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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | 2025 On 03-November-22 | | | Bond Future | 165.64 | 166.2911 | 165.6357 | 166.2911 | 7,182.00 |
| 05/10/2022 | 2025 On 02-February-23 | | | Bond Future | 167.07 | 167.7493 | 167.0736 | 167.7493 | 232.00 |
| 05/10/2022 | 2025 On 04-May-23 | | | Bond Future | 170.56 | 171.2544 | 170.5600 | 171.2544 | 0.00 |
| 05/10/2022 | 2025 On 03-August-23 | | | Bond Future | 172.40 | 173.1095 | 172.4006 | 173.1095 | 0.00 |
| 05/10/2022 | 2025 On 02-November-23 | | | Bond Future | 176.04 | 176.7648 | 176.0406 | 176.7648 | 0.00 |
| 05/10/2022 | 2029 On 03-November-22 | | | Bond Future | 119.39 | 120.1680 | 119.3852 | 120.1680 | 1,099.00 |
| 05/10/2022 | 2029 On 02-February-23 | | | Bond Future | 121.65 | 122.4573 | 121.6536 | 122.4573 | 728.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | 2029 On 04-May-23 | | | Bond Future | 122.89 | 123.7115 | 122.8883 | 123.7115 | 0.00 |
| 05/10/2022 | 2029 On 03-August-23 | | | Bond Future | 125.49 | 126.3295 | 125.4878 | 126.3295 | 0.00 |
| 05/10/2022 | 2029 On 02-November-23 | | | Bond Future | 126.79 | 127.6454 | 126.7873 | 127.6454 | 0.00 |
| 05/10/2022 | 2030 On 03-November-22 | | | Bond Future | 10.80 | 88.7750 | 10.7995 | 88.7750 | 63,576.00 |
| 05/10/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 05/10/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 05/10/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 67 | 0 | 67 | 0 | 500.00 |
| 05/10/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 3552 | 4 | 3552 | 4 | 0.00 |
| 05/10/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 05/10/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 05/10/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 5117 | 5 | 5117 | 5 | 0.00 |
| 05/10/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 3239 | 3 | 3239 | 3 | 0.00 |
| 05/10/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 2811 | 2 | 2811 | 2 | 0.00 |
| 05/10/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 182 | 0 | 182 | 0 | 500.00 |
| 05/10/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 3283 | 3 | 3283 | 3 | 0.00 |
| 05/10/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 3327 | 3 | 3327 | 3 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | | | Bond Future | 10.95 | 86.4388 | 10.9532 | 86.4388 | 5,200.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 3739 | 4 | 3739 | 4 | 5,000.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 2553 | 3 | 2553 | 3 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 2655 | 3 | 2655 | 3 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 621 | 1 | 621 | 1 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 466 | 0 | 466 | 0 | 388.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 94 | 0 | 94 | 0 | 102.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 146 | 0 | 146 | 0 | 388.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 557 | 1 | 557 | 1 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 436 | 0 | 436 | 0 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 3164 | 3 | 3164 | 3 | 5,000.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 602 | 1 | 602 | 1 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 611 | 1 | 611 | 1 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 357 | 0 | 357 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 6222 | 6 | 6222 | 6 | 102.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 10091 | 10 | 10091 | 10 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 8993 | 9 | 8993 | 9 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 8806 | 8 | 8806 | 8 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 8250 | 8 | 8250 | 8 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 5110 | 5 | 5110 | 5 | 102.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 4850 | 4 | 4850 | 4 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 1460 | 1 | 1460 | 1 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 1761 | 1 | 1761 | 1 | 388.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 5689 | 5 | 5689 | 5 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 5532 | 5 | 5532 | 5 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 5649 | 5 | 5649 | 5 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 4923 | 4 | 4923 | 4 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 4887 | 4 | 4887 | 4 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 1831 | 1 | 1831 | 1 | 0.00 |
