.15  | Call         | Bond Future | 6552      | 6                             | 6552      | 6                               | 0.00          |
| 23/11/2022 | 2044 On 03-August-23   | 12.16  | Call         | Bond Future | 6589      | 6                             | 6589      | 6                               | 0.00          |
| 23/11/2022 | 2044 On 03-August-23   | 12.15  | Put          | Bond Future | 3742      | 4                             | 3742      | 4                               | 0.00          |
| 23/11/2022 | 2044 On 03-August-23   | 12.16  | Put          | Bond Future | 3720      | 4                             | 3720      | 4                               | 0.00          |
| 23/11/2022 | 2044 On 03-August-23   | 12.17  | Put          | Bond Future | 3697      | 4                             | 3697      | 4                               | 0.00          |
| 23/11/2022 | 2044 On 02-November-23 |        |              | Bond Future | 11.78     | 78.3818                       | 11.7850   | 78.3818                         | 0.00          |
| 23/11/2022 | 2044 On 02-November-23 | 11.55  | Call         | Bond Future | 4692      | 4                             | 4692      | 4                               | 0.00          |
| 23/11/2022 | 2044 On 02-November-23 | 11.56  | Call         | Bond Future | 4722      | 4                             | 4722      | 4                               | 0.00          |
| 23/11/2022 | 2044 On 02-November-23 | 11.57  | Call         | Bond Future | 4752      | 4                             | 4752      | 4                               | 0.00          |
| 23/11/2022 | 2044 On 02-November-23 | 11.57  | Put          | Bond Future | 6097      | 6                             | 6097      | 6                               | 0.00          |
| 23/11/2022 | 2044 On 02-November-23 | 11.56  | Put          | Bond Future | 6130      | 6                             | 6130      | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | 2044 On 02-November-23 | 11.55  | Put          | Bond Future        | 6164      | 6                             | 6164      | 6                               | 0.00          |
| 23/11/2022 | 2044 On 01-February-24 |        |              | Bond Future        | 11.91     | 75.4989                       | 11.9093   | 75.4989                         | 0.00          |
| 23/11/2022 | 2044 On 01-February-24 | 12.27  | Call         | Bond Future        | 7036      | 6                             | 7036      | 6                               | 0.00          |
| 23/11/2022 | 2044 On 01-February-24 | 12.28  | Call         | Bond Future        | 7070      | 6                             | 7070      | 6                               | 0.00          |
| 23/11/2022 | 2044 On 01-February-24 | 12.29  | Call         | Bond Future        | 7104      | 6                             | 7104      | 6                               | 0.00          |
| 23/11/2022 | 2044 On 01-February-24 | 12.29  | Put          | Bond Future        | 4856      | 5                             | 4856      | 5                               | 0.00          |
| 23/11/2022 | 2044 On 01-February-24 | 12.28  | Put          | Bond Future        | 4879      | 5                             | 4879      | 5                               | 0.00          |
| 23/11/2022 | 2044 On 01-February-24 | 12.27  | Put          | Bond Future        | 4903      | 5                             | 4903      | 5                               | 0.00          |
| 23/11/2022 | 2046 On 02-February-23 |        |              | Bond Future        | 110.92    | 110.3919                      | 110.9190  | 110.3919                        | 13,076.00     |
| 23/11/2022 | 2046 On 04-May-23      |        |              | Bond Future        | 111.02    | 110.4903                      | 111.0241  | 110.4903                        | 4,935.00      |
| 23/11/2022 | 2046 On 03-August-23   |        |              | Bond Future        | 113.25    | 112.7096                      | 113.2531  | 112.7096                        | 0.00          |
| 23/11/2022 | 2046 On 02-November-23 |        |              | Bond Future        | 113.53    | 112.9706                      | 113.5250  | 112.9706                        | 0.00          |
| 23/11/2022 | 2046 On 01-February-24 |        |              | Bond Future        | 115.72    | 115.1568                      | 115.7228  | 115.1568                        | 0.00          |
| 23/11/2022 | 2050 On 02-February-23 |        |              | Bond Future        | 110.73    | 109.8522                      | 110.7309  | 109.8522                        | 9,301.00      |
| 23/11/2022 | 2050 On 04-May-23      |        |              | Bond Future        | 112.86    | 111.9700                      | 112.8641  | 111.9700                        | 3,359.00      |
| 23/11/2022 | 2050 On 03-August-23   |        |              | Bond Future        | 112.95    | 112.0354                      | 112.9493  | 112.0354                        | 0.00          |
| 23/11/2022 | 2050 On 02-November-23 |        |              | Bond Future        | 115.30    | 114.3674                      | 115.2995  | 114.3674                        | 0.00          |
| 23/11/2022 | 2050 On 01-February-24 |        |              | Bond Future        | 115.30    | 114.3478                      | 115.2992  | 114.3478                        | 0.00          |
| 23/11/2022 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | AL37 On 02-February-23 |        |              | Index Future       | 856.08    | 856.5900                      | 856.0830  | 856.5900                        | 0.00          |
| 23/11/2022 | AL37 On 04-May-23      |        |              | Index Future       | 872.37    | 872.8860                      | 872.3660  | 872.8860                        | 0.00          |
| 23/11/2022 | AL37 On 03-August-23   |        |              | Index Future       | 889.67    | 890.2050                      | 889.6730  | 890.2050                        | 0.00          |
| 23/11/2022 | AL37 On 02-November-23 |        |              | Index Future       | 907.98    | 908.5210                      | 907.9760  | 908.5210                        | 0.00          |
| 23/11/2022 | AL37 On 01-February-24 |        |              | Index Future       | 925.38    | 925.9320                      | 925.3780  | 925.9320                        | 0.00          |
| 23/11/2022 | AL7T On 02-February-23 |        |              | Index Future       | 986.33    | 982.0980                      | 986.3340  | 982.0980                        | 0.00          |
| 23/11/2022 | AL7T On 04-May-23      |        |              | Index Future       | 1005.09   | 1000.7820                     | 1005.0940 | 1000.7820                       | 0.00          |
| 23/11/2022 | AL7T On 03-August-23   |        |              | Index Future       | 1025.03   | 1020.6390                     | 1025.0340 | 1020.6390                       | 0.00          |
| 23/11/2022 | AL7T On 02-November-23 |        |              | Index Future       | 1046.12   | 1041.6390                     | 1046.1220 | 1041.6390                       | 0.00          |
| 23/11/2022 | AL7T On 01-February-24 |        |              | Index Future       | 1066.17   | 1061.6000                     | 1066.1720 | 1061.6000                       | 0.00          |
| 23/11/2022 | ALBI On 02-February-23 |        |              | Index Future       | 865.55    | 861.2960                      | 865.5450  | 861.2960                        | 107.00        |
| 23/11/2022 | ALBI On 04-May-23      |        |              | Index Future       | 882.01    | 877.6810                      | 882.0080  | 877.6810                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | ALBI On 03-August-23    |        |              | Index Future       | 899.51    | 895.0960                      | 899.5050  | 895.0960                        | 0.00          |
| 23/11/2022 | ALBI On 02-November-23  |        |              | Index Future       | 918.01    | 913.5130                      | 918.0110  | 913.5130                        | 0.00          |
| 23/11/2022 | ALBI On 01-February-24  |        |              | Index Future       | 935.61    | 931.0190                      | 935.6060  | 931.0190                        | 0.00          |
| 23/11/2022 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 23/11/2022 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/11/2022 | ES33 On 02-February-23  |        |              | Bond Future        | 12.24     | 74.7755                       | 12.2433   | 74.7755                         | 350.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | ES33 On 04-May-23      |        |              | Bond Future | 12.41     | 72.4238                       | 12.4135   | 72.4238                         | 0.00          |
| 23/11/2022 | ES33 On 03-August-23   |        |              | Bond Future | 12.58     | 73.8793                       | 12.5774   | 73.8793                         | 0.00          |
| 23/11/2022 | ES33 On 02-November-23 |        |              | Bond Future | 12.74     | 71.6230                       | 12.7410   | 71.6230                         | 0.00          |
| 23/11/2022 | ES33 On 01-February-24 |        |              | Bond Future | 12.94     | 73.0062                       | 12.9424   | 73.0062                         | 0.00          |
