



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/09/2022 TO: 08/09/2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | 2025 On 03-November-22 | | | Bond Future | 167.68 | 167.6584 | 167.6782 | 167.6584 | 7,172.00 |
| 08/09/2022 | 2025 On 02-February-23 | | | Bond Future | 169.01 | 168.9881 | 169.0062 | 168.9881 | 1,936.00 |
| 08/09/2022 | 2025 On 04-May-23 | | | Bond Future | 172.25 | 172.2360 | 172.2534 | 172.2360 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | 2025 On 03-August-23 | | | Bond Future | 173.91 | 173.8963 | 173.9132 | 173.8963 | 0.00 |
| 08/09/2022 | 2025 On 02-November-23 | | | Bond Future | 177.23 | 177.2133 | 177.2306 | 177.2133 | 0.00 |
| 08/09/2022 | 2029 On 03-November-22 | | | Bond Future | 122.39 | 122.3527 | 122.3860 | 122.3527 | 1,519.00 |
| 08/09/2022 | 2029 On 02-February-23 | | | Bond Future | 124.61 | 124.5759 | 124.6083 | 124.5759 | 728.00 |
| 08/09/2022 | 2029 On 04-May-23 | | | Bond Future | 125.69 | 125.6584 | 125.6906 | 125.6584 | 0.00 |
| 08/09/2022 | 2029 On 03-August-23 | | | Bond Future | 128.20 | 128.1701 | 128.2024 | 128.1701 | 0.00 |
| 08/09/2022 | 2029 On 02-November-23 | | | Bond Future | 129.29 | 129.2535 | 129.2865 | 129.2535 | 0.00 |
| 08/09/2022 | 2030 On 03-November-22 | | | Bond Future | 10.47 | 89.6142 | 89.8356 | 89.6142 | 66,891.00 |
| 08/09/2022 | 2030 On 03-November-22 | 10.08 | Call | Bond Future | 391 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | 2030 On 03-November-22 | 10.09 | Call | Bond Future | 405 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | 2030 On 03-November-22 | 10.20 | Call | Bond Future | 572 | 1 | 1 | 1 | 500.00 |
| 08/09/2022 | 2030 On 03-November-22 | 11.57 | Call | Bond Future | 4996 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2030 On 03-November-22 | 9.70 | Call | Bond Future | 83 | 0 | 0 | 0 | 500.00 |
| 08/09/2022 | 2030 On 03-November-22 | 10.10 | Call | Bond Future | 419 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | 2030 On 03-November-22 | 10.10 | Put | Bond Future | 2140 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2030 On 03-November-22 | 10.20 | Put | Bond Future | 1825 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2030 On 03-November-22 | 9.70 | Put | Bond Future | 3709 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2030 On 03-November-22 | 11.57 | Put | Bond Future | 136 | 0 | 0 | 0 | 500.00 |
| 08/09/2022 | 2030 On 03-November-22 | 10.09 | Put | Bond Future | 2173 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2030 On 03-November-22 | 10.08 | Put | Bond Future | 2207 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | | | Bond Future | 10.62 | 87.2151 | 87.4394 | 87.2151 | 5,200.00 |
| 08/09/2022 | 2030 On 02-February-23 | 11.55 | Call | Bond Future | 4708 | 5 | 5 | 5 | 5,000.00 |
| 08/09/2022 | 2030 On 02-February-23 | 11.12 | Call | Bond Future | 3334 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 11.16 | Call | Bond Future | 3455 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 882 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 9.83 | Call | Bond Future | 666 | 1 | 1 | 1 | 388.00 |
| 08/09/2022 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 131 | 0 | 0 | 0 | 102.00 |
| 08/09/2022 | 2030 On 02-February-23 | 9.08 | Call | Bond Future | 206 | 0 | 0 | 0 | 388.00 |
| 08/09/2022 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 793 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 9.79 | Call | Bond Future | 623 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 11.35 | Call | Bond Future | 4050 | 4 | 4 | 4 | 5,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 856 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 869 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 634 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 251 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 9.04 | Call | Bond Future | 193 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 511 | 0 | 1 | 0 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 4934 | 5 | 5 | 5 | 102.00 |
| 08/09/2022 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 8685 | 9 | 9 | 9 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 9.04 | Put | Bond Future | 7607 | 8 | 8 | 8 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 9.08 | Put | Bond Future | 7423 | 8 | 7 | 8 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 6881 | 7 | 7 | 7 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 3903 | 4 | 4 | 4 | 102.00 |
| 08/09/2022 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 3668 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 11.35 | Put | Bond Future | 903 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 11.16 | Put | Bond Future | 1118 | 1 | 1 | 1 | 388.00 |
| 08/09/2022 | 2030 On 02-February-23 | 9.79 | Put | Bond Future | 4433 | 5 | 4 | 5 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 9.83 | Put | Bond Future | 4288 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 4397 | 5 | 4 | 5 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 3734 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 3701 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 11.12 | Put | Bond Future | 1169 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2030 On 02-February-23 | 11.55 | Put | Bond Future | 718 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | | | Bond Future | 10.77 | 88.8735 | 89.1015 | 88.8735 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 7878 | 8 | 8 | 8 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 4787 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 6114 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 7641 | 7 | 8 | 7 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 1990 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 2218 | 2 | 2 | 2 | 350.00 |
| 08/09/2022 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 702 | 1 | 1 | 1 | 150.00 |
| 08/09/2022 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 3958 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 1763 | 2 | 2 | 2 | 479.00 |
| 08/09/2022 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 1950 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 1970 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 777 | 1 | 1 | 1 | 479.00 |
| 08/09/2022 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 877 | 1 | 1 | 1 | 388.00 |
| 08/09/2022 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 364 | 0 | 0 | 0 | 388.00 |
| 08/09/2022 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 1108 | 1 | 1 | 1 | 1,080.00 |
| 08/09/2022 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 4520 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 8296 | 8 | 8 | 8 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 6037 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 5290 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 5695 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 3026 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 3050 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 3302 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 1562 | 2 | 2 | 2 | 150.00 |
| 08/09/2022 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 2752 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 3002 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 596 | 1 | 1 | 1 | 479.00 |
| 08/09/2022 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 872 | 1 | 1 | 1 | 1,080.00 |
| 08/09/2022 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 1238 | 1 | 1 | 1 | 388.00 |
| 08/09/2022 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 562 | 1 | 1 | 1 | 350.00 |
| 08/09/2022 | 2030 On 03-August-23 | | | Bond Future | 10.92 | 86.6247 | 86.8569 | 86.6247 | 0.00 |
| 08/09/2022 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 7572 | 7 | 8 | 7 | 0.00 |
| 08/09/2022 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 3966 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 8522 | 8 | 9 | 8 | 0.00 |
| 08/09/2022 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 3914 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 3940 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 1853 | 2 | 2 | 2 | 1,012.00 |
| 08/09/2022 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 2314 | 2 | 2 | 2 | 350.00 |
| 08/09/2022 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 3449 | 4 | 3 | 4 | 0.00 |
| 08/09/2022 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 2158 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 2188 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 786 | 1 | 1 | 1 | 350.00 |
| 08/09/2022 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 4054 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 956 | 1 | 1 | 1 | 1,012.00 |
| 08/09/2022 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 2173 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2030 On 02-November-23 | | | Bond Future | 11.09 | 88.2571 | 88.4938 | 88.2571 | 0.00 |
| 08/09/2022 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 2571 | 2 | 3 | 2 | 0.00 |
