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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | 2025 On 04-August-22 | | | Bond Future | 162.61 | 162.6123 | 162.6099 | 162.6123 | 7,305.00 |
| 07/06/2022 | 2025 On 03-November-22 | | | Bond Future | 164.95 | 164.9520 | 164.9485 | 164.9520 | 0.00 |
| 07/06/2022 | 2025 On 02-February-23 | | | Bond Future | 166.01 | 166.0126 | 166.0075 | 166.0126 | 0.00 |
| 07/06/2022 | 2025 On 04-May-23 | | | Bond Future | 169.01 | 169.0164 | 169.0100 | 169.0164 | 0.00 |
| 07/06/2022 | 2029 On 04-August-22 | | | Bond Future | 121.56 | 122.2166 | 121.5595 | 122.2166 | 3,894.00 |
| 07/06/2022 | 2029 On 03-November-22 | | | Bond Future | 122.06 | 122.7302 | 122.0628 | 122.7302 | 0.00 |
| 07/06/2022 | 2029 On 02-February-23 | | | Bond Future | 124.09 | 124.7712 | 124.0916 | 124.7712 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | 2029 On 04-May-23 | | | Bond Future | 125.05 | 125.7451 | 125.0522 | 125.7451 | 0.00 |
| 07/06/2022 | 2030 On 04-August-22 | | | Bond Future | 10.10 | 89.7831 | 10.0959 | 89.7831 | 99,182.00 |
| 07/06/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 07/06/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 35 | 0 | 35 | 0 | 800.00 |
| 07/06/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 271 | 0 | 271 | 0 | 0.00 |
| 07/06/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 07/06/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 07/06/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 4162 | 5 | 4162 | 5 | 0.00 |
| 07/06/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 183 | 0 | 183 | 0 | 800.00 |
| 07/06/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 2908 | 3 | 2908 | 3 | 0.00 |
| 07/06/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 2948 | 3 | 2948 | 3 | 0.00 |
| 07/06/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 2989 | 3 | 2989 | 3 | 0.00 |
| 07/06/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 5237 | 5 | 5237 | 5 | 0.00 |
| 07/06/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 9171 | 9 | 9171 | 9 | 0.00 |
| 07/06/2022 | 2030 On 03-November-22 | | | Bond Future | 10.29 | 91.0542 | 10.2917 | 91.0542 | 18,740.00 |
| 07/06/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 1647 | 2 | 1647 | 2 | 500.00 |
| 07/06/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 6073 | 6 | 6073 | 6 | 0.00 |
| 07/06/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 1409 | 2 | 1409 | 2 | 0.00 |
| 07/06/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 1388 | 2 | 1388 | 2 | 0.00 |
| 07/06/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 1429 | 2 | 1429 | 2 | 0.00 |
| 07/06/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 741 | 1 | 741 | 1 | 500.00 |
| 07/06/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 3541 | 3 | 3541 | 3 | 0.00 |
| 07/06/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 2324 | 2 | 2324 | 2 | 0.00 |
| 07/06/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 2074 | 2 | 2074 | 2 | 0.00 |
| 07/06/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 2377 | 2 | 2377 | 2 | 0.00 |
| 07/06/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 2351 | 2 | 2351 | 2 | 0.00 |
| 07/06/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 386 | 0 | 386 | 0 | 500.00 |
| 07/06/2022 | 2030 On 02-February-23 | | | Bond Future | 10.47 | 88.5432 | 10.4671 | 88.5432 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 4174 | 4 | 4174 | 4 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 4300 | 5 | 4300 | 5 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 1373 | 2 | 1373 | 2 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 1081 | 1 | 1081 | 1 | 400.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 1254 | 1 | 1254 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 1021 | 1 | 1021 | 1 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 181 | 0 | 181 | 0 | 102.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 303 | 0 | 303 | 0 | 400.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 1338 | 1 | 1338 | 1 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 1356 | 2 | 1356 | 2 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 1036 | 1 | 1036 | 1 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 844 | 1 | 844 | 1 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 279 | 0 | 279 | 0 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 6988 | 7 | 6988 | 7 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 6816 | 6 | 6816 | 6 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 4562 | 4 | 4562 | 4 | 102.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 8032 | 8 | 8032 | 8 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 6310 | 6 | 6310 | 6 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 3660 | 3 | 3660 | 3 | 102.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 3455 | 3 | 3455 | 3 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 1259 | 1 | 1259 | 1 | 400.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 4127 | 4 | 4127 | 4 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 3999 | 4 | 3999 | 4 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 4095 | 4 | 4095 | 4 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 3512 | 3 | 3512 | 3 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 3483 | 3 | 3483 | 3 | 0.00 |
| 07/06/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 1305 | 1 | 1305 | 1 | 0.00 |
| 07/06/2022 | 2030 On 04-May-23 | | | Bond Future | 10.63 | 90.1321 | 10.6294 | 90.1321 | 0.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 5461 | 6 | 5461 | 6 | 0.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 6817 | 7 | 6817 | 7 | 0.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 2457 | 3 | 2457 | 3 | 0.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 835 | 1 | 835 | 1 | 150.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 4599 | 5 | 4599 | 5 | 0.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 2411 | 3 | 2411 | 3 | 0.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 2434 | 3 | 2434 | 3 | 0.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 1091 | 1 | 1091 | 1 | 400.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 1423 | 2 | 1423 | 2 | 1,080.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 365 | 0 | 365 | 0 | 400.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 7673 | 7 | 7673 | 7 | 0.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 4212 | 4 | 4212 | 4 | 0.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 4880 | 5 | 4880 | 5 | 0.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 2867 | 3 | 2867 | 3 | 0.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 5546 | 5 | 5546 | 5 | 0.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 2888 | 3 | 2888 | 3 | 0.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 1580 | 1 | 1580 | 1 | 150.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 2846 | 3 | 2846 | 3 | 0.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 952 | 1 | 952 | 1 | 1,080.00 |
| 07/06/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 1289 | 1 | 1289 | 1 | 400.00 |