| 23/11/2022 | ES42 On 02-February-23 |        |              | Bond Future | 12.46     | 73.1705                       | 12.4584   | 73.1705                         | 4,195.00      |
| 23/11/2022 | ES42 On 04-May-23      |        |              | Bond Future | 12.61     | 70.3184                       | 12.6114   | 70.3184                         | 0.00          |
| 23/11/2022 | ES42 On 03-August-23   |        |              | Bond Future | 12.75     | 71.7323                       | 12.7546   | 71.7323                         | 0.00          |
| 23/11/2022 | ES42 On 02-November-23 |        |              | Bond Future | 12.90     | 68.9637                       | 12.8971   | 68.9637                         | 0.00          |
| 23/11/2022 | ES42 On 01-February-24 |        |              | Bond Future | 13.06     | 70.2939                       | 13.0633   | 70.2939                         | 0.00          |
| 23/11/2022 | GOVI On 02-February-23 |        |              | GOVI        | 853.31    | 849.1200                      | 853.3100  | 849.1200                        | 835.00        |
| 23/11/2022 | GOVI On 02-February-23 | 850.84 | Call         | GOVI        | 24700     | 0                             | 24700     | 0                               | 0.00          |
| 23/11/2022 | GOVI On 02-February-23 | 850.82 | Call         | GOVI        | 24900     | 0                             | 24900     | 0                               | 0.00          |
| 23/11/2022 | GOVI On 02-February-23 | 850.83 | Call         | GOVI        | 24800     | 0                             | 24800     | 0                               | 0.00          |
| 23/11/2022 | GOVI On 02-February-23 | 850.83 | Put          | GOVI        | 0         | 2                             | 0         | 2                               | 0.00          |
| 23/11/2022 | GOVI On 02-February-23 | 850.82 | Put          | GOVI        | 0         | 2                             | 0         | 2                               | 0.00          |
| 23/11/2022 | GOVI On 02-February-23 | 850.84 | Put          | GOVI        | 0         | 2                             | 0         | 2                               | 0.00          |
| 23/11/2022 | GOVI On 04-May-23      |        |              | GOVI        | 869.54    | 865.2740                      | 869.5400  | 865.2740                        | 0.00          |
| 23/11/2022 | GOVI On 04-May-23      | 852.88 | Call         | GOVI        | 166600    | 12                            | 166600    | 12                              | 0.00          |
| 23/11/2022 | GOVI On 04-May-23      | 852.87 | Call         | GOVI        | 166700    | 12                            | 166700    | 12                              | 0.00          |
| 23/11/2022 | GOVI On 04-May-23      | 852.86 | Call         | GOVI        | 166800    | 12                            | 166800    | 12                              | 0.00          |
| 23/11/2022 | GOVI On 04-May-23      | 852.86 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2022 | GOVI On 04-May-23      | 852.87 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2022 | GOVI On 04-May-23      | 852.88 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2022 | GOVI On 03-August-23   |        |              | GOVI        | 886.79    | 882.4420                      | 886.7900  | 882.4420                        | 0.00          |
| 23/11/2022 | GOVI On 03-August-23   | 837.23 | Call         | GOVI        | 495600    | 45                            | 495600    | 45                              | 0.00          |
| 23/11/2022 | GOVI On 03-August-23   | 837.21 | Call         | GOVI        | 495800    | 45                            | 495800    | 45                              | 0.00          |
| 23/11/2022 | GOVI On 03-August-23   | 837.22 | Call         | GOVI        | 495700    | 45                            | 495700    | 45                              | 0.00          |
| 23/11/2022 | GOVI On 03-August-23   | 837.22 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2022 | GOVI On 03-August-23   | 837.21 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2022 | GOVI On 03-August-23   | 837.23 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2022 | GOVI On 02-November-23 |        |              | GOVI        | 905.03    | 900.5990                      | 905.0340  | 900.5990                        | 0.00          |
| 23/11/2022 | GOVI On 02-November-23 | 885.80 | Call         | GOVI        | 192340    | 15                            | 192340    | 15                              | 0.00          |
| 23/11/2022 | GOVI On 02-November-23 | 885.81 | Call         | GOVI        | 192240    | 15                            | 192240    | 15                              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | GOVI On 02-November-23  | 885.82 | Call         | GOVI               | 192140    | 15                            | 192140    | 15                              | 0.00          |
| 23/11/2022 | GOVI On 02-November-23  | 885.81 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2022 | GOVI On 02-November-23  | 885.82 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2022 | GOVI On 02-November-23  | 885.80 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2022 | GOVI On 01-February-24  |        |              | GOVI               | 922.38    | 917.8580                      | 922.3810  | 917.8580                        | 0.00          |
| 23/11/2022 | GOVI On 01-February-24  | 879.98 | Call         | GOVI               | 424010    | 38                            | 424010    | 38                              | 0.00          |
| 23/11/2022 | GOVI On 01-February-24  | 879.99 | Call         | GOVI               | 423910    | 38                            | 423910    | 38                              | 0.00          |
| 23/11/2022 | GOVI On 01-February-24  | 880.00 | Call         | GOVI               | 423810    | 38                            | 423810    | 38                              | 0.00          |
| 23/11/2022 | GOVI On 01-February-24  | 880.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2022 | GOVI On 01-February-24  | 879.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2022 | GOVI On 01-February-24  | 879.98 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2022 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 23/11/2022 | IGOV On 02-February-23  |        |              | Index Future       | 316.60    | 315.5170                      | 316.6040  | 315.5170                        | 662.00        |
| 23/11/2022 | IGOV On 04-May-23       |        |              | Index Future       | 322.70    | 321.5960                      | 322.7020  | 321.5960                        | 16.00         |
| 23/11/2022 | IGOV On 03-August-23    |        |              | Index Future       | 329.18    | 328.0520                      | 329.1790  | 328.0520                        | 0.00          |
| 23/11/2022 | IGOV On 02-November-23  |        |              | Index Future       | 336.03    | 334.8750                      | 336.0250  | 334.8750                        | 0.00          |
| 23/11/2022 | IGOV On 01-February-24  |        |              | Index Future       | 342.54    | 341.3640                      | 342.5380  | 341.3640                        | 0.00          |
| 23/11/2022 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 94.06     | 94.0600                       | 94.0600   | 94.0600                         | 0.00          |
| 23/11/2022 | IS05 On 22-March-23     |        |              | Interest Rate Swap | 86.54     | 86.5400                       | 86.5400   | 86.5400                         | 0.00          |
| 23/11/2022 | IS05 On 20-June-23      |        |              | Interest Rate Swap | 92.17     | 92.1700                       | 92.1700   | 92.1700                         | 0.00          |
| 23/11/2022 | IS05 On 19-September-23 |        |              | Interest Rate Swap | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 23/11/2022 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 23/11/2022 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 23/11/2022 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 23/11/2022 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 23/11/2022 | IS10 On 21-December-26  |        |              | Interest Rate Swap | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 23/11/2022 | IS10 On 15-March-27     |        |              | Interest Rate Swap | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 23/11/2022 | IS10 On 21-June-27      |        |              | Interest Rate Swap | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 23/11/2022 | IS10 On 20-September-27 |        |              | Interest Rate Swap | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 23/11/2022 | IS10 On 20-December-27  |        |              | Interest Rate Swap | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 23/11/2022 | IS10 On 22-March-28     |        |              | Interest Rate Swap | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 23/11/2022 | IS10 On 20-June-28      |        |              | Interest Rate Swap | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 23/11/2022 | IS10 On 19-September-28 |        |              | Interest Rate Swap | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 23/11/2022 | JBAF On 21-December-22  |        |              | Jibar Tradeable Future | 7.16      | 92.8950                       | 7.1600    | 92.8950                         | 68.00         |