| 05/10/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 1193 | 1 | 1193 | 1 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | | | Bond Future | 11.09 | 88.2279 | 11.0850 | 88.2279 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 6932 | 7 | 6932 | 7 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 4111 | 4 | 4111 | 4 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 5307 | 5 | 5307 | 5 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 6712 | 7 | 6712 | 7 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 1698 | 2 | 1698 | 2 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 1888 | 2 | 1888 | 2 | 350.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 633 | 1 | 633 | 1 | 150.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 3379 | 3 | 3379 | 3 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 1509 | 1 | 1509 | 1 | 479.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 1664 | 2 | 1664 | 2 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 1681 | 2 | 1681 | 2 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 695 | 1 | 695 | 1 | 479.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 777 | 1 | 777 | 1 | 388.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 347 | 0 | 347 | 0 | 388.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 967 | 1 | 967 | 1 | 1,080.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 5706 | 5 | 5706 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 9606 | 9 | 9606 | 9 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 7295 | 7 | 7295 | 7 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 6517 | 6 | 6517 | 6 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 6941 | 6 | 6941 | 6 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 4065 | 4 | 4065 | 4 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 4092 | 4 | 4092 | 4 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 4376 | 4 | 4376 | 4 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 2311 | 2 | 2311 | 2 | 150.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 3749 | 3 | 3749 | 3 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 4038 | 3 | 4038 | 3 | 0.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 994 | 1 | 994 | 1 | 479.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 1393 | 1 | 1393 | 1 | 1,080.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 1890 | 1 | 1890 | 1 | 388.00 |
| 05/10/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 944 | 1 | 944 | 1 | 350.00 |
| 05/10/2022 | 2030 On 03-August-23 | | | Bond Future | 11.22 | 86.0690 | 11.2237 | 86.0690 | 0.00 |
| 05/10/2022 | 2030 On 03-August-23 | 0000000 | Call | Bond Future | 6644 | 7 | 6644 | 7 | 0.00 |
| 05/10/2022 | 2030 On 03-August-23 | 0000000 | Call | Bond Future | 3315 | 3 | 3315 | 3 | 0.00 |
| 05/10/2022 | 2030 On 03-August-23 | 0000000 | Call | Bond Future | 7545 | 8 | 7545 | 8 | 0.00 |
| 05/10/2022 | 2030 On 03-August-23 | 0000000 | Call | Bond Future | 3268 | 3 | 3268 | 3 | 0.00 |
| 05/10/2022 | 2030 On 03-August-23 | 0000000 | Call | Bond Future | 1480 | 1 | 1480 | 1 | 1,012.00 |
| 05/10/2022 | 2030 On 03-August-23 | 0000000 | Call | Bond Future | 1869 | 2 | 1869 | 2 | 350.00 |
| 05/10/2022 | 2030 On 03-August-23 | 0000000 | Call | Bond Future | 3292 | 3 | 3292 | 3 | 0.00 |
| 05/10/2022 | 2030 On 03-August-23 | 0000000 | Put | Bond Future | 2760 | 2 | 2760 | 2 | 0.00 |
| 05/10/2022 | 2030 On 03-August-23 | 0000000 | Put | Bond Future | 4256 | 4 | 4256 | 4 | 0.00 |
| 05/10/2022 | 2030 On 03-August-23 | 0000000 | Put | Bond Future | 2794 | 2 | 2794 | 2 | 0.00 |
| 05/10/2022 | 2030 On 03-August-23 | 0000000 | Put | Bond Future | 1062 | 1 | 1062 | 1 | 350.00 |
| 05/10/2022 | 2030 On 03-August-23 | 0000000 | Put | Bond Future | 4934 | 4 | 4934 | 4 | 0.00 |
| 05/10/2022 | 2030 On 03-August-23 | 0000000 | Put | Bond Future | 1280 | 1 | 1280 | 1 | 1,012.00 |
| 05/10/2022 | 2030 On 03-August-23 | 0000000 | Put | Bond Future | 2777 | 2 | 2777 | 2 | 0.00 |
| 05/10/2022 | 2030 On 02-November-23 | | | Bond Future | 11.36 | 87.8686 | 11.3628 | 87.8686 | 0.00 |
| 05/10/2022 | 2030 On 02-November-23 | 0000000 | Call | Bond Future | 1803 | 2 | 1803 | 2 | 0.00 |
| 05/10/2022 | 2030 On 02-November-23 | 0000000 | Call | Bond Future | 1786 | 2 | 1786 | 2 | 0.00 |