| 08/09/2022 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 2551 | 2 | 3 | 2 | 0.00 |
| 08/09/2022 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 2531 | 2 | 3 | 2 | 0.00 |
| 08/09/2022 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 3699 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 3678 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 3657 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2032 On 03-November-22 | | | Bond Future | 10.93 | 85.1295 | 85.3784 | 85.1295 | 168,761.00 |
| 08/09/2022 | 2032 On 03-November-22 | 9.31 | Call | Bond Future | 2 | 0 | 0 | 0 | 180.00 |
| 08/09/2022 | 2032 On 03-November-22 | 9.46 | Call | Bond Future | 4 | 0 | 0 | 0 | 500.00 |
| 08/09/2022 | 2032 On 03-November-22 | 11.55 | Call | Bond Future | 3580 | 3 | 4 | 3 | 0.00 |
| 08/09/2022 | 2032 On 03-November-22 | 12.30 | Call | Bond Future | 6808 | 7 | 7 | 7 | 0.00 |
| 08/09/2022 | 2032 On 03-November-22 | 10.66 | Call | Bond Future | 744 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2032 On 03-November-22 | 10.67 | Call | Bond Future | 764 | 1 | 1 | 1 | 750.00 |
| 08/09/2022 | 2032 On 03-November-22 | 11.45 | Call | Bond Future | 3182 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2032 On 03-November-22 | 10.21 | Call | Bond Future | 161 | 0 | 0 | 0 | 500.00 |
| 08/09/2022 | 2032 On 03-November-22 | 10.49 | Call | Bond Future | 452 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | 2032 On 03-November-22 | 10.56 | Call | Bond Future | 561 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2032 On 03-November-22 | 10.11 | Call | Bond Future | 103 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | 2032 On 03-November-22 | 9.36 | Call | Bond Future | 2 | 0 | 0 | 0 | 454.00 |
| 08/09/2022 | 2032 On 03-November-22 | 10.16 | Call | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | 2032 On 03-November-22 | 9.92 | Call | Bond Future | 42 | 0 | 0 | 0 | 750.00 |
| 08/09/2022 | 2032 On 03-November-22 | 9.92 | Put | Bond Future | 5476 | 6 | 5 | 6 | 0.00 |
| 08/09/2022 | 2032 On 03-November-22 | 10.11 | Put | Bond Future | 4479 | 5 | 4 | 5 | 454.00 |
| 08/09/2022 | 2032 On 03-November-22 | 10.16 | Put | Bond Future | 4230 | 4 | 4 | 4 | 180.00 |
| 08/09/2022 | 2032 On 03-November-22 | 9.36 | Put | Bond Future | 8655 | 9 | 9 | 9 | 0.00 |
| 08/09/2022 | 2032 On 03-November-22 | 9.46 | Put | Bond Future | 8072 | 8 | 8 | 8 | 0.00 |
| 08/09/2022 | 2032 On 03-November-22 | 10.56 | Put | Bond Future | 2494 | 3 | 2 | 3 | 180.00 |
| 08/09/2022 | 2032 On 03-November-22 | 9.31 | Put | Bond Future | 8949 | 9 | 9 | 9 | 0.00 |
| 08/09/2022 | 2032 On 03-November-22 | 10.49 | Put | Bond Future | 2759 | 3 | 3 | 3 | 454.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | 2032 On 03-November-22 | 10.21 | Put | Bond Future | 3987 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2032 On 03-November-22 | 11.45 | Put | Bond Future | 541 | 1 | 1 | 1 | 7,500.00 |
| 08/09/2022 | 2032 On 03-November-22 | 10.67 | Put | Bond Future | 2114 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2032 On 03-November-22 | 10.66 | Put | Bond Future | 2146 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2032 On 03-November-22 | 12.30 | Put | Bond Future | 97 | 0 | 0 | 0 | 750.00 |
| 08/09/2022 | 2032 On 03-November-22 | 11.55 | Put | Bond Future | 446 | 1 | 0 | 1 | 500.00 |
| 08/09/2022 | 2032 On 02-February-23 | | | Bond Future | 11.08 | 86.6563 | 86.9085 | 86.6563 | 18.00 |
| 08/09/2022 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 4779 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 8275 | 8 | 8 | 8 | 0.00 |
| 08/09/2022 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 898 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 912 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 626 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 132 | 0 | 0 | 0 | 454.00 |
| 08/09/2022 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 4248 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 927 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 1085 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 1390 | 1 | 1 | 1 | 750.00 |
| 08/09/2022 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 688 | 1 | 1 | 1 | 500.00 |
| 08/09/2022 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 183 | 0 | 0 | 0 | 500.00 |
| 08/09/2022 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 421 | 0 | 0 | 0 | 750.00 |
| 08/09/2022 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 6550 | 7 | 7 | 7 | 0.00 |
| 08/09/2022 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 8847 | 9 | 9 | 9 | 0.00 |
| 08/09/2022 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 5178 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 3494 | 4 | 3 | 4 | 0.00 |
| 08/09/2022 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 4080 | 4 | 4 | 4 | 454.00 |
| 08/09/2022 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 4452 | 5 | 4 | 5 | 0.00 |
| 08/09/2022 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 1249 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 9720 | 10 | 10 | 10 | 0.00 |
| 08/09/2022 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 5441 | 6 | 5 | 6 | 454.00 |
| 08/09/2022 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 4491 | 5 | 4 | 5 | 0.00 |
| 08/09/2022 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 4529 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 393 | 0 | 0 | 0 | 750.00 |
| 08/09/2022 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 1064 | 1 | 1 | 1 | 500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | 2032 On 04-May-23 | | | Bond Future | 11.22 | 84.1433 | 84.3998 | 84.1433 | 0.00 |
| 08/09/2022 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 1628 | 2 | 2 | 2 | 400.00 |
| 08/09/2022 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 2119 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 2140 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 2162 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 3356 | 3 | 3 | 3 | 400.00 |
| 08/09/2022 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 10486 | 10 | 10 | 10 | 0.00 |
| 08/09/2022 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 513 | 1 | 1 | 1 | 400.00 |
| 08/09/2022 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 3821 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 3850 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 3880 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 4665 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 2639 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2032 On 03-August-23 | | | Bond Future | 11.36 | 85.8090 | 86.0702 | 85.8090 | 2,600.00 |
| 08/09/2022 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 4541 | 4 | 5 | 4 | 0.00 |
| 08/09/2022 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 4571 | 4 | 5 | 4 | 0.00 |
| 08/09/2022 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 4987 | 5 | 5 | 5 | 5,000.00 |
| 08/09/2022 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 4600 | 4 | 5 | 4 | 0.00 |
| 08/09/2022 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 2656 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 2442 | 3 | 2 | 3 | 0.00 |
| 08/09/2022 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 2674 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 2691 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2032 On 02-November-23 | | | Bond Future | 11.52 | 83.2688 | 83.5350 | 83.2688 | 0.00 |
| 08/09/2022 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 3047 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 3069 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 3091 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 4413 | 5 | 4 | 5 | 0.00 |
| 08/09/2022 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 4439 | 5 | 4 | 5 | 0.00 |
| 08/09/2022 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 4465 | 5 | 4 | 5 | 0.00 |
| 08/09/2022 | 2033 On 03-November-22 | | | Bond Future | 114.50 | 114.6256 | 114.5010 | 114.6256 | 1,287.00 |
| 08/09/2022 | 2033 On 02-February-23 | | | Bond Future | 116.58 | 116.7082 | 116.5799 | 116.7082 | 6,141.00 |
| 08/09/2022 | 2033 On 04-May-23 | | | Bond Future | 117.42 | 117.5531 | 117.4217 | 117.5531 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | 2033 On 03-August-23 | | | Bond Future | 119.77 | 119.9026 | 119.7682 | 119.9026 | 0.00 |
| 08/09/2022 | 2033 On 02-November-23 | | | Bond Future | 120.60 | 120.7386 | 120.6017 | 120.7386 | 0.00 |
| 08/09/2022 | 2037 On 03-November-22 | | | Bond Future | 11.39 | 82.1598 | 82.1702 | 82.1598 | 66,092.00 |
| 08/09/2022 | 2037 On 03-November-22 | 11.30 | Call | Bond Future | 1352 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2037 On 03-November-22 | 11.32 | Call | Bond Future | 1409 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2037 On 03-November-22 | 11.31 | Call | Bond Future | 1380 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2037 On 03-November-22 | 11.31 | Put | Bond Future | 1839 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2037 On 03-November-22 | 11.30 | Put | Bond Future | 1870 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2037 On 03-November-22 | 11.32 | Put | Bond Future | 1808 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2037 On 02-February-23 | | | Bond Future | 11.53 | 79.3768 | 79.3864 | 79.3768 | 73,477.00 |