| 23/11/2022 | JBAF On 18-January-23   |        |              | Jibar Tradeable Future | 7.23      | 92.8500                       | 7.2250    | 92.8500                         | 0.00          |
| 23/11/2022 | JBAF On 15-February-23  |        |              | Jibar Tradeable Future | 7.53      | 92.5450                       | 7.5250    | 92.5450                         | 0.00          |
| 23/11/2022 | JBAF On 15-March-23     |        |              | Jibar Tradeable Future | 7.58      | 92.4900                       | 7.5800    | 92.4900                         | 0.00          |
| 23/11/2022 | JBAF On 19-April-23     |        |              | Jibar Tradeable Future | 7.68      | 92.3900                       | 7.6750    | 92.3900                         | 0.00          |
| 23/11/2022 | JBAF On 17-May-23       |        |              | Jibar Tradeable Future | 7.70      | 92.3700                       | 7.7000    | 92.3700                         | 0.00          |
| 23/11/2022 | JBAF On 21-June-23      |        |              | Jibar Tradeable Future | 7.75      | 92.3250                       | 7.7450    | 92.3250                         | 0.00          |
| 23/11/2022 | JBAF On 20-September-23 |        |              | Jibar Tradeable Future | 7.79      | 92.2750                       | 7.7900    | 92.2750                         | 75.00         |
| 23/11/2022 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 7.78      | 92.2500                       | 7.7800    | 92.2500                         | 272.00        |
| 23/11/2022 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 7.77      | 92.2500                       | 7.7700    | 92.2500                         | 0.00          |
| 23/11/2022 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 7.76      | 92.2500                       | 7.7600    | 92.2500                         | 0.00          |
| 23/11/2022 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 7.72      | 92.2750                       | 7.7200    | 92.2750                         | 0.00          |
| 23/11/2022 | R035 On 02-February-23  |        |              | Bond Future            | 11.24     | 87.9235                       | 11.2419   | 87.9235                         | 162,644.00    |
| 23/11/2022 | R035 On 02-February-23  | 11.98  | Call         | Bond Future            | 5042      | 5                             | 5042      | 5                               | 0.00          |
| 23/11/2022 | R035 On 02-February-23  | 13.22  | Call         | Bond Future            | 10585     | 10                            | 10585     | 10                              | 0.00          |
| 23/11/2022 | R035 On 02-February-23  | 11.05  | Call         | Bond Future            | 1780      | 2                             | 1780      | 2                               | 976.00        |
| 23/11/2022 | R035 On 02-February-23  | 11.06  | Call         | Bond Future            | 1807      | 2                             | 1807      | 2                               | 0.00          |
| 23/11/2022 | R035 On 02-February-23  | 10.86  | Call         | Bond Future            | 1318      | 1                             | 1318      | 1                               | 0.00          |
| 23/11/2022 | R035 On 02-February-23  | 10.87  | Call         | Bond Future            | 1341      | 1                             | 1341      | 1                               | 0.00          |
| 23/11/2022 | R035 On 02-February-23  | 10.30  | Call         | Bond Future            | 436       | 0                             | 436       | 0                               | 976.00        |
| 23/11/2022 | R035 On 02-February-23  | 10.64  | Call         | Bond Future            | 891       | 1                             | 891       | 1                               | 388.00        |
| 23/11/2022 | R035 On 02-February-23  | 9.81   | Call         | Bond Future            | 135       | 0                             | 135       | 0                               | 582.00        |
| 23/11/2022 | R035 On 02-February-23  | 9.85   | Call         | Bond Future            | 150       | 0                             | 150       | 0                               | 0.00          |
| 23/11/2022 | R035 On 02-February-23  | 9.89   | Call         | Bond Future            | 166       | 0                             | 166       | 0                               | 388.00        |
| 23/11/2022 | R035 On 02-February-23  | 11.94  | Call         | Bond Future            | 4876      | 4                             | 4876      | 4                               | 0.00          |
| 23/11/2022 | R035 On 02-February-23  | 10.88  | Call         | Bond Future            | 1363      | 1                             | 1363      | 1                               | 0.00          |
| 23/11/2022 | R035 On 02-February-23  | 10.66  | Call         | Bond Future            | 925       | 1                             | 925       | 1                               | 0.00          |
| 23/11/2022 | R035 On 02-February-23  | 10.60  | Call         | Bond Future            | 825       | 1                             | 825       | 1                               | 0.00          |
| 23/11/2022 | R035 On 02-February-23  | 10.60  | Put          | Bond Future            | 4659      | 5                             | 4659      | 5                               | 0.00          |
| 23/11/2022 | R035 On 02-February-23  | 10.64  | Put          | Bond Future            | 4479      | 5                             | 4479      | 5                               | 0.00          |
| 23/11/2022 | R035 On 02-February-23  | 10.66  | Put          | Bond Future            | 4390      | 5                             | 4390      | 5                               | 582.00        |
| 23/11/2022 | R035 On 02-February-23  | 10.30  | Put          | Bond Future            | 6146      | 7                             | 6146      | 7                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | R035 On 02-February-23 | 10.88  | Put          | Bond Future | 3495      | 4                             | 3495      | 4                               | 0.00          |
| 23/11/2022 | R035 On 02-February-23 | 13.22  | Put          | Bond Future | 160       | 0                             | 160       | 0                               | 976.00        |
| 23/11/2022 | R035 On 02-February-23 | 9.89   | Put          | Bond Future | 8533      | 9                             | 8533      | 9                               | 0.00          |
| 23/11/2022 | R035 On 02-February-23 | 9.81   | Put          | Bond Future | 9033      | 10                            | 9033      | 10                              | 0.00          |
| 23/11/2022 | R035 On 02-February-23 | 10.87  | Put          | Bond Future | 3533      | 4                             | 3533      | 4                               | 0.00          |
| 23/11/2022 | R035 On 02-February-23 | 10.86  | Put          | Bond Future | 3571      | 4                             | 3571      | 4                               | 0.00          |
| 23/11/2022 | R035 On 02-February-23 | 11.06  | Put          | Bond Future | 2869      | 3                             | 2869      | 3                               | 582.00        |
| 23/11/2022 | R035 On 02-February-23 | 11.05  | Put          | Bond Future | 2901      | 3                             | 2901      | 3                               | 0.00          |
| 23/11/2022 | R035 On 02-February-23 | 11.98  | Put          | Bond Future | 918       | 1                             | 918       | 1                               | 388.00        |
| 23/11/2022 | R035 On 02-February-23 | 9.85   | Put          | Bond Future | 8781      | 9                             | 8781      | 9                               | 0.00          |
| 23/11/2022 | R035 On 02-February-23 | 11.94  | Put          | Bond Future | 969       | 1                             | 969       | 1                               | 0.00          |
| 23/11/2022 | R035 On 04-May-23      |        |              | Bond Future | 11.37     | 85.0956                       | 11.3685   | 85.0956                         | 0.00          |
| 23/11/2022 | R035 On 04-May-23      | 11.22  | Call         | Bond Future | 3179      | 3                             | 3179      | 3                               | 0.00          |
| 23/11/2022 | R035 On 04-May-23      | 9.85   | Call         | Bond Future | 701       | 1                             | 701       | 1                               | 388.00        |
| 23/11/2022 | R035 On 04-May-23      | 10.42  | Call         | Bond Future | 1391      | 1                             | 1391      | 1                               | 491.00        |
| 23/11/2022 | R035 On 04-May-23      | 12.46  | Call         | Bond Future | 7460      | 7                             | 7460      | 7                               | 0.00          |
| 23/11/2022 | R035 On 04-May-23      | 11.17  | Call         | Bond Future | 3040      | 3                             | 3040      | 3                               | 491.00        |
| 23/11/2022 | R035 On 04-May-23      | 11.20  | Call         | Bond Future | 3123      | 3                             | 3123      | 3                               | 0.00          |