| 07/06/2022 | 2032 On 04-August-22 | | | Bond Future | 10.55 | 89.6550 | 10.5546 | 89.6550 | 79,271.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 6884 | 7 | 6884 | 7 | 0.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 1784 | 2 | 1784 | 2 | 0.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 2897 | 3 | 2897 | 3 | 0.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 5533 | 6 | 5533 | 6 | 0.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 562 | 1 | 562 | 1 | 0.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 1182 | 1 | 1182 | 1 | 900.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 401 | 1 | 401 | 1 | 0.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 546 | 1 | 546 | 1 | 0.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 1 | 0 | 1 | 0 | 800.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 85 | 0 | 85 | 0 | 800.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 579 | 1 | 579 | 1 | 0.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 125 | 0 | 125 | 0 | 900.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 2490 | 2 | 2490 | 2 | 0.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 4755 | 4 | 4755 | 4 | 0.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 2451 | 2 | 2451 | 2 | 0.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 6563 | 6 | 6563 | 6 | 0.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 9156 | 9 | 9156 | 9 | 0.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 2904 | 3 | 2904 | 3 | 0.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 1478 | 1 | 1478 | 1 | 0.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 4332 | 4 | 4332 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 2412 | 2 | 2412 | 2 | 0.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 125 | 0 | 125 | 0 | 800.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 535 | 0 | 535 | 0 | 7,500.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 1004 | 1 | 1004 | 1 | 7,500.00 |
| 07/06/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 07/06/2022 | 2032 On 03-November-22 | | | Bond Future | 10.75 | 86.7733 | 10.7453 | 86.7733 | 87,931.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 4854 | 5 | 4854 | 5 | 0.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 7959 | 8 | 7959 | 8 | 0.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 1577 | 2 | 1577 | 2 | 0.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 1826 | 2 | 1826 | 2 | 0.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 1852 | 2 | 1852 | 2 | 750.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 124 | 0 | 124 | 0 | 500.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 710 | 1 | 710 | 1 | 0.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 82 | 0 | 82 | 0 | 180.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 869 | 1 | 869 | 1 | 500.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 1415 | 2 | 1415 | 2 | 0.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 787 | 1 | 787 | 1 | 0.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 462 | 1 | 462 | 1 | 750.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 94 | 0 | 94 | 0 | 454.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 7793 | 7 | 7793 | 7 | 0.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 4943 | 5 | 4943 | 5 | 0.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 4132 | 4 | 4132 | 4 | 454.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 8076 | 8 | 8076 | 8 | 0.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 3933 | 4 | 3933 | 4 | 180.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 7237 | 7 | 7237 | 7 | 0.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 2557 | 2 | 2557 | 2 | 180.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 2769 | 3 | 2769 | 3 | 454.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 3741 | 3 | 3741 | 3 | 0.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 2249 | 2 | 2249 | 2 | 0.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 2275 | 2 | 2275 | 2 | 0.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 294 | 0 | 294 | 0 | 750.00 |
| 07/06/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 766 | 1 | 766 | 1 | 500.00 |
| 07/06/2022 | 2032 On 02-February-23 | | | Bond Future | 10.91 | 88.1992 | 10.9147 | 88.1992 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 5668 | 6 | 5668 | 6 | 0.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 9171 | 10 | 9171 | 10 | 0.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 1350 | 2 | 1350 | 2 | 0.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 1369 | 2 | 1369 | 2 | 0.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 976 | 1 | 976 | 1 | 0.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 181 | 0 | 181 | 0 | 454.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 251 | 0 | 251 | 0 | 500.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 5116 | 5 | 5116 | 5 | 0.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 1388 | 2 | 1388 | 2 | 0.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 1585 | 2 | 1585 | 2 | 0.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 1958 | 2 | 1958 | 2 | 750.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 1072 | 1 | 1072 | 1 | 500.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 647 | 1 | 647 | 1 | 750.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 5935 | 6 | 5935 | 6 | 0.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 4720 | 4 | 4720 | 4 | 0.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 3220 | 3 | 3220 | 3 | 0.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 3738 | 3 | 3738 | 3 | 454.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 4071 | 4 | 4071 | 4 | 0.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 1275 | 1 | 1275 | 1 | 0.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 8074 | 8 | 8074 | 8 | 0.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 8927 | 9 | 8927 | 9 | 0.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 4949 | 5 | 4949 | 5 | 454.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 4106 | 4 | 4106 | 4 | 0.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 4140 | 4 | 4140 | 4 | 0.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 447 | 0 | 447 | 0 | 750.00 |
| 07/06/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 1112 | 1 | 1112 | 1 | 500.00 |
| 07/06/2022 | 2032 On 04-May-23 | | | Bond Future | 11.07 | 85.6228 | 11.0685 | 85.6228 | 0.00 |
| 07/06/2022 | 2032 On 04-May-23 | 0000000 | Call | Bond Future | 2442 | 3 | 2442 | 3 | 0.00 |
| 07/06/2022 | 2032 On 04-May-23 | 0000000 | Call | Bond Future | 2465 | 3 | 2465 | 3 | 0.00 |
| 07/06/2022 | 2032 On 04-May-23 | 0000000 | Call | Bond Future | 2489 | 3 | 2489 | 3 | 0.00 |
| 07/06/2022 | 2032 On 04-May-23 | 0000000 | Put | Bond Future | 3384 | 3 | 3384 | 3 | 0.00 |
| 07/06/2022 | 2032 On 04-May-23 | 0000000 | Put | Bond Future | 3410 | 3 | 3410 | 3 | 0.00 |
| 07/06/2022 | 2032 On 04-May-23 | 0000000 | Put | Bond Future | 3437 | 3 | 3437 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | 2033 On 04-August-22 | | | Bond Future | 115.90 | 116.1366 | 115.8973 | 116.1366 | 7,046.00 |
| 07/06/2022 | 2033 On 03-November-22 | | | Bond Future | 116.24 | 116.4795 | 116.2359 | 116.4795 | 0.00 |
| 07/06/2022 | 2033 On 02-February-23 | | | Bond Future | 118.17 | 118.4163 | 118.1676 | 118.4163 | 0.00 |
| 07/06/2022 | 2033 On 04-May-23 | | | Bond Future | 118.94 | 119.1909 | 118.9366 | 119.1909 | 0.00 |
| 07/06/2022 | 2037 On 04-August-22 | | | Bond Future | 11.09 | 82.2470 | 11.0923 | 82.2470 | 135,028.00 |
| 07/06/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 45 | 0 | 45 | 0 | 50.00 |
| 07/06/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 1023 | 1 | 1023 | 1 | 0.00 |
| 07/06/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 1957 | 2 | 1957 | 2 | 1,050.00 |
| 07/06/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 2791 | 3 | 2791 | 3 | 0.00 |
| 07/06/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 973 | 1 | 973 | 1 | 0.00 |
| 07/06/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 998 | 1 | 998 | 1 | 0.00 |
| 07/06/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 5270 | 6 | 5270 | 6 | 0.00 |
| 07/06/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 253 | 0 | 253 | 0 | 1,050.00 |
| 07/06/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 2153 | 2 | 2153 | 2 | 0.00 |
| 07/06/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 2228 | 2 | 2228 | 2 | 0.00 |
| 07/06/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 818 | 1 | 818 | 1 | 50.00 |
| 07/06/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 1240 | 1 | 1240 | 1 | 0.00 |