| 08/09/2022 | 2037 On 02-February-23 | 11.10 | Call | Bond Future | 1586 | 2 | 2 | 2 | 636.00 |
| 08/09/2022 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 1476 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2037 On 02-February-23 | 11.97 | Call | Bond Future | 4252 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 1434 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 1455 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 4343 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 4383 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 4303 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2037 On 02-February-23 | 11.10 | Put | Bond Future | 4110 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2037 On 02-February-23 | 11.97 | Put | Bond Future | 1743 | 2 | 2 | 2 | 636.00 |
| 08/09/2022 | 2037 On 04-May-23 | | | Bond Future | 11.66 | 80.8866 | 80.8959 | 80.8866 | 0.00 |
| 08/09/2022 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 3924 | 4 | 4 | 4 | 400.00 |
| 08/09/2022 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 1911 | 2 | 2 | 2 | 400.00 |
| 08/09/2022 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 11322 | 11 | 11 | 11 | 0.00 |
| 08/09/2022 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 2590 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 2565 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 2539 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 4615 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 4582 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 5603 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 753 | 1 | 1 | 1 | 400.00 |
| 08/09/2022 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 4548 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 3240 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2037 On 03-August-23 | | | Bond Future | 11.79 | 78.2298 | 78.2389 | 78.2298 | 0.00 |
| 08/09/2022 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 5210 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 5177 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 5144 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 3333 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 3311 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 3290 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2037 On 02-November-23 | | | Bond Future | 11.93 | 79.7038 | 79.7132 | 79.7038 | 0.00 |
| 08/09/2022 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 3585 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 3560 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 3611 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 5674 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 5643 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 5611 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2038 On 03-November-22 | | | Bond Future | 130.41 | 130.5325 | 130.4090 | 130.5325 | 5,473.00 |
| 08/09/2022 | 2038 On 02-February-23 | | | Bond Future | 130.85 | 130.9731 | 130.8457 | 130.9731 | 0.00 |
| 08/09/2022 | 2038 On 04-May-23 | | | Bond Future | 133.36 | 133.4909 | 133.3603 | 133.4909 | 0.00 |
| 08/09/2022 | 2038 On 03-August-23 | | | Bond Future | 134.02 | 134.1545 | 134.0206 | 134.1545 | 0.00 |
| 08/09/2022 | 2038 On 02-November-23 | | | Bond Future | 136.58 | 136.7130 | 136.5768 | 136.7130 | 0.00 |
| 08/09/2022 | 2040 On 03-November-22 | | | Bond Future | 11.47 | 84.0605 | 84.0061 | 84.0605 | 52,377.00 |
| 08/09/2022 | 2040 On 03-November-22 | 10.10 | Call | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | 2040 On 03-November-22 | 11.50 | Call | Bond Future | 1847 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2040 On 03-November-22 | 10.60 | Call | Bond Future | 144 | 0 | 0 | 0 | 1,600.00 |
| 08/09/2022 | 2040 On 03-November-22 | 11.41 | Call | Bond Future | 1552 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2040 On 03-November-22 | 10.80 | Call | Bond Future | 304 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | 2040 On 03-November-22 | 11.30 | Call | Bond Future | 1229 | 1 | 1 | 1 | 1,600.00 |
| 08/09/2022 | 2040 On 03-November-22 | 10.70 | Call | Bond Future | 213 | 0 | 0 | 0 | 1,078.00 |
| 08/09/2022 | 2040 On 03-November-22 | 12.00 | Call | Bond Future | 3900 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2040 On 03-November-22 | 12.52 | Call | Bond Future | 6467 | 7 | 6 | 7 | 0.00 |
| 08/09/2022 | 2040 On 03-November-22 | 11.39 | Call | Bond Future | 1490 | 2 | 1 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | 2040 On 03-November-22 | 11.40 | Call | Bond Future | 1521 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2040 On 03-November-22 | 11.20 | Call | Bond Future | 973 | 1 | 1 | 1 | 1,078.00 |
| 08/09/2022 | 2040 On 03-November-22 | 11.20 | Put | Bond Future | 2744 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2040 On 03-November-22 | 11.41 | Put | Bond Future | 1961 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2040 On 03-November-22 | 12.00 | Put | Bond Future | 665 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2040 On 03-November-22 | 10.60 | Put | Bond Future | 6008 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2040 On 03-November-22 | 11.30 | Put | Bond Future | 2347 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2040 On 03-November-22 | 10.80 | Put | Bond Future | 4770 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2040 On 03-November-22 | 10.70 | Put | Bond Future | 5373 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2040 On 03-November-22 | 11.50 | Put | Bond Future | 1683 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2040 On 03-November-22 | 12.52 | Put | Bond Future | 228 | 0 | 0 | 0 | 1,078.00 |
| 08/09/2022 | 2040 On 03-November-22 | 11.39 | Put | Bond Future | 2027 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2040 On 03-November-22 | 11.40 | Put | Bond Future | 1994 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2040 On 03-November-22 | 10.10 | Put | Bond Future | 9532 | 9 | 10 | 9 | 0.00 |
| 08/09/2022 | 2040 On 02-February-23 | | | Bond Future | 11.61 | 81.0612 | 81.0049 | 81.0612 | 64,540.00 |
| 08/09/2022 | 2040 On 02-February-23 | 12.07 | Call | Bond Future | 4673 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 1540 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 1563 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2040 On 02-February-23 | 10.21 | Call | Bond Future | 327 | 0 | 0 | 0 | 388.00 |
| 08/09/2022 | 2040 On 02-February-23 | 10.18 | Call | Bond Future | 307 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | 2040 On 02-February-23 | 12.24 | Call | Bond Future | 5367 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2040 On 02-February-23 | 12.27 | Call | Bond Future | 5492 | 6 | 5 | 6 | 0.00 |
| 08/09/2022 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 1586 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2040 On 02-February-23 | 11.19 | Call | Bond Future | 1752 | 2 | 2 | 2 | 621.00 |
| 08/09/2022 | 2040 On 02-February-23 | 10.93 | Call | Bond Future | 1183 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | 2040 On 02-February-23 | 10.96 | Call | Bond Future | 1242 | 1 | 1 | 1 | 388.00 |
| 08/09/2022 | 2040 On 02-February-23 | 10.96 | Put | Bond Future | 5444 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2040 On 02-February-23 | 11.19 | Put | Bond Future | 4426 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2040 On 02-February-23 | 12.07 | Put | Bond Future | 1879 | 2 | 2 | 2 | 621.00 |
| 08/09/2022 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 4720 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2040 On 02-February-23 | 12.27 | Put | Bond Future | 1534 | 2 | 2 | 2 | 388.00 |
| 08/09/2022 | 2040 On 02-February-23 | 12.24 | Put | Bond Future | 1581 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2040 On 02-February-23 | 10.18 | Put | Bond Future | 10028 | 10 | 10 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | 2040 On 02-February-23 | 10.21 | Put | Bond Future | 9825 | 10 | 10 | 10 | 0.00 |
| 08/09/2022 | 2040 On 02-February-23 | 10.93 | Put | Bond Future | 5588 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 4764 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 4807 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2040 On 04-May-23 | | | Bond Future | 11.74 | 82.6032 | 82.5453 | 82.6032 | 0.00 |
| 08/09/2022 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 10577 | 11 | 11 | 11 | 0.00 |
| 08/09/2022 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 2887 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 3059 | 3 | 3 | 3 | 486.00 |