| 23/11/2022 | R035 On 04-May-23      | 11.21  | Call         | Bond Future | 3151      | 3                             | 3151      | 3                               | 0.00          |
| 23/11/2022 | R035 On 04-May-23      | 10.60  | Call         | Bond Future | 1705      | 2                             | 1705      | 2                               | 388.00        |
| 23/11/2022 | R035 On 04-May-23      | 13.18  | Call         | Bond Future | 10342     | 10                            | 10342     | 10                              | 0.00          |
| 23/11/2022 | R035 On 04-May-23      | 13.18  | Put          | Bond Future | 900       | 1                             | 900       | 1                               | 491.00        |
| 23/11/2022 | R035 On 04-May-23      | 10.60  | Put          | Bond Future | 6230      | 7                             | 6230      | 7                               | 0.00          |
| 23/11/2022 | R035 On 04-May-23      | 12.46  | Put          | Bond Future | 1579      | 2                             | 1579      | 2                               | 388.00        |
| 23/11/2022 | R035 On 04-May-23      | 11.22  | Put          | Bond Future | 4027      | 4                             | 4027      | 4                               | 0.00          |
| 23/11/2022 | R035 On 04-May-23      | 10.42  | Put          | Bond Future | 7025      | 7                             | 7025      | 7                               | 0.00          |
| 23/11/2022 | R035 On 04-May-23      | 11.17  | Put          | Bond Future | 4177      | 4                             | 4177      | 4                               | 0.00          |
| 23/11/2022 | R035 On 04-May-23      | 11.20  | Put          | Bond Future | 4087      | 4                             | 4087      | 4                               | 0.00          |
| 23/11/2022 | R035 On 04-May-23      | 11.21  | Put          | Bond Future | 4057      | 4                             | 4057      | 4                               | 0.00          |
| 23/11/2022 | R035 On 04-May-23      | 9.85   | Put          | Bond Future | 9977      | 10                            | 9977      | 10                              | 0.00          |
| 23/11/2022 | R035 On 03-August-23   |        |              | Bond Future | 11.49     | 86.7858                       | 11.4890   | 86.7858                         | 0.00          |
| 23/11/2022 | R035 On 03-August-23   | 11.98  | Call         | Bond Future | 5911      | 5                             | 5911      | 5                               | 0.00          |
| 23/11/2022 | R035 On 03-August-23   | 11.99  | Call         | Bond Future | 5945      | 5                             | 5945      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | R035 On 03-August-23   | 12.00  | Call         | Bond Future | 5978      | 6                             | 5978      | 6                               | 0.00          |
| 23/11/2022 | R035 On 03-August-23   | 12.00  | Put          | Bond Future | 3204      | 3                             | 3204      | 3                               | 0.00          |
| 23/11/2022 | R035 On 03-August-23   | 11.99  | Put          | Bond Future | 3223      | 3                             | 3223      | 3                               | 0.00          |
| 23/11/2022 | R035 On 03-August-23   | 11.98  | Put          | Bond Future | 3243      | 3                             | 3243      | 3                               | 0.00          |
| 23/11/2022 | R035 On 02-November-23 |        |              | Bond Future | 11.61     | 84.0691                       | 11.6079   | 84.0691                         | 0.00          |
| 23/11/2022 | R035 On 02-November-23 | 11.43  | Call         | Bond Future | 4011      | 4                             | 4011      | 4                               | 0.00          |
| 23/11/2022 | R035 On 02-November-23 | 11.41  | Call         | Bond Future | 3957      | 3                             | 3957      | 3                               | 0.00          |
| 23/11/2022 | R035 On 02-November-23 | 11.42  | Call         | Bond Future | 3984      | 4                             | 3984      | 4                               | 0.00          |
| 23/11/2022 | R035 On 02-November-23 | 11.42  | Put          | Bond Future | 5018      | 5                             | 5018      | 5                               | 0.00          |
| 23/11/2022 | R035 On 02-November-23 | 11.41  | Put          | Bond Future | 5046      | 5                             | 5046      | 5                               | 0.00          |
| 23/11/2022 | R035 On 02-November-23 | 11.43  | Put          | Bond Future | 4989      | 5                             | 4989      | 5                               | 0.00          |
| 23/11/2022 | R035 On 01-February-24 |        |              | Bond Future | 11.76     | 85.6753                       | 11.7602   | 85.6753                         | 0.00          |
| 23/11/2022 | R035 On 01-February-24 | 12.18  | Call         | Bond Future | 6156      | 6                             | 6156      | 6                               | 0.00          |
| 23/11/2022 | R035 On 01-February-24 | 12.20  | Call         | Bond Future | 6219      | 6                             | 6219      | 6                               | 0.00          |
| 23/11/2022 | R035 On 01-February-24 | 12.19  | Call         | Bond Future | 6187      | 6                             | 6187      | 6                               | 0.00          |
| 23/11/2022 | R035 On 01-February-24 | 12.19  | Put          | Bond Future | 3941      | 4                             | 3941      | 4                               | 0.00          |
| 23/11/2022 | R035 On 01-February-24 | 12.18  | Put          | Bond Future | 3961      | 4                             | 3961      | 4                               | 0.00          |
| 23/11/2022 | R035 On 01-February-24 | 12.20  | Put          | Bond Future | 3921      | 4                             | 3921      | 4                               | 0.00          |
| 23/11/2022 | R186 On 02-February-23 |        |              | Bond Future | 8.76      | 107.0262                      | 8.7604    | 107.0262                        | 77,826.00     |
| 23/11/2022 | R186 On 02-February-23 | 8.34   | Call         | Bond Future | 502       | 1                             | 502       | 1                               | 0.00          |
| 23/11/2022 | R186 On 02-February-23 | 8.32   | Call         | Bond Future | 481       | 1                             | 481       | 1                               | 0.00          |
| 23/11/2022 | R186 On 02-February-23 | 8.33   | Call         | Bond Future | 491       | 1                             | 491       | 1                               | 0.00          |
| 23/11/2022 | R186 On 02-February-23 | 8.33   | Put          | Bond Future | 1940      | 2                             | 1940      | 2                               | 0.00          |
| 23/11/2022 | R186 On 02-February-23 | 8.32   | Put          | Bond Future | 1963      | 2                             | 1963      | 2                               | 0.00          |
| 23/11/2022 | R186 On 02-February-23 | 8.34   | Put          | Bond Future | 1916      | 2                             | 1916      | 2                               | 0.00          |
| 23/11/2022 | R186 On 04-May-23      |        |              | Bond Future | 8.85      | 109.0639                      | 8.8504    | 109.0639                        | 12,188.00     |
| 23/11/2022 | R186 On 04-May-23      | 8.82   | Call         | Bond Future | 1559      | 2                             | 1559      | 2                               | 0.00          |
| 23/11/2022 | R186 On 04-May-23      | 8.83   | Call         | Bond Future | 1575      | 2                             | 1575      | 2                               | 0.00          |
| 23/11/2022 | R186 On 04-May-23      | 8.84   | Call         | Bond Future | 1592      | 2                             | 1592      | 2                               | 0.00          |
| 23/11/2022 | R186 On 04-May-23      | 8.83   | Put          | Bond Future | 1639      | 2                             | 1639      | 2                               | 0.00          |
| 23/11/2022 | R186 On 04-May-23      | 8.84   | Put          | Bond Future | 1624      | 2                             | 1624      | 2                               | 0.00          |
| 23/11/2022 | R186 On 04-May-23      | 8.82   | Put          | Bond Future | 1654      | 2                             | 1654      | 2                               | 0.00          |
| 23/11/2022 | R186 On 03-August-23   |        |              | Bond Future | 8.92      | 105.9253                      | 8.9216    | 105.9253                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | R186 On 03-August-23   | 9.73   | Call         | Bond Future | 3395      | 3                             | 3395      | 3                               | 0.00          |
| 23/11/2022 | R186 On 03-August-23   | 9.75   | Call         | Bond Future | 3437      | 4                             | 3437      | 4                               | 0.00          |
| 23/11/2022 | R186 On 03-August-23   | 9.74   | Call         | Bond Future | 3416      | 4                             | 3416      | 4                               | 0.00          |
| 23/11/2022 | R186 On 03-August-23   | 9.74   | Put          | Bond Future | 1046      | 1                             | 1046      | 1                               | 0.00          |