| 07/06/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 6481 | 6 | 6481 | 6 | 0.00 |
| 07/06/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 2190 | 2 | 2190 | 2 | 50.00 |
| 07/06/2022 | 2037 On 03-November-22 | | | Bond Future | 11.26 | 83.4116 | 11.2627 | 83.4116 | 2,000.00 |
| 07/06/2022 | 2037 On 03-November-22 | 0000000 | Call | Bond Future | 2510 | 3 | 2510 | 3 | 0.00 |
| 07/06/2022 | 2037 On 03-November-22 | 0000000 | Call | Bond Future | 2576 | 3 | 2576 | 3 | 0.00 |
| 07/06/2022 | 2037 On 03-November-22 | 0000000 | Call | Bond Future | 2543 | 3 | 2543 | 3 | 0.00 |
| 07/06/2022 | 2037 On 03-November-22 | 0000000 | Put | Bond Future | 2261 | 2 | 2261 | 2 | 0.00 |
| 07/06/2022 | 2037 On 03-November-22 | 0000000 | Put | Bond Future | 2287 | 2 | 2287 | 2 | 0.00 |
| 07/06/2022 | 2037 On 03-November-22 | 0000000 | Put | Bond Future | 2234 | 2 | 2234 | 2 | 0.00 |
| 07/06/2022 | 2037 On 02-February-23 | | | Bond Future | 11.42 | 80.5252 | 11.4179 | 80.5252 | 0.00 |
| 07/06/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 1920 | 2 | 1920 | 2 | 0.00 |
| 07/06/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 1871 | 2 | 1871 | 2 | 0.00 |
| 07/06/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 1896 | 2 | 1896 | 2 | 0.00 |
| 07/06/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 4155 | 4 | 4155 | 4 | 0.00 |
| 07/06/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 4191 | 4 | 4191 | 4 | 0.00 |
| 07/06/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 4118 | 4 | 4118 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | 2037 On 04-May-23 | | | Bond Future | 11.56 | 81.9717 | 11.5612 | 81.9717 | 0.00 |
| 07/06/2022 | 2037 On 04-May-23 | 0000000 | Call | Bond Future | 2749 | 3 | 2749 | 3 | 0.00 |
| 07/06/2022 | 2037 On 04-May-23 | 0000000 | Call | Bond Future | 2723 | 3 | 2723 | 3 | 0.00 |
| 07/06/2022 | 2037 On 04-May-23 | 0000000 | Call | Bond Future | 2696 | 3 | 2696 | 3 | 0.00 |
| 07/06/2022 | 2037 On 04-May-23 | 0000000 | Put | Bond Future | 4216 | 4 | 4216 | 4 | 0.00 |
| 07/06/2022 | 2037 On 04-May-23 | 0000000 | Put | Bond Future | 4184 | 4 | 4184 | 4 | 0.00 |
| 07/06/2022 | 2037 On 04-May-23 | 0000000 | Put | Bond Future | 4151 | 4 | 4151 | 4 | 0.00 |
| 07/06/2022 | 2038 On 04-August-22 | | | Bond Future | 131.87 | 132.8427 | 131.8683 | 132.8427 | 4,102.00 |
| 07/06/2022 | 2038 On 03-November-22 | | | Bond Future | 133.76 | 134.7542 | 133.7648 | 134.7542 | 0.00 |
| 07/06/2022 | 2038 On 02-February-23 | | | Bond Future | 134.10 | 135.1029 | 134.0958 | 135.1029 | 0.00 |
| 07/06/2022 | 2038 On 04-May-23 | | | Bond Future | 136.52 | 137.5485 | 136.5223 | 137.5485 | 0.00 |
| 07/06/2022 | 2040 On 04-August-22 | | | Bond Future | 11.20 | 84.0282 | 11.2036 | 84.0282 | 120,043.00 |
| 07/06/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 2 | 0 | 2 | 0 | 460.00 |
| 07/06/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 423 | 1 | 423 | 1 | 460.00 |
| 07/06/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 1112 | 1 | 1112 | 1 | 0.00 |
| 07/06/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 6583 | 7 | 6583 | 7 | 0.00 |
| 07/06/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 1140 | 1 | 1140 | 1 | 0.00 |
| 07/06/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 1168 | 1 | 1168 | 1 | 0.00 |
| 07/06/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 2189 | 2 | 2189 | 2 | 0.00 |
| 07/06/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 174 | 0 | 174 | 0 | 460.00 |
| 07/06/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 10906 | 10 | 10906 | 10 | 0.00 |
| 07/06/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 2228 | 2 | 2228 | 2 | 0.00 |
| 07/06/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 2268 | 2 | 2268 | 2 | 0.00 |
| 07/06/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 3847 | 3 | 3847 | 3 | 0.00 |
| 07/06/2022 | 2040 On 03-November-22 | | | Bond Future | 11.37 | 85.2181 | 11.3688 | 85.2181 | 3,965.00 |
| 07/06/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 2692 | 3 | 2692 | 3 | 0.00 |
| 07/06/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 2658 | 3 | 2658 | 3 | 0.00 |
| 07/06/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 7552 | 8 | 7552 | 8 | 0.00 |
| 07/06/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 809 | 1 | 809 | 1 | 1,100.00 |
| 07/06/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 2013 | 2 | 2013 | 2 | 1,100.00 |
| 07/06/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 2623 | 3 | 2623 | 3 | 0.00 |
| 07/06/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 3111 | 3 | 3111 | 3 | 0.00 |
| 07/06/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 2428 | 2 | 2428 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 639 | 1 | 639 | 1 | 1,100.00 |
| 07/06/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 5296 | 5 | 5296 | 5 | 0.00 |
| 07/06/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 2487 | 2 | 2487 | 2 | 0.00 |
| 07/06/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 2457 | 2 | 2457 | 2 | 0.00 |
| 07/06/2022 | 2040 On 02-February-23 | | | Bond Future | 11.52 | 82.1111 | 11.5195 | 82.1111 | 0.00 |
| 07/06/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 1979 | 2 | 1979 | 2 | 0.00 |
| 07/06/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 2005 | 2 | 2005 | 2 | 0.00 |
| 07/06/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 387 | 0 | 387 | 0 | 0.00 |
| 07/06/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 410 | 0 | 410 | 0 | 400.00 |
| 07/06/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 2031 | 2 | 2031 | 2 | 0.00 |
| 07/06/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 6021 | 6 | 6021 | 6 | 0.00 |
| 07/06/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 6150 | 7 | 6150 | 7 | 0.00 |
| 07/06/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 1638 | 2 | 1638 | 2 | 400.00 |
| 07/06/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 1569 | 2 | 1569 | 2 | 0.00 |
| 07/06/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 5283 | 5 | 5283 | 5 | 0.00 |
| 07/06/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 1633 | 1 | 1633 | 1 | 400.00 |
| 07/06/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 1677 | 2 | 1677 | 2 | 0.00 |
| 07/06/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 4608 | 4 | 4608 | 4 | 0.00 |
| 07/06/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 9351 | 9 | 9351 | 9 | 0.00 |
| 07/06/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 5416 | 5 | 5416 | 5 | 0.00 |
| 07/06/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 9550 | 9 | 9550 | 9 | 0.00 |
| 07/06/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 4648 | 4 | 4648 | 4 | 0.00 |
| 07/06/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 4689 | 4 | 4689 | 4 | 0.00 |
| 07/06/2022 | 2040 On 04-May-23 | | | Bond Future | 11.66 | 83.5864 | 11.6584 | 83.5864 | 0.00 |
| 07/06/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 2953 | 3 | 2953 | 3 | 0.00 |
| 07/06/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 2924 | 3 | 2924 | 3 | 0.00 |
| 07/06/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 554 | 1 | 554 | 1 | 400.00 |
| 07/06/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 1689 | 2 | 1689 | 2 | 400.00 |
| 07/06/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 2982 | 3 | 2982 | 3 | 0.00 |
| 07/06/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 8032 | 8 | 8032 | 8 | 0.00 |
| 07/06/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 1552 | 1 | 1552 | 1 | 400.00 |
| 07/06/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 4411 | 4 | 4411 | 4 | 0.00 |
| 07/06/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 6455 | 6 | 6455 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 10619 | 10 | 10619 | 10 | 0.00 |
| 07/06/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 4480 | 4 | 4480 | 4 | 0.00 |
| 07/06/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 4445 | 4 | 4445 | 4 | 0.00 |