| 08/09/2022 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 1324 | 1 | 1 | 1 | 486.00 |
| 08/09/2022 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 1678 | 2 | 2 | 2 | 388.00 |
| 08/09/2022 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 2859 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 646 | 1 | 1 | 1 | 388.00 |
| 08/09/2022 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 7784 | 8 | 8 | 8 | 0.00 |
| 08/09/2022 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 2916 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 4827 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 7869 | 8 | 8 | 8 | 0.00 |
| 08/09/2022 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 1786 | 2 | 2 | 2 | 388.00 |
| 08/09/2022 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 1095 | 1 | 1 | 1 | 486.00 |
| 08/09/2022 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 11194 | 11 | 11 | 11 | 0.00 |
| 08/09/2022 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 4897 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 6926 | 7 | 7 | 7 | 0.00 |
| 08/09/2022 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 4655 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 4862 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2040 On 03-August-23 | | | Bond Future | 11.86 | 79.7300 | 79.6707 | 79.7300 | 0.00 |
| 08/09/2022 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 5670 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 5635 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 5705 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 3549 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 3594 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 3571 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2040 On 02-November-23 | | | Bond Future | 12.00 | 81.2322 | 81.1719 | 81.2322 | 0.00 |
| 08/09/2022 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 3824 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 3797 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 3769 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 6292 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 6223 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 6257 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2044 On 03-November-22 | | | Bond Future | 11.45 | 81.0852 | 80.9625 | 81.0852 | 73,088.00 |
| 08/09/2022 | 2044 On 03-November-22 | 11.39 | Call | Bond Future | 1580 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2044 On 03-November-22 | 11.40 | Call | Bond Future | 1612 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2044 On 03-November-22 | 10.10 | Call | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | 2044 On 03-November-22 | 10.60 | Call | Bond Future | 156 | 0 | 0 | 0 | 1,900.00 |
| 08/09/2022 | 2044 On 03-November-22 | 10.80 | Call | Bond Future | 327 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | 2044 On 03-November-22 | 11.41 | Call | Bond Future | 1644 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2044 On 03-November-22 | 11.30 | Call | Bond Future | 1306 | 1 | 1 | 1 | 1,900.00 |
| 08/09/2022 | 2044 On 03-November-22 | 11.30 | Put | Bond Future | 2313 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2044 On 03-November-22 | 11.40 | Put | Bond Future | 1960 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2044 On 03-November-22 | 11.41 | Put | Bond Future | 1927 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2044 On 03-November-22 | 10.80 | Put | Bond Future | 4768 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2044 On 03-November-22 | 10.60 | Put | Bond Future | 6038 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2044 On 03-November-22 | 10.10 | Put | Bond Future | 9690 | 10 | 10 | 10 | 0.00 |
| 08/09/2022 | 2044 On 03-November-22 | 11.39 | Put | Bond Future | 1994 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2044 On 02-February-23 | | | Bond Future | 11.58 | 78.1578 | 78.0319 | 78.1578 | 33,819.00 |
| 08/09/2022 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 1777 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2044 On 02-February-23 | 12.00 | Call | Bond Future | 4589 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 1752 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 1727 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 4612 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 4570 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2044 On 02-February-23 | 12.00 | Put | Bond Future | 1987 | 2 | 2 | 2 | 4,000.00 |
| 08/09/2022 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 4527 | 4 | 5 | 4 | 0.00 |
| 08/09/2022 | 2044 On 04-May-23 | | | Bond Future | 11.70 | 79.6445 | 79.5158 | 79.6445 | 0.00 |
| 08/09/2022 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 4982 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 4097 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 3073 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 3044 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 3014 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 4825 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 3781 | 4 | 4 | 4 | 4,115.00 |
| 08/09/2022 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 4861 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 4790 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 3138 | 3 | 3 | 3 | 4,115.00 |
| 08/09/2022 | 2044 On 03-August-23 | | | Bond Future | 11.82 | 76.8381 | 76.7065 | 76.8381 | 0.00 |
| 08/09/2022 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 5760 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 5689 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 5724 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 3660 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 3683 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 3637 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2044 On 02-November-23 | | | Bond Future | 11.94 | 78.2858 | 78.1518 | 78.2858 | 0.00 |
| 08/09/2022 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 3909 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 3937 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 3965 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 6268 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 6303 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 6338 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | 2046 On 03-November-22 | | | Bond Future | 116.49 | 116.6480 | 116.4902 | 116.6480 | 16,413.00 |
| 08/09/2022 | 2046 On 02-February-23 | | | Bond Future | 118.61 | 118.7678 | 118.6057 | 118.7678 | 0.00 |
| 08/09/2022 | 2046 On 04-May-23 | | | Bond Future | 118.82 | 118.9898 | 118.8238 | 118.9898 | 0.00 |
| 08/09/2022 | 2046 On 03-August-23 | | | Bond Future | 121.20 | 121.3688 | 121.1990 | 121.3688 | 0.00 |
| 08/09/2022 | 2046 On 02-November-23 | | | Bond Future | 121.37 | 121.5444 | 121.3714 | 121.5444 | 0.00 |
| 08/09/2022 | 2050 On 03-November-22 | | | Bond Future | 119.08 | 119.1982 | 119.0817 | 119.1982 | 11,950.00 |
| 08/09/2022 | 2050 On 02-February-23 | | | Bond Future | 119.10 | 119.2176 | 119.0974 | 119.2176 | 0.00 |
| 08/09/2022 | 2050 On 04-May-23 | | | Bond Future | 121.39 | 121.5093 | 121.3860 | 121.5093 | 0.00 |
| 08/09/2022 | 2050 On 03-August-23 | | | Bond Future | 121.59 | 121.7123 | 121.5860 | 121.7123 | 0.00 |
| 08/09/2022 | 2050 On 02-November-23 | | | Bond Future | 123.91 | 124.0336 | 123.9050 | 124.0336 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | AL37 On 03-November-22 | | | Index Future | 831.94 | 830.3590 | 831.9410 | 830.3590 | 0.00 |
| 08/09/2022 | AL37 On 02-February-23 | | | Index Future | 846.84 | 845.2430 | 846.8430 | 845.2430 | 0.00 |
| 08/09/2022 | AL37 On 04-May-23 | | | Index Future | 862.91 | 861.2820 | 862.9080 | 861.2820 | 0.00 |
| 08/09/2022 | AL37 On 03-August-23 | | | Index Future | 879.95 | 878.2960 | 879.9500 | 878.2960 | 0.00 |
| 08/09/2022 | AL37 On 02-November-23 | | | Index Future | 896.55 | 894.8620 | 896.5480 | 894.8620 | 0.00 |
| 08/09/2022 | AL7T On 03-November-22 | | | Index Future | 955.51 | 953.1220 | 955.5110 | 953.1220 | 0.00 |
| 08/09/2022 | AL7T On 02-February-23 | | | Index Future | 972.63 | 970.2060 | 972.6260 | 970.2060 | 0.00 |
| 08/09/2022 | AL7T On 04-May-23 | | | Index Future | 991.08 | 988.6170 | 991.0770 | 988.6170 | 0.00 |
| 08/09/2022 | AL7T On 03-August-23 | | | Index Future | 1010.65 | 1008.1460 | 1010.6510 | 1008.1460 | 0.00 |
| 08/09/2022 | AL7T On 02-November-23 | | | Index Future | 1029.71 | 1027.1610 | 1029.7140 | 1027.1610 | 0.00 |
| 08/09/2022 | ALBI On 03-November-22 | | | Index Future | 840.90 | 840.1910 | 840.9020 | 840.1910 | 135.00 |
| 08/09/2022 | ALBI On 02-February-23 | | | Index Future | 855.97 | 855.2510 | 855.9650 | 855.2510 | 0.00 |
| 08/09/2022 | ALBI On 04-May-23 | | | Index Future | 872.20 | 871.4800 | 872.2030 | 871.4800 | 0.00 |
| 08/09/2022 | ALBI On 03-August-23 | | | Index Future | 889.43 | 888.6950 | 889.4290 | 888.6950 | 0.00 |