| 23/11/2022 | R186 On 03-August-23   | 9.73   | Put          | Bond Future | 1053      | 1                             | 1053      | 1                               | 0.00          |
| 23/11/2022 | R186 On 03-August-23   | 9.75   | Put          | Bond Future | 1038      | 1                             | 1038      | 1                               | 0.00          |
| 23/11/2022 | R186 On 02-November-23 |        |              | Bond Future | 8.97      | 108.1082                      | 8.9733    | 108.1082                        | 0.00          |
| 23/11/2022 | R186 On 02-November-23 | 10.42  | Call         | Bond Future | 4688      | 5                             | 4688      | 5                               | 0.00          |
| 23/11/2022 | R186 On 02-November-23 | 9.39   | Call         | Bond Future | 2662      | 3                             | 2662      | 3                               | 0.00          |
| 23/11/2022 | R186 On 02-November-23 | 9.38   | Call         | Bond Future | 2644      | 3                             | 2644      | 3                               | 0.00          |
| 23/11/2022 | R186 On 02-November-23 | 9.15   | Call         | Bond Future | 2250      | 2                             | 2250      | 2                               | 1,715.00      |
| 23/11/2022 | R186 On 02-November-23 | 9.40   | Call         | Bond Future | 2679      | 3                             | 2679      | 3                               | 0.00          |
| 23/11/2022 | R186 On 02-November-23 | 9.40   | Put          | Bond Future | 1518      | 1                             | 1518      | 1                               | 0.00          |
| 23/11/2022 | R186 On 02-November-23 | 9.38   | Put          | Bond Future | 1537      | 1                             | 1537      | 1                               | 0.00          |
| 23/11/2022 | R186 On 02-November-23 | 9.39   | Put          | Bond Future | 1528      | 1                             | 1528      | 1                               | 0.00          |
| 23/11/2022 | R186 On 02-November-23 | 10.42  | Put          | Bond Future | 817       | 1                             | 817       | 1                               | 1,715.00      |
| 23/11/2022 | R186 On 02-November-23 | 9.15   | Put          | Bond Future | 1767      | 2                             | 1767      | 2                               | 0.00          |
| 23/11/2022 | R186 On 01-February-24 |        |              | Bond Future | 9.10      | 104.8716                      | 9.0959    | 104.8716                        | 0.00          |
| 23/11/2022 | R186 On 01-February-24 | 9.52   | Call         | Bond Future | 2746      | 3                             | 2746      | 3                               | 0.00          |
| 23/11/2022 | R186 On 01-February-24 | 9.50   | Call         | Bond Future | 2713      | 3                             | 2713      | 3                               | 0.00          |
| 23/11/2022 | R186 On 01-February-24 | 9.51   | Call         | Bond Future | 2730      | 3                             | 2730      | 3                               | 0.00          |
| 23/11/2022 | R186 On 01-February-24 | 9.52   | Put          | Bond Future | 1678      | 2                             | 1678      | 2                               | 0.00          |
| 23/11/2022 | R186 On 01-February-24 | 9.50   | Put          | Bond Future | 1695      | 2                             | 1695      | 2                               | 0.00          |
| 23/11/2022 | R186 On 01-February-24 | 9.51   | Put          | Bond Future | 1687      | 2                             | 1687      | 2                               | 0.00          |
| 23/11/2022 | R197 On 02-February-23 |        |              | Bond Future | 329.36    | 329.3940                      | 329.3572  | 329.3940                        | 977.00        |
| 23/11/2022 | R197 On 04-May-23      |        |              | Bond Future | 335.70    | 335.7435                      | 335.7013  | 335.7435                        | 0.00          |
| 23/11/2022 | R197 On 03-August-23   |        |              | Bond Future | 333.38    | 333.4120                      | 333.3800  | 333.4120                        | 0.00          |
| 23/11/2022 | R197 On 02-November-23 |        |              | Bond Future | 340.32    | 340.3521                      | 340.3169  | 340.3521                        | 0.00          |
| 23/11/2022 | R202 On 02-February-23 |        |              | Bond Future | 245.06    | 244.6247                      | 245.0560  | 244.6247                        | 5,970.00      |
| 23/11/2022 | R202 On 04-May-23      |        |              | Bond Future | 249.78    | 249.3402                      | 249.7762  | 249.3402                        | 0.00          |
| 23/11/2022 | R202 On 03-August-23   |        |              | Bond Future | 249.98    | 249.5276                      | 249.9778  | 249.5276                        | 0.00          |
| 23/11/2022 | R202 On 02-November-23 |        |              | Bond Future | 255.18    | 254.7207                      | 255.1783  | 254.7207                        | 0.00          |
| 23/11/2022 | R202 On 01-February-24 |        |              | Bond Future | 255.18    | 254.7155                      | 255.1842  | 254.7155                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | R209 On 02-February-23 |        |              | Bond Future | 11.26     | 67.7885                       | 11.2576   | 67.7885                         | 25,810.00     |
| 23/11/2022 | R209 On 02-February-23 | 10.80  | Call         | Bond Future | 1018      | 1                             | 1018      | 1                               | 0.00          |
| 23/11/2022 | R209 On 02-February-23 | 10.78  | Call         | Bond Future | 982       | 1                             | 982       | 1                               | 0.00          |
| 23/11/2022 | R209 On 02-February-23 | 10.79  | Call         | Bond Future | 1000      | 1                             | 1000      | 1                               | 0.00          |
| 23/11/2022 | R209 On 02-February-23 | 10.80  | Put          | Bond Future | 3399      | 4                             | 3399      | 4                               | 0.00          |
| 23/11/2022 | R209 On 02-February-23 | 10.78  | Put          | Bond Future | 3470      | 4                             | 3470      | 4                               | 0.00          |
| 23/11/2022 | R209 On 02-February-23 | 10.79  | Put          | Bond Future | 3435      | 4                             | 3435      | 4                               | 0.00          |
| 23/11/2022 | R209 On 04-May-23      |        |              | Bond Future | 11.37     | 65.9281                       | 11.3733   | 65.9281                         | 2,510.00      |
| 23/11/2022 | R209 On 04-May-23      | 11.11  | Call         | Bond Future | 2517      | 2                             | 2517      | 2                               | 0.00          |
| 23/11/2022 | R209 On 04-May-23      | 12.50  | Call         | Bond Future | 6644      | 6                             | 6644      | 6                               | 0.00          |
| 23/11/2022 | R209 On 04-May-23      | 11.00  | Call         | Bond Future | 2266      | 2                             | 2266      | 2                               | 0.00          |
| 23/11/2022 | R209 On 04-May-23      | 11.10  | Call         | Bond Future | 2493      | 2                             | 2493      | 2                               | 0.00          |
| 23/11/2022 | R209 On 04-May-23      | 10.00  | Call         | Bond Future | 742       | 1                             | 742       | 1                               | 1,000.00      |
| 23/11/2022 | R209 On 04-May-23      | 11.09  | Call         | Bond Future | 2470      | 2                             | 2470      | 2                               | 0.00          |
| 23/11/2022 | R209 On 04-May-23      | 11.09  | Put          | Bond Future | 3906      | 4                             | 3906      | 4                               | 0.00          |
| 23/11/2022 | R209 On 04-May-23      | 10.00  | Put          | Bond Future | 8126      | 8                             | 8126      | 8                               | 0.00          |
| 23/11/2022 | R209 On 04-May-23      | 11.10  | Put          | Bond Future | 3878      | 4                             | 3878      | 4                               | 0.00          |
| 23/11/2022 | R209 On 04-May-23      | 11.00  | Put          | Bond Future | 4167      | 4                             | 4167      | 4                               | 6,250.00      |
| 23/11/2022 | R209 On 04-May-23      | 12.50  | Put          | Bond Future | 1341      | 1                             | 1341      | 1                               | 8,500.00      |
| 23/11/2022 | R209 On 04-May-23      | 11.11  | Put          | Bond Future | 3850      | 4                             | 3850      | 4                               | 0.00          |
| 23/11/2022 | R209 On 03-August-23   |        |              | Bond Future | 11.48     | 67.2378                       | 11.4812   | 67.2378                         | 0.00          |
| 23/11/2022 | R209 On 03-August-23   | 11.95  | Call         | Bond Future | 5129      | 5                             | 5129      | 5                               | 0.00          |