| 07/06/2022 | 2044 On 04-August-22 | | | Bond Future | 11.23 | 80.8213 | 11.2273 | 80.8213 | 76,692.00 |
| 07/06/2022 | 2044 On 04-August-22 | 0000000 | Call | Bond Future | 1279 | 2 | 1279 | 2 | 0.00 |
| 07/06/2022 | 2044 On 04-August-22 | 0000000 | Call | Bond Future | 1220 | 1 | 1220 | 1 | 0.00 |
| 07/06/2022 | 2044 On 04-August-22 | 0000000 | Call | Bond Future | 1249 | 2 | 1249 | 2 | 0.00 |
| 07/06/2022 | 2044 On 04-August-22 | 0000000 | Put | Bond Future | 2179 | 2 | 2179 | 2 | 0.00 |
| 07/06/2022 | 2044 On 04-August-22 | 0000000 | Put | Bond Future | 2218 | 2 | 2218 | 2 | 0.00 |
| 07/06/2022 | 2044 On 04-August-22 | 0000000 | Put | Bond Future | 2140 | 2 | 2140 | 2 | 0.00 |
| 07/06/2022 | 2044 On 03-November-22 | | | Bond Future | 11.38 | 81.9658 | 11.3839 | 81.9658 | 0.00 |
| 07/06/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 2638 | 3 | 2638 | 3 | 0.00 |
| 07/06/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 2672 | 3 | 2672 | 3 | 0.00 |
| 07/06/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 2707 | 3 | 2707 | 3 | 0.00 |
| 07/06/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 2536 | 2 | 2536 | 2 | 0.00 |
| 07/06/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 2567 | 2 | 2567 | 2 | 0.00 |
| 07/06/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 2597 | 2 | 2597 | 2 | 0.00 |
| 07/06/2022 | 2044 On 02-February-23 | | | Bond Future | 11.53 | 78.9306 | 11.5264 | 78.9306 | 0.00 |
| 07/06/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 2179 | 2 | 2179 | 2 | 0.00 |
| 07/06/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 2152 | 2 | 2152 | 2 | 0.00 |
| 07/06/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 2125 | 2 | 2125 | 2 | 0.00 |
| 07/06/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 4670 | 4 | 4670 | 4 | 0.00 |
| 07/06/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 4630 | 4 | 4630 | 4 | 0.00 |
| 07/06/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 4589 | 4 | 4589 | 4 | 0.00 |
| 07/06/2022 | 2044 On 04-May-23 | | | Bond Future | 11.66 | 80.3489 | 11.6574 | 80.3489 | 0.00 |
| 07/06/2022 | 2044 On 04-May-23 | 0000000 | Call | Bond Future | 3069 | 3 | 3069 | 3 | 0.00 |
| 07/06/2022 | 2044 On 04-May-23 | 0000000 | Call | Bond Future | 3040 | 3 | 3040 | 3 | 0.00 |
| 07/06/2022 | 2044 On 04-May-23 | 0000000 | Call | Bond Future | 3010 | 3 | 3010 | 3 | 0.00 |
| 07/06/2022 | 2044 On 04-May-23 | 0000000 | Put | Bond Future | 4593 | 4 | 4593 | 4 | 0.00 |
| 07/06/2022 | 2044 On 04-May-23 | 0000000 | Put | Bond Future | 4558 | 4 | 4558 | 4 | 0.00 |
| 07/06/2022 | 2044 On 04-May-23 | 0000000 | Put | Bond Future | 4522 | 4 | 4522 | 4 | 0.00 |
| 07/06/2022 | 2046 On 04-August-22 | | | Bond Future | 122.18 | 122.5560 | 122.1800 | 122.5560 | 16,569.00 |
| 07/06/2022 | 2046 On 03-November-22 | | | Bond Future | 121.98 | 122.3634 | 121.9811 | 122.3634 | 1,566.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | 2046 On 02-February-23 | | | Bond Future | 124.01 | 124.3990 | 124.0093 | 124.3990 | 0.00 |
| 07/06/2022 | 2046 On 04-May-23 | | | Bond Future | 124.24 | 124.6343 | 124.2365 | 124.6343 | 0.00 |
| 07/06/2022 | 2050 On 04-August-22 | | | Bond Future | 124.42 | 124.6163 | 124.4175 | 124.6163 | 11,293.00 |
| 07/06/2022 | 2050 On 03-November-22 | | | Bond Future | 126.21 | 126.4091 | 126.2067 | 126.4091 | 0.00 |
| 07/06/2022 | 2050 On 02-February-23 | | | Bond Future | 126.20 | 126.4097 | 126.2026 | 126.4097 | 0.00 |
| 07/06/2022 | 2050 On 04-May-23 | | | Bond Future | 128.49 | 128.6977 | 128.4860 | 128.6977 | 0.00 |
| 07/06/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | AL37 On 04-August-22 | | | Index Future | 826.03 | 828.5250 | 826.0330 | 828.5250 | 0.00 |
| 07/06/2022 | AL37 On 03-November-22 | | | Index Future | 837.82 | 840.3530 | 837.8200 | 840.3530 | 0.00 |
| 07/06/2022 | AL37 On 02-February-23 | | | Index Future | 851.52 | 854.1040 | 851.5220 | 854.1040 | 0.00 |
| 07/06/2022 | AL37 On 04-May-23 | | | Index Future | 866.70 | 869.3320 | 866.6970 | 869.3320 | 0.00 |
| 07/06/2022 | AL7T On 04-August-22 | | | Index Future | 950.09 | 954.3840 | 950.0930 | 954.3840 | 0.00 |
| 07/06/2022 | AL7T On 03-November-22 | | | Index Future | 963.65 | 968.0080 | 963.6500 | 968.0080 | 0.00 |
| 07/06/2022 | AL7T On 02-February-23 | | | Index Future | 979.41 | 983.8490 | 979.4110 | 983.8490 | 0.00 |
| 07/06/2022 | AL7T On 04-May-23 | | | Index Future | 996.87 | 1001.3900 | 996.8650 | 1001.3900 | 0.00 |
| 07/06/2022 | ALBI On 04-August-22 | | | Index Future | 842.35 | 846.5070 | 842.3490 | 846.5070 | 136.00 |
| 07/06/2022 | ALBI On 03-November-22 | | | Index Future | 854.37 | 858.5910 | 854.3680 | 858.5910 | 0.00 |
| 07/06/2022 | ALBI On 02-February-23 | | | Index Future | 868.34 | 872.6410 | 868.3410 | 872.6410 | 0.00 |
| 07/06/2022 | ALBI On 04-May-23 | | | Index Future | 883.82 | 888.2000 | 883.8160 | 888.2000 | 0.00 |
| 07/06/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C050 On 31-December-50 | | | 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 |
|------------|-------------------------|---------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 07/06/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/06/2022 | ES33 On 04-August-22 | | | Bond Future | 11.92 | 76.5919 | 11.9154 | 76.5919 | 350.00 |
| 07/06/2022 | ES33 On 03-November-22 | | | Bond Future | 12.14 | 73.9122 | 12.1400 | 73.9122 | 0.00 |
| 07/06/2022 | ES33 On 02-February-23 | | | Bond Future | 12.35 | 75.1439 | 12.3506 | 75.1439 | 0.00 |
| 07/06/2022 | ES33 On 04-May-23 | | | Bond Future | 12.54 | 72.7181 | 12.5431 | 72.7181 | 0.00 |
| 07/06/2022 | ES42 On 04-August-22 | | | Bond Future | 12.30 | 74.9430 | 12.3015 | 74.9430 | 4,769.00 |
| 07/06/2022 | ES42 On 03-November-22 | | | Bond Future | 12.51 | 71.7618 | 12.5069 | 71.7618 | 0.00 |
| 07/06/2022 | ES42 On 02-February-23 | | | Bond Future | 12.69 | 72.9598 | 12.6930 | 72.9598 | 0.00 |
| 07/06/2022 | ES42 On 04-May-23 | | | Bond Future | 12.87 | 70.0222 | 12.8711 | 70.0222 | 0.00 |
| 07/06/2022 | GOVI On 04-August-22 | | | GOVI | 831.41 | 835.5250 | 831.4080 | 835.5250 | 1,111.00 |
| 07/06/2022 | GOVI On 04-August-22 | 0000000 | Call | GOVI | 121480 | 16 | 121480 | 16 | 0.00 |
| 07/06/2022 | GOVI On 04-August-22 | 0000000 | Call | GOVI | 121380 | 16 | 121380 | 16 | 0.00 |
| 07/06/2022 | GOVI On 04-August-22 | 0000000 | Call | GOVI | 121280 | 16 | 121280 | 16 | 0.00 |
| 07/06/2022 | GOVI On 04-August-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2022 | GOVI On 04-August-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2022 | GOVI On 04-August-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2022 | GOVI On 03-November-22 | | | GOVI | 843.27 | 847.4520 | 843.2710 | 847.4520 | 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 |
|------------|-------------------------|---------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | GOVI On 03-November-22 | 0000000 | Call | GOVI | 228410 | 27 | 228410 | 27 | 0.00 |
| 07/06/2022 | GOVI On 03-November-22 | 0000000 | Call | GOVI | 228610 | 27 | 228610 | 27 | 0.00 |
| 07/06/2022 | GOVI On 03-November-22 | 0000000 | Call | GOVI | 228510 | 27 | 228510 | 27 | 0.00 |
| 07/06/2022 | GOVI On 03-November-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2022 | GOVI On 03-November-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2022 | GOVI On 03-November-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2022 | GOVI On 02-February-23 | | | GOVI | 857.06 | 861.3200 | 857.0630 | 861.3200 | 0.00 |
| 07/06/2022 | GOVI On 02-February-23 | 0000000 | Call | GOVI | 62230 | 10 | 62230 | 10 | 0.00 |
| 07/06/2022 | GOVI On 02-February-23 | 0000000 | Call | GOVI | 62430 | 11 | 62430 | 11 | 0.00 |
| 07/06/2022 | GOVI On 02-February-23 | 0000000 | Call | GOVI | 62330 | 10 | 62330 | 10 | 0.00 |