| 08/09/2022 | ALBI On 02-November-23 | | | Index Future | 906.21 | 905.4570 | 906.2050 | 905.4570 | 0.00 |
| 08/09/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 08/09/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/09/2022 | ES33 On 03-November-22 | | | Bond Future | 12.21 | 73.1819 | 73.1681 | 73.1819 | 0.00 |
| 08/09/2022 | ES33 On 02-February-23 | | | Bond Future | 12.40 | 74.5115 | 74.4965 | 74.5115 | 350.00 |
| 08/09/2022 | ES33 On 04-May-23 | | | Bond Future | 12.58 | 72.1513 | 72.1357 | 72.1513 | 0.00 |
| 08/09/2022 | ES33 On 03-August-23 | | | Bond Future | 12.75 | 73.5955 | 73.5793 | 73.5955 | 0.00 |
| 08/09/2022 | ES33 On 02-November-23 | | | Bond Future | 12.95 | 71.2067 | 71.1903 | 71.2067 | 0.00 |
| 08/09/2022 | ES42 On 03-November-22 | | | Bond Future | 12.51 | 71.3517 | 71.2789 | 71.3517 | 0.00 |
| 08/09/2022 | ES42 On 02-February-23 | | | Bond Future | 12.68 | 72.6502 | 72.5752 | 72.6502 | 4,769.00 |
| 08/09/2022 | ES42 On 04-May-23 | | | Bond Future | 12.84 | 69.7849 | 69.7081 | 69.7849 | 0.00 |
| 08/09/2022 | ES42 On 03-August-23 | | | Bond Future | 12.99 | 71.1836 | 71.1049 | 71.1836 | 0.00 |
| 08/09/2022 | ES42 On 02-November-23 | | | Bond Future | 13.17 | 68.2789 | 68.1989 | 68.2789 | 0.00 |
| 08/09/2022 | GOVI On 03-November-22 | | | GOVI | 829.15 | 828.3930 | 829.1520 | 828.3930 | 869.00 |
| 08/09/2022 | GOVI On 03-November-22 | 820.43 | Call | GOVI | 87220 | 8 | 9 | 8 | 0.00 |
| 08/09/2022 | GOVI On 03-November-22 | 820.42 | Call | GOVI | 87320 | 8 | 9 | 8 | 0.00 |
| 08/09/2022 | GOVI On 03-November-22 | 820.41 | Call | GOVI | 87420 | 8 | 9 | 8 | 0.00 |
| 08/09/2022 | GOVI On 03-November-22 | 820.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | GOVI On 03-November-22 | 820.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | GOVI On 03-November-22 | 820.43 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | GOVI On 02-February-23 | | | GOVI | 844.00 | 843.2410 | 844.0040 | 843.2410 | 0.00 |
| 08/09/2022 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 68260 | 8 | 7 | 8 | 0.00 |
| 08/09/2022 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 68160 | 8 | 7 | 8 | 0.00 |
| 08/09/2022 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 68360 | 8 | 7 | 8 | 0.00 |
| 08/09/2022 | GOVI On 04-May-23 | | | GOVI | 860.02 | 859.2430 | 860.0150 | 859.2430 | 0.00 |
| 08/09/2022 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 71350 | 6 | 7 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 71550 | 6 | 7 | 6 | 0.00 |
| 08/09/2022 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 71450 | 6 | 7 | 6 | 0.00 |
| 08/09/2022 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | GOVI On 03-August-23 | | | GOVI | 877.00 | 876.2160 | 877.0000 | 876.2160 | 0.00 |
| 08/09/2022 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 397700 | 39 | 40 | 39 | 0.00 |
| 08/09/2022 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 397900 | 39 | 40 | 39 | 0.00 |
| 08/09/2022 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 397800 | 39 | 40 | 39 | 0.00 |
| 08/09/2022 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | GOVI On 02-November-23 | | | GOVI | 893.54 | 892.7420 | 893.5420 | 892.7420 | 0.00 |
| 08/09/2022 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 77420 | 7 | 8 | 7 | 0.00 |
| 08/09/2022 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 77320 | 7 | 8 | 7 | 0.00 |
| 08/09/2022 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 77220 | 7 | 8 | 7 | 0.00 |
| 08/09/2022 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 08/09/2022 | IGOV On 03-November-22 | | | Index Future | 325.59 | 325.9000 | 325.5930 | 325.9000 | 704.00 |
| 08/09/2022 | IGOV On 02-February-23 | | | Index Future | 331.50 | 331.8210 | 331.5040 | 331.8210 | 0.00 |
| 08/09/2022 | IGOV On 04-May-23 | | | Index Future | 337.87 | 338.1950 | 337.8710 | 338.1950 | 0.00 |
| 08/09/2022 | IGOV On 03-August-23 | | | Index Future | 344.62 | 344.9520 | 344.6200 | 344.9520 | 0.00 |
| 08/09/2022 | IGOV On 02-November-23 | | | Index Future | 351.20 | 351.5330 | 351.1950 | 351.5330 | 0.00 |
| 08/09/2022 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5000 | 93.5000 | 93.5000 | 0.00 |
| 08/09/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 08/09/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 08/09/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 08/09/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 08/09/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 08/09/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 08/09/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 08/09/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 08/09/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 08/09/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 08/09/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 08/09/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 08/09/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 08/09/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 08/09/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 08/09/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 08/09/2022 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 5.77 | 94.1850 | 94.2300 | 94.1850 | 0.00 |
| 08/09/2022 | JBAF On 19-October-22 | | | Jibar Tradeable Future | 6.46 | 93.5450 | 93.5450 | 93.5450 | 0.00 |
| 08/09/2022 | JBAF On 16-November-22 | | | Jibar Tradeable Future | 6.54 | 93.4700 | 93.4600 | 93.4700 | 0.00 |
| 08/09/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 7.08 | 92.9350 | 92.9200 | 92.9350 | 68.00 |
| 08/09/2022 | JBAF On 18-January-23 | | | Jibar Tradeable Future | 7.17 | 92.8500 | 92.8300 | 92.8500 | 0.00 |
| 08/09/2022 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 7.60 | 92.4300 | 92.4050 | 92.4300 | 0.00 |
| 08/09/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.67 | 92.3400 | 92.3350 | 92.3400 | 0.00 |
| 08/09/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 8.09 | 91.9050 | 91.9150 | 91.9050 | 0.00 |
| 08/09/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 8.18 | 91.8050 | 91.8200 | 91.8050 | 75.00 |
| 08/09/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.19 | 91.8000 | 91.8100 | 91.8000 | 272.00 |
| 08/09/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.19 | 91.8000 | 91.8100 | 91.8000 | 0.00 |
| 08/09/2022 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.19 | 91.8050 | 91.8150 | 91.8050 | 0.00 |
| 08/09/2022 | R023 On 03-November-22 | | | Bond Future | 7.18 | 101.6359 | 101.6371 | 101.6359 | 23,874.00 |
| 08/09/2022 | R023 On 03-November-22 | 6.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R023 On 03-November-22 | 6.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R023 On 03-November-22 | 6.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R023 On 03-November-22 | 6.26 | Put | Bond Future | 280 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R023 On 03-November-22 | 6.25 | Put | Bond Future | 283 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | R023 On 03-November-22 | 6.27 | Put | Bond Future | 277 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R035 On 03-November-22 | | | Bond Future | 11.25 | 86.0041 | 86.0150 | 86.0041 | 61,488.00 |
| 08/09/2022 | R035 On 03-November-22 | 9.82 | Call | Bond Future | 11 | 0 | 0 | 0 | 582.00 |
| 08/09/2022 | R035 On 03-November-22 | 10.30 | Call | Bond Future | 94 | 0 | 0 | 0 | 976.00 |
| 08/09/2022 | R035 On 03-November-22 | 11.14 | Call | Bond Future | 1275 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R035 On 03-November-22 | 11.13 | Call | Bond Future | 1248 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R035 On 03-November-22 | 10.57 | Call | Bond Future | 267 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R035 On 03-November-22 | 11.15 | Call | Bond Future | 1303 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R035 On 03-November-22 | 12.68 | Call | Bond Future | 7841 | 8 | 8 | 8 | 0.00 |
| 08/09/2022 | R035 On 03-November-22 | 10.99 | Call | Bond Future | 906 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R035 On 03-November-22 | 11.05 | Call | Bond Future | 1045 | 1 | 1 | 1 | 976.00 |
| 08/09/2022 | R035 On 03-November-22 | 10.99 | Put | Bond Future | 2467 | 2 | 2 | 2 | 582.00 |
| 08/09/2022 | R035 On 03-November-22 | 12.68 | Put | Bond Future | 85 | 0 | 0 | 0 | 976.00 |
| 08/09/2022 | R035 On 03-November-22 | 11.15 | Put | Bond Future | 1913 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R035 On 03-November-22 | 10.57 | Put | Bond Future | 4394 | 4 | 4 | 4 | 582.00 |
| 08/09/2022 | R035 On 03-November-22 | 11.13 | Put | Bond Future | 1977 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R035 On 03-November-22 | 11.14 | Put | Bond Future | 1945 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R035 On 03-November-22 | 11.05 | Put | Bond Future | 2248 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R035 On 03-November-22 | 10.30 | Put | Bond Future | 5928 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | R035 On 03-November-22 | 9.82 | Put | Bond Future | 8996 | 9 | 9 | 9 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | | | Bond Future | 11.40 | 87.5456 | 87.5557 | 87.5456 | 106,331.00 |