| 23/11/2022 | R209 On 03-August-23   | 11.93  | Call         | Bond Future | 5071      | 5                             | 5071      | 5                               | 0.00          |
| 23/11/2022 | R209 On 03-August-23   | 11.94  | Call         | Bond Future | 5100      | 5                             | 5100      | 5                               | 0.00          |
| 23/11/2022 | R209 On 03-August-23   | 11.95  | Put          | Bond Future | 2880      | 3                             | 2880      | 3                               | 0.00          |
| 23/11/2022 | R209 On 03-August-23   | 11.93  | Put          | Bond Future | 2916      | 3                             | 2916      | 3                               | 0.00          |
| 23/11/2022 | R209 On 03-August-23   | 11.94  | Put          | Bond Future | 2898      | 3                             | 2898      | 3                               | 0.00          |
| 23/11/2022 | R209 On 02-November-23 |        |              | Bond Future | 11.58     | 65.4714                       | 11.5843   | 65.4714                         | 0.00          |
| 23/11/2022 | R209 On 02-November-23 | 11.35  | Call         | Bond Future | 3407      | 3                             | 3407      | 3                               | 0.00          |
| 23/11/2022 | R209 On 02-November-23 | 11.33  | Call         | Bond Future | 3360      | 3                             | 3360      | 3                               | 0.00          |
| 23/11/2022 | R209 On 02-November-23 | 11.34  | Call         | Bond Future | 3384      | 3                             | 3384      | 3                               | 0.00          |
| 23/11/2022 | R209 On 02-November-23 | 11.34  | Put          | Bond Future | 4582      | 5                             | 4582      | 5                               | 0.00          |
| 23/11/2022 | R209 On 02-November-23 | 11.33  | Put          | Bond Future | 4608      | 5                             | 4608      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | R209 On 02-November-23 | 11.35  | Put          | Bond Future | 4555      | 5                             | 4555      | 5                               | 0.00          |
| 23/11/2022 | R209 On 01-February-24 |        |              | Bond Future | 11.71     | 66.7220                       | 11.7122   | 66.7220                         | 0.00          |
| 23/11/2022 | R209 On 01-February-24 | 12.12  | Call         | Bond Future | 5402      | 5                             | 5402      | 5                               | 0.00          |
| 23/11/2022 | R209 On 01-February-24 | 12.13  | Call         | Bond Future | 5429      | 5                             | 5429      | 5                               | 0.00          |
| 23/11/2022 | R209 On 01-February-24 | 12.14  | Call         | Bond Future | 5457      | 5                             | 5457      | 5                               | 0.00          |
| 23/11/2022 | R209 On 01-February-24 | 12.14  | Put          | Bond Future | 3466      | 3                             | 3466      | 3                               | 0.00          |
| 23/11/2022 | R209 On 01-February-24 | 12.13  | Put          | Bond Future | 3483      | 4                             | 3483      | 4                               | 0.00          |
| 23/11/2022 | R209 On 01-February-24 | 12.12  | Put          | Bond Future | 3501      | 4                             | 3501      | 4                               | 0.00          |
| 23/11/2022 | R210 On 02-February-23 |        |              | Bond Future | 223.45    | 222.5923                      | 223.4460  | 222.5923                        | 372.00        |
| 23/11/2022 | R210 On 04-May-23      |        |              | Bond Future | 224.67    | 223.8062                      | 224.6703  | 223.8062                        | 0.00          |
| 23/11/2022 | R210 On 03-August-23   |        |              | Bond Future | 229.18    | 228.3013                      | 229.1808  | 228.3013                        | 0.00          |
| 23/11/2022 | R210 On 02-November-23 |        |              | Bond Future | 230.79    | 229.8921                      | 230.7888  | 229.8921                        | 0.00          |
| 23/11/2022 | R210 On 01-February-24 |        |              | Bond Future | 235.26    | 234.3420                      | 235.2579  | 234.3420                        | 0.00          |
| 23/11/2022 | R213 On 02-February-23 |        |              | Bond Future | 10.70     | 83.0343                       | 10.7042   | 83.0343                         | 39,157.00     |
| 23/11/2022 | R213 On 02-February-23 | 9.16   | Call         | Bond Future | 45        | 0                             | 45        | 0                               | 476.00        |
| 23/11/2022 | R213 On 02-February-23 | 10.43  | Call         | Bond Future | 1102      | 1                             | 1102      | 1                               | 912.00        |
| 23/11/2022 | R213 On 02-February-23 | 10.22  | Call         | Bond Future | 736       | 1                             | 736       | 1                               | 0.00          |
| 23/11/2022 | R213 On 02-February-23 | 10.21  | Call         | Bond Future | 721       | 1                             | 721       | 1                               | 0.00          |
| 23/11/2022 | R213 On 02-February-23 | 10.01  | Call         | Bond Future | 463       | 0                             | 463       | 0                               | 0.00          |
| 23/11/2022 | R213 On 02-February-23 | 10.23  | Call         | Bond Future | 751       | 1                             | 751       | 1                               | 0.00          |
| 23/11/2022 | R213 On 02-February-23 | 10.35  | Call         | Bond Future | 951       | 1                             | 951       | 1                               | 0.00          |
| 23/11/2022 | R213 On 02-February-23 | 12.20  | Call         | Bond Future | 6768      | 6                             | 6768      | 6                               | 0.00          |
| 23/11/2022 | R213 On 02-February-23 | 12.20  | Put          | Bond Future | 227       | 0                             | 227       | 0                               | 912.00        |
| 23/11/2022 | R213 On 02-February-23 | 10.22  | Put          | Bond Future | 3011      | 3                             | 3011      | 3                               | 0.00          |
| 23/11/2022 | R213 On 02-February-23 | 10.35  | Put          | Bond Future | 2608      | 3                             | 2608      | 3                               | 476.00        |
| 23/11/2022 | R213 On 02-February-23 | 10.43  | Put          | Bond Future | 2381      | 3                             | 2381      | 3                               | 0.00          |
| 23/11/2022 | R213 On 02-February-23 | 10.21  | Put          | Bond Future | 3044      | 3                             | 3044      | 3                               | 0.00          |
| 23/11/2022 | R213 On 02-February-23 | 10.23  | Put          | Bond Future | 2978      | 3                             | 2978      | 3                               | 0.00          |
| 23/11/2022 | R213 On 02-February-23 | 9.16   | Put          | Bond Future | 7594      | 8                             | 7594      | 8                               | 0.00          |
| 23/11/2022 | R213 On 02-February-23 | 10.01  | Put          | Bond Future | 3751      | 4                             | 3751      | 4                               | 476.00        |
| 23/11/2022 | R213 On 04-May-23      |        |              | Bond Future | 10.83     | 81.0643                       | 10.8328   | 81.0643                         | 0.00          |
| 23/11/2022 | R213 On 04-May-23      | 10.74  | Call         | Bond Future | 2552      | 2                             | 2552      | 2                               | 0.00          |
| 23/11/2022 | R213 On 04-May-23      | 10.73  | Call         | Bond Future | 2529      | 2                             | 2529      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | R213 On 04-May-23      | 10.75  | Call         | Bond Future | 2574      | 2                             | 2574      | 2                               | 0.00          |
| 23/11/2022 | R213 On 04-May-23      | 10.75  | Put          | Bond Future | 2948      | 3                             | 2948      | 3                               | 0.00          |
| 23/11/2022 | R213 On 04-May-23      | 10.73  | Put          | Bond Future | 2993      | 3                             | 2993      | 3                               | 0.00          |
| 23/11/2022 | R213 On 04-May-23      | 10.74  | Put          | Bond Future | 2971      | 3                             | 2971      | 3                               | 0.00          |
| 23/11/2022 | R213 On 03-August-23   |        |              | Bond Future | 10.95     | 82.6742                       | 10.9544   | 82.6742                         | 0.00          |
| 23/11/2022 | R213 On 03-August-23   | 11.62  | Call         | Bond Future | 5012      | 5                             | 5012      | 5                               | 0.00          |
| 23/11/2022 | R213 On 03-August-23   | 11.61  | Call         | Bond Future | 4984      | 5                             | 4984      | 5                               | 0.00          |
| 23/11/2022 | R213 On 03-August-23   | 11.63  | Call         | Bond Future | 5041      | 5                             | 5041      | 5                               | 0.00          |