| 05/10/2022 | 2030 On 02-November-23 | 0000000 | Call | Bond Future | 1769 | 2 | 1769 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | 2030 On 02-November-23 | 0000000 | Put | Bond Future | 4037 | 4 | 4037 | 4 | 0.00 |
| 05/10/2022 | 2030 On 02-November-23 | 0000000 | Put | Bond Future | 4012 | 4 | 4012 | 4 | 0.00 |
| 05/10/2022 | 2030 On 02-November-23 | 0000000 | Put | Bond Future | 3989 | 4 | 3989 | 4 | 0.00 |
| 05/10/2022 | 2032 On 03-November-22 | | | Bond Future | 11.27 | 84.1307 | 11.2676 | 84.1307 | 171,147.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 180.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 2034 | 2 | 2034 | 2 | 0.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 5085 | 6 | 5085 | 6 | 0.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 114 | 0 | 114 | 0 | 0.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 121 | 0 | 121 | 0 | 750.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 1693 | 2 | 1693 | 2 | 0.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 2 | 0 | 2 | 0 | 500.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 454.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 750.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 5832 | 5 | 5832 | 5 | 180.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 7165 | 7 | 7165 | 7 | 0.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 6107 | 6 | 6107 | 6 | 454.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 10383 | 10 | 10383 | 10 | 0.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 9797 | 9 | 9797 | 9 | 0.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 3723 | 3 | 3723 | 3 | 180.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 10678 | 10 | 10678 | 10 | 0.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 4072 | 4 | 4072 | 4 | 454.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 5558 | 5 | 5558 | 5 | 0.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 783 | 0 | 783 | 0 | 7,500.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 3201 | 3 | 3201 | 3 | 0.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 3247 | 3 | 3247 | 3 | 0.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 104 | 0 | 104 | 0 | 750.00 |
| 05/10/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 630 | 0 | 630 | 0 | 500.00 |
| 05/10/2022 | 2032 On 02-February-23 | | | Bond Future | 11.42 | 85.7127 | 11.4207 | 85.7127 | 18.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 3750 | 4 | 3750 | 4 | 0.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 6899 | 7 | 6899 | 7 | 0.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 631 | 1 | 631 | 1 | 0.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 641 | 1 | 641 | 1 | 0.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 437 | 0 | 437 | 0 | 0.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 94 | 0 | 94 | 0 | 454.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 3294 | 3 | 3294 | 3 | 0.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 652 | 1 | 652 | 1 | 0.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 767 | 1 | 767 | 1 | 0.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 993 | 1 | 993 | 1 | 750.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 480 | 0 | 480 | 0 | 500.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 129 | 0 | 129 | 0 | 500.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 293 | 0 | 293 | 0 | 750.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 8114 | 8 | 8114 | 8 | 0.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 10484 | 10 | 10484 | 10 | 0.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 6661 | 6 | 6661 | 6 | 0.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 4788 | 4 | 4788 | 4 | 0.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 5453 | 5 | 5453 | 5 | 454.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 5868 | 5 | 5868 | 5 | 0.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 1986 | 1 | 1986 | 1 | 0.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 11373 | 11 | 11373 | 11 | 0.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 6943 | 6 | 6943 | 6 | 454.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 5911 | 5 | 5911 | 5 | 0.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 5953 | 5 | 5953 | 5 | 0.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 709 | 0 | 709 | 0 | 750.00 |
| 05/10/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 1727 | 1 | 1727 | 1 | 500.00 |