| 08/09/2022 | R035 On 02-February-23 | 11.98 | Call | Bond Future | 4714 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 9909 | 10 | 10 | 10 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 1739 | 2 | 2 | 2 | 976.00 |
| 08/09/2022 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 1764 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 1323 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 513 | 1 | 1 | 1 | 976.00 |
| 08/09/2022 | R035 On 02-February-23 | 10.64 | Call | Bond Future | 928 | 1 | 1 | 1 | 388.00 |
| 08/09/2022 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 1343 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 11.94 | Call | Bond Future | 4562 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 1363 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | R035 On 02-February-23 | 10.60 | Call | Bond Future | 866 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 9.85 | Call | Bond Future | 213 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 9.89 | Call | Bond Future | 232 | 0 | 0 | 0 | 388.00 |
| 08/09/2022 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 195 | 0 | 0 | 0 | 582.00 |
| 08/09/2022 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 10024 | 10 | 10 | 10 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 9.89 | Put | Bond Future | 9529 | 10 | 10 | 10 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 10.60 | Put | Bond Future | 5631 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 10.64 | Put | Bond Future | 5448 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 5357 | 5 | 5 | 5 | 582.00 |
| 08/09/2022 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 7154 | 7 | 7 | 7 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 4427 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 415 | 0 | 0 | 0 | 976.00 |
| 08/09/2022 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 4466 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 9.85 | Put | Bond Future | 9775 | 10 | 10 | 10 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 4506 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 3757 | 4 | 4 | 4 | 582.00 |
| 08/09/2022 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 3791 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R035 On 02-February-23 | 11.98 | Put | Bond Future | 1522 | 2 | 2 | 2 | 388.00 |
| 08/09/2022 | R035 On 02-February-23 | 11.94 | Put | Bond Future | 1586 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R035 On 04-May-23 | | | Bond Future | 11.54 | 84.7076 | 84.7174 | 84.7076 | 0.00 |
| 08/09/2022 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 2544 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 1046 | 1 | 1 | 1 | 491.00 |
| 08/09/2022 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 495 | 0 | 0 | 0 | 388.00 |
| 08/09/2022 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 6614 | 7 | 7 | 7 | 0.00 |
| 08/09/2022 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 2422 | 2 | 2 | 2 | 491.00 |
| 08/09/2022 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 2495 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 2520 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 1290 | 1 | 1 | 1 | 388.00 |
| 08/09/2022 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 9457 | 9 | 9 | 9 | 0.00 |
| 08/09/2022 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 966 | 1 | 1 | 1 | 491.00 |
| 08/09/2022 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 6766 | 7 | 7 | 7 | 0.00 |
| 08/09/2022 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 1684 | 2 | 2 | 2 | 388.00 |
| 08/09/2022 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 4344 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 10722 | 11 | 11 | 11 | 0.00 |
| 08/09/2022 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 7630 | 8 | 8 | 8 | 0.00 |
| 08/09/2022 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 4510 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 4410 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 4377 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R035 On 03-August-23 | | | Bond Future | 11.67 | 86.3839 | 86.3935 | 86.3839 | 0.00 |
| 08/09/2022 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 5020 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 5052 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 5084 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 3286 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 3306 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 3328 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R035 On 02-November-23 | | | Bond Future | 11.82 | 83.5117 | 83.5216 | 83.5117 | 0.00 |
| 08/09/2022 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 3416 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 3369 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 3392 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 5568 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 5600 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 5537 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | R186 On 03-November-22 | | | Bond Future | 8.98 | 108.9193 | 109.1272 | 108.9193 | 63,832.00 |
| 08/09/2022 | R186 On 03-November-22 | 8.23 | Call | Bond Future | 62 | 0 | 0 | 0 | 4,310.00 |
| 08/09/2022 | R186 On 03-November-22 | 8.55 | Call | Bond Future | 232 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R186 On 03-November-22 | 8.91 | Call | Bond Future | 682 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R186 On 03-November-22 | 8.53 | Call | Bond Future | 216 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R186 On 03-November-22 | 8.54 | Call | Bond Future | 224 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R186 On 03-November-22 | 8.54 | Put | Bond Future | 1779 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R186 On 03-November-22 | 8.91 | Put | Bond Future | 933 | 1 | 1 | 1 | 4,310.00 |
| 08/09/2022 | R186 On 03-November-22 | 8.53 | Put | Bond Future | 1806 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R186 On 03-November-22 | 8.55 | Put | Bond Future | 1751 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R186 On 03-November-22 | 8.23 | Put | Bond Future | 2726 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R186 On 02-February-23 | | | Bond Future | 9.12 | 105.5738 | 105.7841 | 105.5738 | 0.00 |
| 08/09/2022 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 452 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 445 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 437 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 3103 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 3077 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 3050 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R186 On 04-May-23 | | | Bond Future | 9.24 | 107.5803 | 107.7940 | 107.5803 | 0.00 |
| 08/09/2022 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 1104 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 1092 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 1116 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 2377 | 3 | 2 | 3 | 0.00 |
| 08/09/2022 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 2396 | 3 | 2 | 3 | 0.00 |
| 08/09/2022 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 2358 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R186 On 03-August-23 | | | Bond Future | 9.35 | 104.4054 | 104.6229 | 104.4054 | 0.00 |
| 08/09/2022 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 2627 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 2590 | 2 | 3 | 2 | 0.00 |
| 08/09/2022 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 2608 | 2 | 3 | 2 | 0.00 |
| 08/09/2022 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 1477 | 2 | 1 | 2 | 0.00 |
| 08/09/2022 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 1487 | 2 | 1 | 2 | 0.00 |
| 08/09/2022 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 1468 | 2 | 1 | 2 | 0.00 |
| 08/09/2022 | R186 On 02-November-23 | | | Bond Future | 9.51 | 106.3732 | 106.5948 | 106.3732 | 0.00 |
| 08/09/2022 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 1865 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 1850 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 1879 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 2166 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 2191 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 2179 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R197 On 03-November-22 | | | Bond Future | 339.16 | 339.0354 | 339.1621 | 339.0354 | 831.00 |
| 08/09/2022 | R197 On 02-February-23 | | | Bond Future | 336.40 | 336.2719 | 336.3967 | 336.2719 | 0.00 |
| 08/09/2022 | R197 On 04-May-23 | | | Bond Future | 342.86 | 342.7365 | 342.8617 | 342.7365 | 0.00 |
| 08/09/2022 | R197 On 03-August-23 | | | Bond Future | 340.47 | 340.3476 | 340.4732 | 340.3476 | 0.00 |