| 23/11/2022 | R213 On 03-August-23   | 11.62  | Put          | Bond Future | 2159      | 2                             | 2159      | 2                               | 0.00          |
| 23/11/2022 | R213 On 03-August-23   | 11.61  | Put          | Bond Future | 2173      | 2                             | 2173      | 2                               | 0.00          |
| 23/11/2022 | R213 On 03-August-23   | 11.63  | Put          | Bond Future | 2146      | 2                             | 2146      | 2                               | 0.00          |
| 23/11/2022 | R213 On 02-November-23 |        |              | Bond Future | 11.08     | 80.8243                       | 11.0755   | 80.8243                         | 0.00          |
| 23/11/2022 | R213 On 02-November-23 | 11.12  | Call         | Bond Future | 3405      | 3                             | 3405      | 3                               | 0.00          |
| 23/11/2022 | R213 On 02-November-23 | 11.11  | Call         | Bond Future | 3382      | 3                             | 3382      | 3                               | 0.00          |
| 23/11/2022 | R213 On 02-November-23 | 11.13  | Call         | Bond Future | 3428      | 3                             | 3428      | 3                               | 0.00          |
| 23/11/2022 | R213 On 02-November-23 | 11.13  | Put          | Bond Future | 3196      | 3                             | 3196      | 3                               | 0.00          |
| 23/11/2022 | R213 On 02-November-23 | 11.11  | Put          | Bond Future | 3234      | 3                             | 3234      | 3                               | 0.00          |
| 23/11/2022 | R213 On 02-November-23 | 11.12  | Put          | Bond Future | 3215      | 3                             | 3215      | 3                               | 0.00          |
| 23/11/2022 | R213 On 01-February-24 |        |              | Bond Future | 11.24     | 82.3692                       | 11.2381   | 82.3692                         | 0.00          |
| 23/11/2022 | R213 On 01-February-24 | 11.72  | Call         | Bond Future | 4806      | 4                             | 4806      | 4                               | 0.00          |
| 23/11/2022 | R213 On 01-February-24 | 11.71  | Call         | Bond Future | 4781      | 4                             | 4781      | 4                               | 0.00          |
| 23/11/2022 | R213 On 01-February-24 | 11.70  | Call         | Bond Future | 4755      | 4                             | 4755      | 4                               | 0.00          |
| 23/11/2022 | R213 On 01-February-24 | 11.70  | Put          | Bond Future | 2868      | 3                             | 2868      | 3                               | 0.00          |
| 23/11/2022 | R213 On 01-February-24 | 11.71  | Put          | Bond Future | 2853      | 3                             | 2853      | 3                               | 0.00          |
| 23/11/2022 | R213 On 01-February-24 | 11.72  | Put          | Bond Future | 2838      | 3                             | 2838      | 3                               | 0.00          |
| 23/11/2022 | R214 On 02-February-23 |        |              | Bond Future | 11.37     | 65.2870                       | 11.3685   | 65.2870                         | 71,030.00     |
| 23/11/2022 | R214 On 02-February-23 | 10.30  | Call         | Bond Future | 302       | 0                             | 302       | 0                               | 3,550.00      |
| 23/11/2022 | R214 On 02-February-23 | 11.00  | Call         | Bond Future | 1231      | 1                             | 1231      | 1                               | 3,550.00      |
| 23/11/2022 | R214 On 02-February-23 | 11.09  | Call         | Bond Future | 1426      | 1                             | 1426      | 1                               | 0.00          |
| 23/11/2022 | R214 On 02-February-23 | 11.80  | Call         | Bond Future | 3488      | 3                             | 3488      | 3                               | 0.00          |
| 23/11/2022 | R214 On 02-February-23 | 11.07  | Call         | Bond Future | 1381      | 1                             | 1381      | 1                               | 0.00          |
| 23/11/2022 | R214 On 02-February-23 | 11.08  | Call         | Bond Future | 1403      | 1                             | 1403      | 1                               | 0.00          |
| 23/11/2022 | R214 On 02-February-23 | 11.10  | Call         | Bond Future | 1448      | 1                             | 1448      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | R214 On 02-February-23 | 11.08  | Put          | Bond Future | 2974      | 3                             | 2974      | 3                               | 0.00          |
| 23/11/2022 | R214 On 02-February-23 | 11.07  | Put          | Bond Future | 3007      | 3                             | 3007      | 3                               | 0.00          |
| 23/11/2022 | R214 On 02-February-23 | 11.80  | Put          | Bond Future | 1248      | 1                             | 1248      | 1                               | 0.00          |
| 23/11/2022 | R214 On 02-February-23 | 11.09  | Put          | Bond Future | 2941      | 3                             | 2941      | 3                               | 0.00          |
| 23/11/2022 | R214 On 02-February-23 | 11.10  | Put          | Bond Future | 2908      | 3                             | 2908      | 3                               | 0.00          |
| 23/11/2022 | R214 On 02-February-23 | 11.00  | Put          | Bond Future | 3248      | 4                             | 3248      | 4                               | 0.00          |
| 23/11/2022 | R214 On 02-February-23 | 10.30  | Put          | Bond Future | 6435      | 7                             | 6435      | 7                               | 0.00          |
| 23/11/2022 | R214 On 04-May-23      |        |              | Bond Future | 11.47     | 63.2329                       | 11.4737   | 63.2329                         | 0.00          |
| 23/11/2022 | R214 On 04-May-23      | 11.38  | Call         | Bond Future | 3136      | 3                             | 3136      | 3                               | 0.00          |
| 23/11/2022 | R214 On 04-May-23      | 11.36  | Call         | Bond Future | 3083      | 3                             | 3083      | 3                               | 0.00          |
| 23/11/2022 | R214 On 04-May-23      | 11.37  | Call         | Bond Future | 3109      | 3                             | 3109      | 3                               | 0.00          |
| 23/11/2022 | R214 On 04-May-23      | 11.37  | Put          | Bond Future | 3659      | 4                             | 3659      | 4                               | 0.00          |
| 23/11/2022 | R214 On 04-May-23      | 11.36  | Put          | Bond Future | 3686      | 4                             | 3686      | 4                               | 0.00          |
| 23/11/2022 | R214 On 04-May-23      | 11.38  | Put          | Bond Future | 3632      | 4                             | 3632      | 4                               | 0.00          |
| 23/11/2022 | R214 On 03-August-23   |        |              | Bond Future | 11.57     | 64.4888                       | 11.5729   | 64.4888                         | 0.00          |
| 23/11/2022 | R214 On 03-August-23   | 12.16  | Call         | Bond Future | 5739      | 5                             | 5739      | 5                               | 0.00          |
| 23/11/2022 | R214 On 03-August-23   | 12.14  | Call         | Bond Future | 5677      | 5                             | 5677      | 5                               | 0.00          |
| 23/11/2022 | R214 On 03-August-23   | 12.15  | Call         | Bond Future | 5708      | 5                             | 5708      | 5                               | 0.00          |
| 23/11/2022 | R214 On 03-August-23   | 12.15  | Put          | Bond Future | 2821      | 3                             | 2821      | 3                               | 0.00          |
| 23/11/2022 | R214 On 03-August-23   | 12.14  | Put          | Bond Future | 2838      | 3                             | 2838      | 3                               | 0.00          |
| 23/11/2022 | R214 On 03-August-23   | 12.16  | Put          | Bond Future | 2804      | 3                             | 2804      | 3                               | 0.00          |
| 23/11/2022 | R214 On 02-November-23 |        |              | Bond Future | 11.67     | 62.5182                       | 11.6696   | 62.5182                         | 0.00          |
| 23/11/2022 | R214 On 02-November-23 | 11.47  | Call         | Bond Future | 3880      | 3                             | 3880      | 3                               | 0.00          |
| 23/11/2022 | R214 On 02-November-23 | 11.45  | Call         | Bond Future | 3830      | 3                             | 3830      | 3                               | 0.00          |
| 23/11/2022 | R214 On 02-November-23 | 11.46  | Call         | Bond Future | 3855      | 3                             | 3855      | 3                               | 0.00          |
| 23/11/2022 | R214 On 02-November-23 | 11.46  | Put          | Bond Future | 4944      | 5                             | 4944      | 5                               | 0.00          |