| 07/06/2022 | GOVI On 02-February-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2022 | GOVI On 02-February-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2022 | GOVI On 02-February-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2022 | GOVI On 04-May-23 | | | GOVI | 872.34 | 876.6760 | 872.3370 | 876.6760 | 0.00 |
| 07/06/2022 | GOVI On 04-May-23 | 0000000 | Call | GOVI | 194570 | 24 | 194570 | 24 | 0.00 |
| 07/06/2022 | GOVI On 04-May-23 | 0000000 | Call | GOVI | 194670 | 24 | 194670 | 24 | 0.00 |
| 07/06/2022 | GOVI On 04-May-23 | 0000000 | Call | GOVI | 194770 | 24 | 194770 | 24 | 0.00 |
| 07/06/2022 | GOVI On 04-May-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2022 | GOVI On 04-May-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2022 | GOVI On 04-May-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 07/06/2022 | IGOV On 04-August-22 | | | Index Future | 325.42 | 326.1210 | 325.4210 | 326.1210 | 759.00 |
| 07/06/2022 | IGOV On 03-November-22 | | | Index Future | 330.14 | 330.8560 | 330.1440 | 330.8560 | 16.00 |
| 07/06/2022 | IGOV On 02-February-23 | | | Index Future | 335.62 | 336.3490 | 335.6220 | 336.3490 | 0.00 |
| 07/06/2022 | IGOV On 04-May-23 | | | Index Future | 341.68 | 342.4220 | 341.6800 | 342.4220 | 0.00 |
| 07/06/2022 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.29 | 90.2900 | 90.2900 | 90.2900 | 0.00 |
| 07/06/2022 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5000 | 93.5000 | 93.5000 | 0.00 |
| 07/06/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 07/06/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 07/06/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 07/06/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 07/06/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 07/06/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 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 |
|------------|-------------------------|---------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 07/06/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 07/06/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 07/06/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 07/06/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 07/06/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 07/06/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 07/06/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 07/06/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 07/06/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 07/06/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 07/06/2022 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.93 | 95.0750 | 4.9250 | 95.0750 | 0.00 |
| 07/06/2022 | JBAF On 20-July-22 | | | Jibar Tradeable Future | 5.04 | 94.9850 | 5.0350 | 94.9850 | 0.00 |
| 07/06/2022 | JBAF On 17-August-22 | | | Jibar Tradeable Future | 5.43 | 94.5800 | 5.4300 | 94.5800 | 0.00 |
| 07/06/2022 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 5.55 | 94.4650 | 5.5450 | 94.4650 | 0.00 |
| 07/06/2022 | JBAF On 19-October-22 | | | Jibar Tradeable Future | 5.94 | 94.1100 | 5.9400 | 94.1100 | 0.00 |
| 07/06/2022 | JBAF On 16-November-22 | | | Jibar Tradeable Future | 6.03 | 94.0100 | 6.0300 | 94.0100 | 0.00 |
| 07/06/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 6.41 | 93.6500 | 6.4100 | 93.6500 | 68.00 |
| 07/06/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 6.91 | 93.1950 | 6.9050 | 93.1950 | 0.00 |
| 07/06/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 7.35 | 92.8100 | 7.3500 | 92.8100 | 0.00 |
| 07/06/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 7.57 | 92.6150 | 7.5700 | 92.6150 | 75.00 |
| 07/06/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 7.76 | 92.4350 | 7.7550 | 92.4350 | 172.00 |
| 07/06/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 7.86 | 92.3350 | 7.8550 | 92.3350 | 0.00 |
| 07/06/2022 | R023 On 04-August-22 | | | Bond Future | 5.60 | 104.5925 | 5.5954 | 104.5925 | 22,183.00 |
| 07/06/2022 | R023 On 04-August-22 | 0000000 | Call | Bond Future | 263 | 0 | 263 | 0 | 0.00 |
| 07/06/2022 | R023 On 04-August-22 | 0000000 | Call | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 07/06/2022 | R023 On 04-August-22 | 0000000 | Call | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 07/06/2022 | R023 On 04-August-22 | 0000000 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 07/06/2022 | R023 On 04-August-22 | 0000000 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 07/06/2022 | R023 On 04-August-22 | 0000000 | Put | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 07/06/2022 | R023 On 03-November-22 | | | Bond Future | 5.48 | 102.1558 | 5.4846 | 102.1558 | 0.00 |
| 07/06/2022 | R023 On 03-November-22 | 0000000 | Call | Bond Future | 270 | 0 | 270 | 0 | 0.00 |
| 07/06/2022 | R023 On 03-November-22 | 0000000 | Call | Bond Future | 265 | 0 | 265 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | R023 On 03-November-22 | 0000000 | Call | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 07/06/2022 | R023 On 03-November-22 | 0000000 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 07/06/2022 | R023 On 03-November-22 | 0000000 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 07/06/2022 | R023 On 03-November-22 | 0000000 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 07/06/2022 | R035 On 04-August-22 | | | Bond Future | 10.88 | 90.8086 | 10.8770 | 90.8086 | 128,822.00 |
| 07/06/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 614 | 1 | 614 | 1 | 400.00 |
| 07/06/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 07/06/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 2408 | 3 | 2408 | 3 | 0.00 |
| 07/06/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 7519 | 8 | 7519 | 8 | 0.00 |
| 07/06/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 4 | 0 | 4 | 0 | 400.00 |
| 07/06/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 27 | 0 | 27 | 0 | 100.00 |
| 07/06/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 840 | 1 | 840 | 1 | 0.00 |
| 07/06/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 1059 | 1 | 1059 | 1 | 0.00 |
| 07/06/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 1033 | 1 | 1033 | 1 | 0.00 |
| 07/06/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 1999 | 2 | 1999 | 2 | 0.00 |
| 07/06/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 1963 | 2 | 1963 | 2 | 0.00 |
| 07/06/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 2303 | 2 | 2303 | 2 | 100.00 |
| 07/06/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 6695 | 6 | 6695 | 6 | 0.00 |
| 07/06/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 2768 | 2 | 2768 | 2 | 0.00 |
| 07/06/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 884 | 1 | 884 | 1 | 100.00 |
| 07/06/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 8806 | 8 | 8806 | 8 | 0.00 |
| 07/06/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 69 | 0 | 69 | 0 | 400.00 |
| 07/06/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 1927 | 2 | 1927 | 2 | 0.00 |
| 07/06/2022 | R035 On 03-November-22 | | | Bond Future | 11.06 | 87.6086 | 11.0573 | 87.6086 | 3,020.00 |
| 07/06/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 2639 | 3 | 2639 | 3 | 0.00 |
| 07/06/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 2605 | 3 | 2605 | 3 | 0.00 |
| 07/06/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 159 | 0 | 159 | 0 | 582.00 |
| 07/06/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 631 | 1 | 631 | 1 | 1,000.00 |
| 07/06/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 2673 | 3 | 2673 | 3 | 0.00 |
| 07/06/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 9250 | 10 | 9250 | 10 | 0.00 |
| 07/06/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 2343 | 3 | 2343 | 3 | 1,000.00 |
| 07/06/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 1103 | 1 | 1103 | 1 | 0.00 |