| 08/09/2022 | R197 On 02-November-23 | | | Bond Future | 346.97 | 346.8382 | 346.9665 | 346.8382 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | R202 On 03-November-22 | | | Bond Future | 250.96 | 252.2550 | 250.9626 | 252.2550 | 6,148.00 |
| 08/09/2022 | R202 On 02-February-23 | | | Bond Future | 250.78 | 252.0985 | 250.7796 | 252.0985 | 460.00 |
| 08/09/2022 | R202 On 04-May-23 | | | Bond Future | 255.60 | 256.9441 | 255.5983 | 256.9441 | 0.00 |
| 08/09/2022 | R202 On 03-August-23 | | | Bond Future | 255.80 | 257.1716 | 255.7975 | 257.1716 | 0.00 |
| 08/09/2022 | R202 On 02-November-23 | | | Bond Future | 260.68 | 262.0765 | 260.6767 | 262.0765 | 0.00 |
| 08/09/2022 | R209 On 03-November-22 | | | Bond Future | 11.23 | 66.6101 | 66.5926 | 66.6101 | 20,285.00 |
| 08/09/2022 | R209 On 03-November-22 | 10.00 | Call | Bond Future | 25 | 0 | 0 | 0 | 7,750.00 |
| 08/09/2022 | R209 On 03-November-22 | 11.02 | Call | Bond Future | 901 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R209 On 03-November-22 | 11.50 | Call | Bond Future | 2226 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R209 On 03-November-22 | 10.50 | Call | Bond Future | 196 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R209 On 03-November-22 | 11.00 | Call | Bond Future | 860 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R209 On 03-November-22 | 11.01 | Call | Bond Future | 880 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R209 On 03-November-22 | 9.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 6,000.00 |
| 08/09/2022 | R209 On 03-November-22 | 9.50 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R209 On 03-November-22 | 11.03 | Call | Bond Future | 922 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R209 On 03-November-22 | 12.00 | Call | Bond Future | 4101 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R209 On 03-November-22 | 12.00 | Put | Bond Future | 307 | 0 | 0 | 0 | 7,750.00 |
| 08/09/2022 | R209 On 03-November-22 | 11.03 | Put | Bond Future | 1938 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R209 On 03-November-22 | 10.50 | Put | Bond Future | 4063 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R209 On 03-November-22 | 9.50 | Put | Bond Future | 9726 | 10 | 10 | 10 | 0.00 |
| 08/09/2022 | R209 On 03-November-22 | 9.25 | Put | Bond Future | 11294 | 11 | 11 | 11 | 0.00 |
| 08/09/2022 | R209 On 03-November-22 | 11.01 | Put | Bond Future | 2000 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R209 On 03-November-22 | 11.00 | Put | Bond Future | 2032 | 2 | 2 | 2 | 6,000.00 |
| 08/09/2022 | R209 On 03-November-22 | 11.50 | Put | Bond Future | 847 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R209 On 03-November-22 | 11.02 | Put | Bond Future | 1969 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R209 On 03-November-22 | 10.00 | Put | Bond Future | 6739 | 7 | 7 | 7 | 6,000.00 |
| 08/09/2022 | R209 On 02-February-23 | | | Bond Future | 11.35 | 67.8047 | 67.7860 | 67.8047 | 2,066.00 |
| 08/09/2022 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 1127 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 1093 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 1110 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 4000 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 4073 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 4036 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R209 On 04-May-23 | | | Bond Future | 11.47 | 65.9418 | 65.9224 | 65.9418 | 1,250.00 |
| 08/09/2022 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 6198 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 1935 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 2171 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 2127 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 2149 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 576 | 1 | 1 | 1 | 7,500.00 |
| 08/09/2022 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 8463 | 8 | 8 | 8 | 0.00 |
| 08/09/2022 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 4037 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 4066 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 4007 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 4339 | 4 | 4 | 4 | 7,500.00 |
| 08/09/2022 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 1398 | 1 | 1 | 1 | 7,500.00 |
| 08/09/2022 | R209 On 03-August-23 | | | Bond Future | 11.59 | 67.2471 | 67.2270 | 67.2471 | 0.00 |
| 08/09/2022 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 4536 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 4479 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 4507 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 2805 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 2841 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 2823 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R209 On 02-November-23 | | | Bond Future | 11.72 | 65.3650 | 65.3446 | 65.3650 | 0.00 |
| 08/09/2022 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 3088 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 3044 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 3066 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 4907 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 4935 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 4880 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R210 On 03-November-22 | | | Bond Future | 231.33 | 231.1529 | 231.3294 | 231.1529 | 732.00 |
| 08/09/2022 | R210 On 02-February-23 | | | Bond Future | 235.53 | 235.3532 | 235.5302 | 235.3532 | 300.00 |
| 08/09/2022 | R210 On 04-May-23 | | | Bond Future | 236.93 | 236.7524 | 236.9313 | 236.7524 | 0.00 |
| 08/09/2022 | R210 On 03-August-23 | | | Bond Future | 241.67 | 241.4851 | 241.6666 | 241.4851 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | R210 On 02-November-23 | | | Bond Future | 243.03 | 242.8483 | 243.0332 | 242.8483 | 0.00 |
| 08/09/2022 | R213 On 03-November-22 | | | Bond Future | 10.80 | 80.5802 | 80.8045 | 80.5802 | 34,054.00 |
| 08/09/2022 | R213 On 03-November-22 | 9.13 | Call | Bond Future | 1 | 0 | 0 | 0 | 200.00 |
| 08/09/2022 | R213 On 03-November-22 | 9.84 | Call | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R213 On 03-November-22 | 10.40 | Call | Bond Future | 407 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R213 On 03-November-22 | 10.19 | Call | Bond Future | 182 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R213 On 03-November-22 | 9.98 | Call | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R213 On 03-November-22 | 9.19 | Call | Bond Future | 1 | 0 | 0 | 0 | 476.00 |
| 08/09/2022 | R213 On 03-November-22 | 10.38 | Call | Bond Future | 380 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R213 On 03-November-22 | 10.39 | Call | Bond Future | 393 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R213 On 03-November-22 | 10.37 | Call | Bond Future | 367 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R213 On 03-November-22 | 10.37 | Put | Bond Future | 2407 | 3 | 2 | 3 | 200.00 |
| 08/09/2022 | R213 On 03-November-22 | 10.39 | Put | Bond Future | 2337 | 3 | 2 | 3 | 0.00 |
| 08/09/2022 | R213 On 03-November-22 | 10.38 | Put | Bond Future | 2372 | 3 | 2 | 3 | 0.00 |
| 08/09/2022 | R213 On 03-November-22 | 9.19 | Put | Bond Future | 7977 | 8 | 8 | 8 | 0.00 |
| 08/09/2022 | R213 On 03-November-22 | 9.98 | Put | Bond Future | 4009 | 4 | 4 | 4 | 200.00 |
| 08/09/2022 | R213 On 03-November-22 | 10.19 | Put | Bond Future | 3093 | 3 | 3 | 3 | 476.00 |
| 08/09/2022 | R213 On 03-November-22 | 10.40 | Put | Bond Future | 2302 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R213 On 03-November-22 | 9.84 | Put | Bond Future | 4677 | 5 | 5 | 5 | 476.00 |
| 08/09/2022 | R213 On 03-November-22 | 9.13 | Put | Bond Future | 8293 | 9 | 8 | 9 | 0.00 |
| 08/09/2022 | R213 On 02-February-23 | | | Bond Future | 10.96 | 82.0246 | 82.2519 | 82.0246 | 0.00 |
| 08/09/2022 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 1033 | 1 | 1 | 1 | 912.00 |
| 08/09/2022 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 751 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 129 | 0 | 0 | 0 | 476.00 |
| 08/09/2022 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 740 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 762 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 916 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 5900 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 552 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 522 | 1 | 1 | 1 | 912.00 |
| 08/09/2022 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 4189 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 3475 | 4 | 3 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 3736 | 4 | 4 | 4 | 476.00 |
| 08/09/2022 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 4226 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 8841 | 9 | 9 | 9 | 0.00 |
| 08/09/2022 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 5002 | 5 | 5 | 5 | 476.00 |