| 23/11/2022 | R214 On 02-November-23 | 11.45  | Put          | Bond Future | 4971      | 5                             | 4971      | 5                               | 0.00          |
| 23/11/2022 | R214 On 02-November-23 | 11.47  | Put          | Bond Future | 4916      | 5                             | 4916      | 5                               | 0.00          |
| 23/11/2022 | R214 On 01-February-24 |        |              | Bond Future | 11.79     | 63.7127                       | 11.7916   | 63.7127                         | 0.00          |
| 23/11/2022 | R214 On 01-February-24 | 12.14  | Call         | Bond Future | 5627      | 5                             | 5627      | 5                               | 0.00          |
| 23/11/2022 | R214 On 01-February-24 | 12.15  | Call         | Bond Future | 5655      | 5                             | 5655      | 5                               | 0.00          |
| 23/11/2022 | R214 On 01-February-24 | 12.16  | Call         | Bond Future | 5684      | 5                             | 5684      | 5                               | 0.00          |
| 23/11/2022 | R214 On 01-February-24 | 12.16  | Put          | Bond Future | 3870      | 4                             | 3870      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | R214 On 01-February-24 | 12.15  | Put          | Bond Future | 3890      | 4                             | 3890      | 4                               | 0.00          |
| 23/11/2022 | R214 On 01-February-24 | 12.14  | Put          | Bond Future | 3910      | 4                             | 3910      | 4                               | 0.00          |
| 23/11/2022 | R248 On 02-February-23 |        |              | Bond Future | 11.35     | 81.6199                       | 11.3536   | 81.6199                         | 247,562.00    |
| 23/11/2022 | R248 On 02-February-23 | 10.40  | Call         | Bond Future | 480       | 0                             | 480       | 0                               | 3,820.00      |
| 23/11/2022 | R248 On 02-February-23 | 11.06  | Call         | Bond Future | 1741      | 1                             | 1741      | 1                               | 0.00          |
| 23/11/2022 | R248 On 02-February-23 | 11.10  | Call         | Bond Future | 1855      | 2                             | 1855      | 2                               | 3,820.00      |
| 23/11/2022 | R248 On 02-February-23 | 11.07  | Call         | Bond Future | 1769      | 1                             | 1769      | 1                               | 0.00          |
| 23/11/2022 | R248 On 02-February-23 | 11.00  | Call         | Bond Future | 1578      | 1                             | 1578      | 1                               | 0.00          |
| 23/11/2022 | R248 On 02-February-23 | 11.70  | Call         | Bond Future | 4007      | 4                             | 4007      | 4                               | 0.00          |
| 23/11/2022 | R248 On 02-February-23 | 11.08  | Call         | Bond Future | 1798      | 2                             | 1798      | 2                               | 0.00          |
| 23/11/2022 | R248 On 02-February-23 | 11.08  | Put          | Bond Future | 3670      | 4                             | 3670      | 4                               | 0.00          |
| 23/11/2022 | R248 On 02-February-23 | 11.10  | Put          | Bond Future | 3588      | 4                             | 3588      | 4                               | 0.00          |
| 23/11/2022 | R248 On 02-February-23 | 11.70  | Put          | Bond Future | 1743      | 2                             | 1743      | 2                               | 0.00          |
| 23/11/2022 | R248 On 02-February-23 | 11.00  | Put          | Bond Future | 4012      | 4                             | 4012      | 4                               | 0.00          |
| 23/11/2022 | R248 On 02-February-23 | 11.07  | Put          | Bond Future | 3711      | 4                             | 3711      | 4                               | 0.00          |
| 23/11/2022 | R248 On 02-February-23 | 11.06  | Put          | Bond Future | 3753      | 4                             | 3753      | 4                               | 0.00          |
| 23/11/2022 | R248 On 02-February-23 | 10.40  | Put          | Bond Future | 7357      | 8                             | 7357      | 8                               | 0.00          |
| 23/11/2022 | R248 On 04-May-23      |        |              | Bond Future | 11.46     | 78.7162                       | 11.4607   | 78.7162                         | 10,943.00     |
| 23/11/2022 | R248 On 04-May-23      | 11.33  | Call         | Bond Future | 3805      | 3                             | 3805      | 3                               | 0.00          |
| 23/11/2022 | R248 On 04-May-23      | 11.34  | Call         | Bond Future | 3838      | 3                             | 3838      | 3                               | 0.00          |
| 23/11/2022 | R248 On 04-May-23      | 11.35  | Call         | Bond Future | 3871      | 3                             | 3871      | 3                               | 0.00          |
| 23/11/2022 | R248 On 04-May-23      | 11.35  | Put          | Bond Future | 4607      | 5                             | 4607      | 5                               | 0.00          |
| 23/11/2022 | R248 On 04-May-23      | 11.34  | Put          | Bond Future | 4641      | 5                             | 4641      | 5                               | 0.00          |
| 23/11/2022 | R248 On 04-May-23      | 11.33  | Put          | Bond Future | 4675      | 5                             | 4675      | 5                               | 0.00          |
| 23/11/2022 | R248 On 03-August-23   |        |              | Bond Future | 11.56     | 80.2422                       | 11.5647   | 80.2422                         | 0.00          |
| 23/11/2022 | R248 On 03-August-23   | 12.09  | Call         | Bond Future | 6931      | 6                             | 6931      | 6                               | 0.00          |
| 23/11/2022 | R248 On 03-August-23   | 12.10  | Call         | Bond Future | 6969      | 6                             | 6969      | 6                               | 0.00          |
| 23/11/2022 | R248 On 03-August-23   | 12.11  | Call         | Bond Future | 7007      | 7                             | 7007      | 7                               | 0.00          |
| 23/11/2022 | R248 On 03-August-23   | 12.11  | Put          | Bond Future | 3607      | 4                             | 3607      | 4                               | 0.00          |
| 23/11/2022 | R248 On 03-August-23   | 12.10  | Put          | Bond Future | 3629      | 4                             | 3629      | 4                               | 0.00          |
| 23/11/2022 | R248 On 03-August-23   | 12.09  | Put          | Bond Future | 3651      | 4                             | 3651      | 4                               | 0.00          |
| 23/11/2022 | R248 On 02-November-23 |        |              | Bond Future | 11.66     | 77.4737                       | 11.6575   | 77.4737                         | 13,000.00     |
| 23/11/2022 | R248 On 02-November-23 | 11.49  | Call         | Bond Future | 4813      | 4                             | 4813      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2022 | R248 On 02-November-23 | 11.47  | Call         | Bond Future | 4749      | 4                             | 4749      | 4                               | 0.00          |
| 23/11/2022 | R248 On 02-November-23 | 11.48  | Call         | Bond Future | 4781      | 4                             | 4781      | 4                               | 0.00          |
| 23/11/2022 | R248 On 02-November-23 | 11.49  | Put          | Bond Future | 5897      | 6                             | 5897      | 6                               | 0.00          |
| 23/11/2022 | R248 On 02-November-23 | 11.47  | Put          | Bond Future | 5965      | 6                             | 5965      | 6                               | 0.00          |
| 23/11/2022 | R248 On 02-November-23 | 11.48  | Put          | Bond Future | 5931      | 6                             | 5931      | 6                               | 0.00          |
| 23/11/2022 | R248 On 01-February-24 |        |              | Bond Future | 11.77     | 78.9906                       | 11.7725   | 78.9906                         | 0.00          |
| 23/11/2022 | R248 On 01-February-24 | 12.16  | Call         | Bond Future | 7060      | 6                             | 7060      | 6                               | 0.00          |
| 23/11/2022 | R248 On 01-February-24 | 12.14  | Call         | Bond Future | 6989      | 6                             | 6989      | 6                               | 0.00          |
| 23/11/2022 | R248 On 01-February-24 | 12.15  | Call         | Bond Future | 7024      | 6                             | 7024      | 6                               | 0.00          |
| 23/11/2022 | R248 On 01-February-24 | 12.15  | Put          | Bond Future | 4715      | 5                             | 4715      | 5                               | 0.00          |
| 23/11/2022 | R248 On 01-February-24 | 12.14  | Put          | Bond Future | 4739      | 5                             | 4739      | 5                               | 0.00          |
| 23/11/2022 | R248 On 01-February-24 | 12.16  | Put          | Bond Future | 4691      | 5                             | 4691      | 5                               | 0.00          |