| 07/06/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 2156 | 2 | 2156 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 2557 | 2 | 2557 | 2 | 582.00 |
| 07/06/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 4070 | 4 | 4070 | 4 | 582.00 |
| 07/06/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 334 | 0 | 334 | 0 | 1,000.00 |
| 07/06/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 2124 | 2 | 2124 | 2 | 0.00 |
| 07/06/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 5306 | 5 | 5306 | 5 | 0.00 |
| 07/06/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 7985 | 8 | 7985 | 8 | 0.00 |
| 07/06/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 2175 | 2 | 2175 | 2 | 0.00 |
| 07/06/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 2149 | 2 | 2149 | 2 | 0.00 |
| 07/06/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 2386 | 2 | 2386 | 2 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | | | Bond Future | 11.22 | 89.0473 | 11.2215 | 89.0473 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 5675 | 6 | 5675 | 6 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 10979 | 11 | 10979 | 11 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 2403 | 3 | 2403 | 3 | 1,000.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 2431 | 3 | 2431 | 3 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 1909 | 2 | 1909 | 2 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 801 | 1 | 801 | 1 | 1,000.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 1412 | 2 | 1412 | 2 | 400.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 1934 | 2 | 1934 | 2 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 5513 | 6 | 5513 | 6 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 1958 | 2 | 1958 | 2 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 1454 | 2 | 1454 | 2 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 1330 | 1 | 1330 | 1 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 322 | 0 | 322 | 0 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 349 | 0 | 349 | 0 | 400.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 298 | 0 | 298 | 0 | 582.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 9076 | 9 | 9076 | 9 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 8597 | 8 | 8597 | 8 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 5046 | 5 | 5046 | 5 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 4882 | 5 | 4882 | 5 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 4802 | 5 | 4802 | 5 | 582.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 6394 | 6 | 6394 | 6 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 3972 | 4 | 3972 | 4 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 436 | 0 | 436 | 0 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 4007 | 4 | 4007 | 4 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 8835 | 8 | 8835 | 8 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 4043 | 4 | 4043 | 4 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 3374 | 3 | 3374 | 3 | 582.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 3406 | 3 | 3406 | 3 | 0.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 1434 | 1 | 1434 | 1 | 400.00 |
| 07/06/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 1488 | 1 | 1488 | 1 | 0.00 |
| 07/06/2022 | R035 On 04-May-23 | | | Bond Future | 11.36 | 86.1471 | 11.3636 | 86.1471 | 0.00 |
| 07/06/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 2961 | 3 | 2961 | 3 | 0.00 |
| 07/06/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 481 | 1 | 481 | 1 | 400.00 |
| 07/06/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 2933 | 3 | 2933 | 3 | 0.00 |
| 07/06/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 7371 | 8 | 7371 | 8 | 0.00 |
| 07/06/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 2905 | 3 | 2905 | 3 | 0.00 |
| 07/06/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 1507 | 2 | 1507 | 2 | 400.00 |
| 07/06/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 6003 | 6 | 6003 | 6 | 0.00 |
| 07/06/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 1462 | 1 | 1462 | 1 | 400.00 |
| 07/06/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 3781 | 4 | 3781 | 4 | 0.00 |
| 07/06/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 9729 | 9 | 9729 | 9 | 0.00 |
| 07/06/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 3841 | 4 | 3841 | 4 | 0.00 |
| 07/06/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 3811 | 4 | 3811 | 4 | 0.00 |
| 07/06/2022 | R186 On 04-August-22 | | | Bond Future | 8.53 | 108.7939 | 8.5346 | 108.7939 | 81,009.00 |
| 07/06/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 3 | 0 | 3 | 0 | 3,600.00 |
| 07/06/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 305 | 0 | 305 | 0 | 0.00 |
| 07/06/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 296 | 0 | 296 | 0 | 0.00 |
| 07/06/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 166 | 0 | 166 | 0 | 3,600.00 |
| 07/06/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 315 | 0 | 315 | 0 | 0.00 |
| 07/06/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 4586 | 5 | 4586 | 5 | 0.00 |
| 07/06/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 54 | 0 | 54 | 0 | 3,600.00 |
| 07/06/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 1765 | 2 | 1765 | 2 | 0.00 |
| 07/06/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 1822 | 2 | 1822 | 2 | 0.00 |
| 07/06/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 1793 | 2 | 1793 | 2 | 0.00 |
| 07/06/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 6097 | 6 | 6097 | 6 | 0.00 |
| 07/06/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 2342 | 2 | 2342 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | R186 On 03-November-22 | | | Bond Future | 8.74 | 110.3329 | 8.7376 | 110.3329 | 11,129.00 |
| 07/06/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 1033 | 1 | 1033 | 1 | 0.00 |
| 07/06/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 1727 | 2 | 1727 | 2 | 0.00 |
| 07/06/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 599 | 1 | 599 | 1 | 4,310.00 |
| 07/06/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 1000 | 1 | 1000 | 1 | 0.00 |
| 07/06/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 1016 | 1 | 1016 | 1 | 0.00 |
| 07/06/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 1716 | 2 | 1716 | 2 | 0.00 |
| 07/06/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 1735 | 2 | 1735 | 2 | 0.00 |
| 07/06/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 1122 | 1 | 1122 | 1 | 4,310.00 |
| 07/06/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 2408 | 2 | 2408 | 2 | 0.00 |
| 07/06/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 1696 | 2 | 1696 | 2 | 0.00 |
| 07/06/2022 | R186 On 02-February-23 | | | Bond Future | 8.90 | 106.8495 | 8.9032 | 106.8495 | 0.00 |
| 07/06/2022 | R186 On 02-February-23 | 0000000 | Call | Bond Future | 863 | 1 | 863 | 1 | 0.00 |
| 07/06/2022 | R186 On 02-February-23 | 0000000 | Call | Bond Future | 851 | 1 | 851 | 1 | 0.00 |
| 07/06/2022 | R186 On 02-February-23 | 0000000 | Call | Bond Future | 839 | 1 | 839 | 1 | 0.00 |
| 07/06/2022 | R186 On 02-February-23 | 0000000 | Put | Bond Future | 2796 | 3 | 2796 | 3 | 0.00 |
| 07/06/2022 | R186 On 02-February-23 | 0000000 | Put | Bond Future | 2774 | 3 | 2774 | 3 | 0.00 |
| 07/06/2022 | R186 On 02-February-23 | 0000000 | Put | Bond Future | 2752 | 3 | 2752 | 3 | 0.00 |
| 07/06/2022 | R186 On 04-May-23 | | | Bond Future | 9.04 | 108.7646 | 9.0431 | 108.7646 | 0.00 |
| 07/06/2022 | R186 On 04-May-23 | 0000000 | Call | Bond Future | 1627 | 2 | 1627 | 2 | 0.00 |
| 07/06/2022 | R186 On 04-May-23 | 0000000 | Call | Bond Future | 1612 | 2 | 1612 | 2 | 0.00 |
| 07/06/2022 | R186 On 04-May-23 | 0000000 | Call | Bond Future | 1643 | 2 | 1643 | 2 | 0.00 |
| 07/06/2022 | R186 On 04-May-23 | 0000000 | Put | Bond Future | 2293 | 2 | 2293 | 2 | 0.00 |
| 07/06/2022 | R186 On 04-May-23 | 0000000 | Put | Bond Future | 2309 | 2 | 2309 | 2 | 0.00 |