| 08/09/2022 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 4152 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R213 On 04-May-23 | | | Bond Future | 11.10 | 80.0323 | 80.2635 | 80.0323 | 0.00 |
| 08/09/2022 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 1862 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 1843 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 1881 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 3442 | 4 | 3 | 4 | 0.00 |
| 08/09/2022 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 3495 | 4 | 3 | 4 | 0.00 |
| 08/09/2022 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 3468 | 4 | 3 | 4 | 0.00 |
| 08/09/2022 | R213 On 03-August-23 | | | Bond Future | 11.23 | 81.6156 | 81.8510 | 81.6156 | 0.00 |
| 08/09/2022 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 3972 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 3945 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 3998 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 2336 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 2352 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 2321 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R213 On 02-November-23 | | | Bond Future | 11.40 | 79.6046 | 79.8445 | 79.6046 | 0.00 |
| 08/09/2022 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 2736 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 2715 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 2756 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 3904 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 3949 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 3927 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R214 On 03-November-22 | | | Bond Future | 11.38 | 64.0492 | 63.9757 | 64.0492 | 25,440.00 |
| 08/09/2022 | R214 On 03-November-22 | 11.36 | Call | Bond Future | 1387 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R214 On 03-November-22 | 11.35 | Call | Bond Future | 1360 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R214 On 03-November-22 | 11.34 | Call | Bond Future | 1333 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R214 On 03-November-22 | 11.36 | Put | Bond Future | 1506 | 1 | 2 | 1 | 0.00 |
| 08/09/2022 | R214 On 03-November-22 | 11.35 | Put | Bond Future | 1532 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | R214 On 03-November-22 | 11.34 | Put | Bond Future | 1559 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R214 On 02-February-23 | | | Bond Future | 11.51 | 65.1972 | 65.1216 | 65.1972 | 64,507.00 |
| 08/09/2022 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 1492 | 2 | 1 | 2 | 0.00 |
| 08/09/2022 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 1450 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 1471 | 2 | 1 | 2 | 0.00 |
| 08/09/2022 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 3774 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 3808 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 3740 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R214 On 04-May-23 | | | Bond Future | 11.62 | 63.1392 | 63.0618 | 63.1392 | 0.00 |
| 08/09/2022 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 2570 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 2521 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 2546 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 3843 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 3872 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 3815 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R214 On 03-August-23 | | | Bond Future | 11.72 | 64.3885 | 64.3093 | 64.3885 | 0.00 |
| 08/09/2022 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 5033 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 4973 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 5003 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 2884 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 2902 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 2866 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R214 On 02-November-23 | | | Bond Future | 11.85 | 62.3062 | 62.2256 | 62.3062 | 0.00 |
| 08/09/2022 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 3179 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 3224 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 3201 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 5182 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 5212 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 5151 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R248 On 03-November-22 | | | Bond Future | 11.37 | 80.0339 | 79.9754 | 80.0339 | 246,512.00 |
| 08/09/2022 | R248 On 03-November-22 | 10.00 | Call | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R248 On 03-November-22 | 11.90 | Call | Bond Future | 4058 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | R248 On 03-November-22 | 11.30 | Call | Bond Future | 1565 | 2 | 2 | 2 | 950.00 |
| 08/09/2022 | R248 On 03-November-22 | 11.31 | Call | Bond Future | 1598 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R248 On 03-November-22 | 10.60 | Call | Bond Future | 207 | 0 | 0 | 0 | 950.00 |
| 08/09/2022 | R248 On 03-November-22 | 11.32 | Call | Bond Future | 1631 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R248 On 03-November-22 | 11.20 | Call | Bond Future | 1259 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R248 On 03-November-22 | 10.70 | Call | Bond Future | 300 | 0 | 0 | 0 | 0.00 |
| 08/09/2022 | R248 On 03-November-22 | 10.70 | Put | Bond Future | 5045 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R248 On 03-November-22 | 11.20 | Put | Bond Future | 2436 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R248 On 03-November-22 | 11.30 | Put | Bond Future | 2060 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R248 On 03-November-22 | 11.31 | Put | Bond Future | 2025 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R248 On 03-November-22 | 10.60 | Put | Bond Future | 5698 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | R248 On 03-November-22 | 11.90 | Put | Bond Future | 670 | 1 | 1 | 1 | 0.00 |
| 08/09/2022 | R248 On 03-November-22 | 10.00 | Put | Bond Future | 10240 | 10 | 10 | 10 | 0.00 |
| 08/09/2022 | R248 On 03-November-22 | 11.32 | Put | Bond Future | 1991 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R248 On 02-February-23 | | | Bond Future | 11.49 | 81.5052 | 81.4448 | 81.5052 | 0.00 |
| 08/09/2022 | R248 On 02-February-23 | 11.10 | Call | Bond Future | 1928 | 2 | 2 | 2 | 2,700.00 |
| 08/09/2022 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 1820 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R248 On 02-February-23 | 10.40 | Call | Bond Future | 588 | 1 | 1 | 1 | 2,700.00 |
| 08/09/2022 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 1847 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 1874 | 2 | 2 | 2 | 0.00 |
| 08/09/2022 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 4665 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R248 On 02-February-23 | 11.10 | Put | Bond Future | 4580 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 4708 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R248 On 02-February-23 | 10.40 | Put | Bond Future | 8384 | 8 | 8 | 8 | 0.00 |
| 08/09/2022 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 4752 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R248 On 04-May-23 | | | Bond Future | 11.60 | 78.5968 | 78.5347 | 78.5968 | 0.00 |
| 08/09/2022 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 3101 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 3132 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 3163 | 3 | 3 | 3 | 0.00 |
| 08/09/2022 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 4837 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 4873 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 4910 | 5 | 5 | 5 | 0.00 |
| 08/09/2022 | R248 On 03-August-23 | | | Bond Future | 11.71 | 80.1147 | 80.0511 | 80.1147 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2022 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 6048 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 6085 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 6122 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 3684 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 3707 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 3730 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R248 On 02-November-23 | | | Bond Future | 11.83 | 77.2072 | 77.1425 | 77.2072 | 0.00 |
| 08/09/2022 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 4108 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 4051 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 4080 | 4 | 4 | 4 | 0.00 |
| 08/09/2022 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 6311 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 6385 | 6 | 6 | 6 | 0.00 |
| 08/09/2022 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 6348 | 6 | 6 | 6 | 0.00 |