| 07/06/2022 | R186 On 04-May-23 | 0000000 | Put | Bond Future | 2277 | 2 | 2277 | 2 | 0.00 |
| 07/06/2022 | R197 On 04-August-22 | | | Bond Future | 329.26 | 329.1402 | 329.2557 | 329.1402 | 870.00 |
| 07/06/2022 | R197 On 03-November-22 | | | Bond Future | 333.99 | 333.8747 | 333.9898 | 333.8747 | 0.00 |
| 07/06/2022 | R197 On 02-February-23 | | | Bond Future | 330.81 | 330.6991 | 330.8128 | 330.6991 | 0.00 |
| 07/06/2022 | R197 On 04-May-23 | | | Bond Future | 336.80 | 336.6875 | 336.8007 | 336.6875 | 0.00 |
| 07/06/2022 | R202 On 04-August-22 | | | Bond Future | 252.44 | 252.3686 | 252.4408 | 252.3686 | 6,586.00 |
| 07/06/2022 | R202 On 03-November-22 | | | Bond Future | 256.07 | 255.9988 | 256.0706 | 255.9988 | 0.00 |
| 07/06/2022 | R202 On 02-February-23 | | | Bond Future | 255.69 | 255.6192 | 255.6897 | 255.6192 | 0.00 |
| 07/06/2022 | R202 On 04-May-23 | | | Bond Future | 260.32 | 260.2451 | 260.3151 | 260.2451 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | R209 On 04-August-22 | | | Bond Future | 10.92 | 69.9038 | 10.9247 | 69.9038 | 22,909.00 |
| 07/06/2022 | R209 On 04-August-22 | 0000000 | Call | Bond Future | 525 | 1 | 525 | 1 | 0.00 |
| 07/06/2022 | R209 On 04-August-22 | 0000000 | Call | Bond Future | 558 | 1 | 558 | 1 | 0.00 |
| 07/06/2022 | R209 On 04-August-22 | 0000000 | Call | Bond Future | 541 | 1 | 541 | 1 | 0.00 |
| 07/06/2022 | R209 On 04-August-22 | 0000000 | Put | Bond Future | 2407 | 2 | 2407 | 2 | 0.00 |
| 07/06/2022 | R209 On 04-August-22 | 0000000 | Put | Bond Future | 2446 | 2 | 2446 | 2 | 0.00 |
| 07/06/2022 | R209 On 04-August-22 | 0000000 | Put | Bond Future | 2368 | 2 | 2368 | 2 | 0.00 |
| 07/06/2022 | R209 On 03-November-22 | | | Bond Future | 11.09 | 67.7488 | 11.0862 | 67.7488 | 4,135.00 |
| 07/06/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 1884 | 2 | 1884 | 2 | 0.00 |
| 07/06/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 3370 | 4 | 3370 | 4 | 0.00 |
| 07/06/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 798 | 1 | 798 | 1 | 0.00 |
| 07/06/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 1831 | 2 | 1831 | 2 | 0.00 |
| 07/06/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 1858 | 2 | 1858 | 2 | 0.00 |
| 07/06/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 07/06/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 07/06/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 21 | 0 | 21 | 0 | 9,500.00 |
| 07/06/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 07/06/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 10592 | 10 | 10592 | 10 | 0.00 |
| 07/06/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 2204 | 2 | 2204 | 2 | 0.00 |
| 07/06/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 3942 | 4 | 3942 | 4 | 0.00 |
| 07/06/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 9049 | 9 | 9049 | 9 | 0.00 |
| 07/06/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 6220 | 6 | 6220 | 6 | 9,500.00 |
| 07/06/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 2255 | 2 | 2255 | 2 | 0.00 |
| 07/06/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 2281 | 2 | 2281 | 2 | 9,500.00 |
| 07/06/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 1269 | 1 | 1269 | 1 | 0.00 |
| 07/06/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 2229 | 2 | 2229 | 2 | 0.00 |
| 07/06/2022 | R209 On 02-February-23 | | | Bond Future | 11.23 | 68.8619 | 11.2295 | 68.8619 | 0.00 |
| 07/06/2022 | R209 On 02-February-23 | 0000000 | Call | Bond Future | 1526 | 2 | 1526 | 2 | 0.00 |
| 07/06/2022 | R209 On 02-February-23 | 0000000 | Call | Bond Future | 1485 | 2 | 1485 | 2 | 0.00 |
| 07/06/2022 | R209 On 02-February-23 | 0000000 | Call | Bond Future | 1506 | 2 | 1506 | 2 | 0.00 |
| 07/06/2022 | R209 On 02-February-23 | 0000000 | Put | Bond Future | 3764 | 3 | 3764 | 3 | 0.00 |
| 07/06/2022 | R209 On 02-February-23 | 0000000 | Put | Bond Future | 3830 | 4 | 3830 | 4 | 0.00 |
| 07/06/2022 | R209 On 02-February-23 | 0000000 | Put | Bond Future | 3797 | 4 | 3797 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | R209 On 04-May-23 | | | Bond Future | 11.36 | 66.9466 | 11.3591 | 66.9466 | 0.00 |
| 07/06/2022 | R209 On 04-May-23 | 0000000 | Call | Bond Future | 2343 | 3 | 2343 | 3 | 0.00 |
| 07/06/2022 | R209 On 04-May-23 | 0000000 | Call | Bond Future | 2320 | 3 | 2320 | 3 | 0.00 |
| 07/06/2022 | R209 On 04-May-23 | 0000000 | Call | Bond Future | 2297 | 3 | 2297 | 3 | 0.00 |
| 07/06/2022 | R209 On 04-May-23 | 0000000 | Put | Bond Future | 3662 | 3 | 3662 | 3 | 0.00 |
| 07/06/2022 | R209 On 04-May-23 | 0000000 | Put | Bond Future | 3633 | 3 | 3633 | 3 | 0.00 |
| 07/06/2022 | R209 On 04-May-23 | 0000000 | Put | Bond Future | 3605 | 3 | 3605 | 3 | 0.00 |
| 07/06/2022 | R210 On 04-August-22 | | | Bond Future | 226.06 | 226.8408 | 226.0640 | 226.8408 | 1,025.00 |
| 07/06/2022 | R210 On 03-November-22 | | | Bond Future | 226.35 | 227.1393 | 226.3500 | 227.1393 | 0.00 |
| 07/06/2022 | R210 On 02-February-23 | | | Bond Future | 230.11 | 230.9172 | 230.1128 | 230.9172 | 0.00 |
| 07/06/2022 | R210 On 04-May-23 | | | Bond Future | 231.22 | 232.0392 | 231.2183 | 232.0392 | 0.00 |
| 07/06/2022 | R213 On 04-August-22 | | | Bond Future | 10.39 | 84.5464 | 10.3948 | 84.5464 | 29,267.00 |
| 07/06/2022 | R213 On 04-August-22 | 0000000 | Call | Bond Future | 343 | 0 | 343 | 0 | 0.00 |
| 07/06/2022 | R213 On 04-August-22 | 0000000 | Call | Bond Future | 321 | 0 | 321 | 0 | 0.00 |
| 07/06/2022 | R213 On 04-August-22 | 0000000 | Call | Bond Future | 332 | 0 | 332 | 0 | 0.00 |
| 07/06/2022 | R213 On 04-August-22 | 0000000 | Put | Bond Future | 2801 | 3 | 2801 | 3 | 0.00 |
| 07/06/2022 | R213 On 04-August-22 | 0000000 | Put | Bond Future | 2881 | 3 | 2881 | 3 | 0.00 |
| 07/06/2022 | R213 On 04-August-22 | 0000000 | Put | Bond Future | 2841 | 3 | 2841 | 3 | 0.00 |
| 07/06/2022 | R213 On 03-November-22 | | | Bond Future | 10.59 | 82.2052 | 10.5874 | 82.2052 | 0.00 |
| 07/06/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 1470 | 2 | 1470 | 2 | 0.00 |
| 07/06/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 07/06/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 1061 | 1 | 1061 | 1 | 0.00 |
| 07/06/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 553 | 1 | 553 | 1 | 0.00 |
| 07/06/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 88 | 0 | 88 | 0 | 200.00 |
| 07/06/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 1428 | 2 | 1428 | 2 | 0.00 |
| 07/06/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 1449 | 2 | 1449 | 2 | 0.00 |
| 07/06/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 1407 | 2 | 1407 | 2 | 0.00 |
| 07/06/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 103 | 0 | 103 | 0 | 476.00 |
| 07/06/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 7076 | 7 | 7076 | 7 | 0.00 |
| 07/06/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 2444 | 2 | 2444 | 2 | 200.00 |
| 07/06/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 2390 | 2 | 2390 | 2 | 0.00 |
| 07/06/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 2417 | 2 | 2417 | 2 | 0.00 |
| 07/06/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 7378 | 7 | 7378 | 7 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 4191 | 4 | 4191 | 4 | 476.00 |
| 07/06/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 2970 | 3 | 2970 | 3 | 476.00 |
| 07/06/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 3673 | 3 | 3673 | 3 | 200.00 |
| 07/06/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 2363 | 2 | 2363 | 2 | 0.00 |
| 07/06/2022 | R213 On 02-February-23 | | | Bond Future | 10.76 | 83.5546 | 10.7619 | 83.5546 | 0.00 |
| 07/06/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 1597 | 2 | 1597 | 2 | 912.00 |
| 07/06/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 1216 | 1 | 1216 | 1 | 0.00 |
| 07/06/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 189 | 0 | 189 | 0 | 476.00 |
| 07/06/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 1199 | 1 | 1199 | 1 | 0.00 |
| 07/06/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 1233 | 1 | 1233 | 1 | 0.00 |
| 07/06/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 1445 | 2 | 1445 | 2 | 0.00 |
| 07/06/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 896 | 1 | 896 | 1 | 0.00 |
| 07/06/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 6897 | 7 | 6897 | 7 | 0.00 |
| 07/06/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 3141 | 3 | 3141 | 3 | 0.00 |
| 07/06/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 622 | 1 | 622 | 1 | 912.00 |
| 07/06/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 3757 | 3 | 3757 | 3 | 0.00 |
| 07/06/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 3367 | 3 | 3367 | 3 | 476.00 |
| 07/06/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 3788 | 4 | 3788 | 4 | 0.00 |
| 07/06/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 8003 | 8 | 8003 | 8 | 0.00 |
| 07/06/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 4449 | 4 | 4449 | 4 | 476.00 |
| 07/06/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 3726 | 3 | 3726 | 3 | 0.00 |
| 07/06/2022 | R213 On 04-May-23 | | | Bond Future | 10.91 | 81.5048 | 10.9129 | 81.5048 | 0.00 |
| 07/06/2022 | R213 On 04-May-23 | 0000000 | Call | Bond Future | 2325 | 3 | 2325 | 3 | 0.00 |
| 07/06/2022 | R213 On 04-May-23 | 0000000 | Call | Bond Future | 2304 | 3 | 2304 | 3 | 0.00 |
| 07/06/2022 | R213 On 04-May-23 | 0000000 | Call | Bond Future | 2347 | 3 | 2347 | 3 | 0.00 |
| 07/06/2022 | R213 On 04-May-23 | 0000000 | Put | Bond Future | 3080 | 3 | 3080 | 3 | 0.00 |
| 07/06/2022 | R213 On 04-May-23 | 0000000 | Put | Bond Future | 3127 | 3 | 3127 | 3 | 0.00 |
| 07/06/2022 | R213 On 04-May-23 | 0000000 | Put | Bond Future | 3104 | 3 | 3104 | 3 | 0.00 |
| 07/06/2022 | R214 On 04-August-22 | | | Bond Future | 11.20 | 66.8985 | 11.2005 | 66.8985 | 13,186.00 |
| 07/06/2022 | R214 On 04-August-22 | 0000000 | Call | Bond Future | 800 | 1 | 800 | 1 | 0.00 |
| 07/06/2022 | R214 On 04-August-22 | 0000000 | Call | Bond Future | 821 | 1 | 821 | 1 | 0.00 |
| 07/06/2022 | R214 On 04-August-22 | 0000000 | Call | Bond Future | 843 | 1 | 843 | 1 | 0.00 |
| 07/06/2022 | R214 On 04-August-22 | 0000000 | Put | Bond Future | 2046 | 2 | 2046 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | R214 On 04-August-22 | 0000000 | Put | Bond Future | 2011 | 2 | 2011 | 2 | 0.00 |
| 07/06/2022 | R214 On 04-August-22 | 0000000 | Put | Bond Future | 2081 | 2 | 2081 | 2 | 0.00 |
| 07/06/2022 | R214 On 03-November-22 | | | Bond Future | 11.36 | 64.5604 | 11.3566 | 64.5604 | 0.00 |
| 07/06/2022 | R214 On 03-November-22 | 0000000 | Call | Bond Future | 2102 | 2 | 2102 | 2 | 0.00 |
| 07/06/2022 | R214 On 03-November-22 | 0000000 | Call | Bond Future | 2130 | 2 | 2130 | 2 | 0.00 |
| 07/06/2022 | R214 On 03-November-22 | 0000000 | Call | Bond Future | 2074 | 2 | 2074 | 2 | 0.00 |
| 07/06/2022 | R214 On 03-November-22 | 0000000 | Put | Bond Future | 2112 | 2 | 2112 | 2 | 0.00 |
| 07/06/2022 | R214 On 03-November-22 | 0000000 | Put | Bond Future | 2138 | 2 | 2138 | 2 | 0.00 |
| 07/06/2022 | R214 On 03-November-22 | 0000000 | Put | Bond Future | 2163 | 2 | 2163 | 2 | 0.00 |
| 07/06/2022 | R214 On 02-February-23 | | | Bond Future | 11.50 | 65.6205 | 11.4987 | 65.6205 | 0.00 |
| 07/06/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 1673 | 2 | 1673 | 2 | 0.00 |
| 07/06/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 1630 | 2 | 1630 | 2 | 0.00 |
| 07/06/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 1651 | 2 | 1651 | 2 | 0.00 |
| 07/06/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 3911 | 4 | 3911 | 4 | 0.00 |
| 07/06/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 3945 | 4 | 3945 | 4 | 0.00 |
| 07/06/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 3877 | 4 | 3877 | 4 | 0.00 |
| 07/06/2022 | R214 On 04-May-23 | | | Bond Future | 11.62 | 63.5036 | 11.6215 | 63.5036 | 0.00 |
| 07/06/2022 | R214 On 04-May-23 | 0000000 | Call | Bond Future | 2451 | 3 | 2451 | 3 | 0.00 |
| 07/06/2022 | R214 On 04-May-23 | 0000000 | Call | Bond Future | 2403 | 3 | 2403 | 3 | 0.00 |
| 07/06/2022 | R214 On 04-May-23 | 0000000 | Call | Bond Future | 2427 | 3 | 2427 | 3 | 0.00 |
| 07/06/2022 | R214 On 04-May-23 | 0000000 | Put | Bond Future | 3747 | 4 | 3747 | 4 | 0.00 |
| 07/06/2022 | R214 On 04-May-23 | 0000000 | Put | Bond Future | 3777 | 4 | 3777 | 4 | 0.00 |
| 07/06/2022 | R214 On 04-May-23 | 0000000 | Put | Bond Future | 3717 | 3 | 3717 | 3 | 0.00 |
| 07/06/2022 | R248 On 04-August-22 | | | Bond Future | 11.16 | 84.1434 | 11.1643 | 84.1434 | 200,684.00 |
| 07/06/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 07/06/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 07/06/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 1185 | 1 | 1185 | 1 | 0.00 |
| 07/06/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 915 | 1 | 915 | 1 | 1,700.00 |
| 07/06/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 50 | 0 | 50 | 0 | 1,700.00 |
| 07/06/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 1156 | 1 | 1156 | 1 | 0.00 |
| 07/06/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 1128 | 1 | 1128 | 1 | 0.00 |
| 07/06/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 2419 | 2 | 2419 | 2 | 0.00 |
| 07/06/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 2376 | 2 | 2376 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 5748 | 5 | 5748 | 5 | 0.00 |
| 07/06/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 2779 | 2 | 2779 | 2 | 0.00 |
| 07/06/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 2334 | 2 | 2334 | 2 | 50.00 |
| 07/06/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 11359 | 11 | 11359 | 11 | 0.00 |
| 07/06/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 7233 | 7 | 7233 | 7 | 0.00 |
| 07/06/2022 | R248 On 03-November-22 | | | Bond Future | 11.32 | 80.9123 | 11.3185 | 80.9123 | 0.00 |
| 07/06/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 2668 | 3 | 2668 | 3 | 0.00 |
| 07/06/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 2704 | 3 | 2704 | 3 | 0.00 |
| 07/06/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 2740 | 3 | 2740 | 3 | 0.00 |
| 07/06/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 2792 | 3 | 2792 | 3 | 0.00 |
| 07/06/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 2761 | 3 | 2761 | 3 | 0.00 |
| 07/06/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 2730 | 2 | 2730 | 2 | 0.00 |
| 07/06/2022 | R248 On 02-February-23 | | | Bond Future | 11.46 | 82.2413 | 11.4588 | 82.2413 | 0.00 |
| 07/06/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 2119 | 2 | 2119 | 2 | 0.00 |
| 07/06/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 2147 | 2 | 2147 | 2 | 0.00 |
| 07/06/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 2174 | 2 | 2174 | 2 | 0.00 |
| 07/06/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 4747 | 4 | 4747 | 4 | 0.00 |
| 07/06/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 4789 | 4 | 4789 | 4 | 0.00 |
| 07/06/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 4831 | 4 | 4831 | 4 | 0.00 |
| 07/06/2022 | R248 On 04-May-23 | | | Bond Future | 11.58 | 79.2829 | 11.5798 | 79.2829 | 0.00 |
| 07/06/2022 | R248 On 04-May-23 | 0000000 | Call | Bond Future | 3118 | 3 | 3118 | 3 | 0.00 |
| 07/06/2022 | R248 On 04-May-23 | 0000000 | Call | Bond Future | 3148 | 3 | 3148 | 3 | 0.00 |
| 07/06/2022 | R248 On 04-May-23 | 0000000 | Call | Bond Future | 3178 | 3 | 3178 | 3 | 0.00 |
| 07/06/2022 | R248 On 04-May-23 | 0000000 | Put | Bond Future | 4693 | 4 | 4693 | 4 | 0.00 |
| 07/06/2022 | R248 On 04-May-23 | 0000000 | Put | Bond Future | 4730 | 4 | 4730 | 4 | 0.00 |
| 07/06/2022 | R248 On 04-May-23 | 0000000 | Put | Bond Future | 4767 | 4 | 4767 | 4 | 0.00 |