| 05/10/2022 | 2032 On 04-May-23 | | | Bond Future | 11.55 | 83.3221 | 11.5499 | 83.3221 | 0.00 |
| 05/10/2022 | 2032 On 04-May-23 | 0000000 | Call | Bond Future | 1387 | 1 | 1387 | 1 | 400.00 |
| 05/10/2022 | 2032 On 04-May-23 | 0000000 | Call | Bond Future | 1794 | 2 | 1794 | 2 | 0.00 |
| 05/10/2022 | 2032 On 04-May-23 | 0000000 | Call | Bond Future | 1812 | 2 | 1812 | 2 | 0.00 |
| 05/10/2022 | 2032 On 04-May-23 | 0000000 | Call | Bond Future | 1829 | 2 | 1829 | 2 | 0.00 |
| 05/10/2022 | 2032 On 04-May-23 | 0000000 | Call | Bond Future | 2837 | 3 | 2837 | 3 | 400.00 |
| 05/10/2022 | 2032 On 04-May-23 | 0000000 | Call | Bond Future | 9272 | 9 | 9272 | 9 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | 2032 On 04-May-23 | 0000000 | Put | Bond Future | 885 | 1 | 885 | 1 | 400.00 |
| 05/10/2022 | 2032 On 04-May-23 | 0000000 | Put | Bond Future | 5075 | 4 | 5075 | 4 | 0.00 |
| 05/10/2022 | 2032 On 04-May-23 | 0000000 | Put | Bond Future | 5108 | 4 | 5108 | 4 | 0.00 |
| 05/10/2022 | 2032 On 04-May-23 | 0000000 | Put | Bond Future | 5140 | 4 | 5140 | 4 | 0.00 |
| 05/10/2022 | 2032 On 04-May-23 | 0000000 | Put | Bond Future | 6009 | 5 | 6009 | 5 | 0.00 |
| 05/10/2022 | 2032 On 04-May-23 | 0000000 | Put | Bond Future | 3705 | 3 | 3705 | 3 | 0.00 |
| 05/10/2022 | 2032 On 03-August-23 | | | Bond Future | 11.68 | 85.0685 | 11.6795 | 85.0685 | 2,600.00 |
| 05/10/2022 | 2032 On 03-August-23 | 0000000 | Call | Bond Future | 3736 | 4 | 3736 | 4 | 0.00 |
| 05/10/2022 | 2032 On 03-August-23 | 0000000 | Call | Bond Future | 3762 | 4 | 3762 | 4 | 0.00 |
| 05/10/2022 | 2032 On 03-August-23 | 0000000 | Call | Bond Future | 4135 | 4 | 4135 | 4 | 5,000.00 |
| 05/10/2022 | 2032 On 03-August-23 | 0000000 | Call | Bond Future | 3788 | 4 | 3788 | 4 | 0.00 |
| 05/10/2022 | 2032 On 03-August-23 | 0000000 | Put | Bond Future | 3366 | 3 | 3366 | 3 | 0.00 |
| 05/10/2022 | 2032 On 03-August-23 | 0000000 | Put | Bond Future | 3111 | 3 | 3111 | 3 | 0.00 |
| 05/10/2022 | 2032 On 03-August-23 | 0000000 | Put | Bond Future | 3386 | 3 | 3386 | 3 | 0.00 |
| 05/10/2022 | 2032 On 03-August-23 | 0000000 | Put | Bond Future | 3407 | 3 | 3407 | 3 | 0.00 |
| 05/10/2022 | 2032 On 02-November-23 | | | Bond Future | 11.82 | 82.6859 | 11.8189 | 82.6859 | 0.00 |
| 05/10/2022 | 2032 On 02-November-23 | 0000000 | Call | Bond Future | 2078 | 2 | 2078 | 2 | 0.00 |
| 05/10/2022 | 2032 On 02-November-23 | 0000000 | Call | Bond Future | 2097 | 2 | 2097 | 2 | 0.00 |
| 05/10/2022 | 2032 On 02-November-23 | 0000000 | Call | Bond Future | 2115 | 2 | 2115 | 2 | 0.00 |
| 05/10/2022 | 2032 On 02-November-23 | 0000000 | Put | Bond Future | 4817 | 5 | 4817 | 5 | 0.00 |
| 05/10/2022 | 2032 On 02-November-23 | 0000000 | Put | Bond Future | 4846 | 5 | 4846 | 5 | 0.00 |
| 05/10/2022 | 2032 On 02-November-23 | 0000000 | Put | Bond Future | 4876 | 5 | 4876 | 5 | 0.00 |
| 05/10/2022 | 2033 On 03-November-22 | | | Bond Future | 113.75 | 113.7867 | 113.7471 | 113.7867 | 1,415.00 |
| 05/10/2022 | 2033 On 02-February-23 | | | Bond Future | 115.91 | 115.9544 | 115.9084 | 115.9544 | 6,141.00 |
| 05/10/2022 | 2033 On 04-May-23 | | | Bond Future | 116.94 | 116.9850 | 116.9354 | 116.9850 | 0.00 |
| 05/10/2022 | 2033 On 03-August-23 | | | Bond Future | 119.41 | 119.4607 | 119.4089 | 119.4607 | 0.00 |
| 05/10/2022 | 2033 On 02-November-23 | | | Bond Future | 120.49 | 120.5412 | 120.4896 | 120.5412 | 0.00 |
| 05/10/2022 | 2037 On 03-November-22 | | | Bond Future | 11.77 | 80.6011 | 11.7729 | 80.6011 | 60,175.00 |
| 05/10/2022 | 2037 On 03-November-22 | 0000000 | Call | Bond Future | 352 | 0 | 352 | 0 | 0.00 |
| 05/10/2022 | 2037 On 03-November-22 | 0000000 | Call | Bond Future | 378 | 0 | 378 | 0 | 0.00 |
| 05/10/2022 | 2037 On 03-November-22 | 0000000 | Call | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 05/10/2022 | 2037 On 03-November-22 | 0000000 | Put | Bond Future | 3054 | 2 | 3054 | 2 | 0.00 |
| 05/10/2022 | 2037 On 03-November-22 | 0000000 | Put | Bond Future | 3101 | 2 | 3101 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | 2037 On 03-November-22 | 0000000 | Put | Bond Future | 3008 | 2 | 3008 | 2 | 0.00 |
| 05/10/2022 | 2037 On 02-February-23 | | | Bond Future | 11.91 | 77.8608 | 11.9149 | 77.8608 | 76,247.00 |
| 05/10/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 1074 | 1 | 1074 | 1 | 636.00 |
| 05/10/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 05/10/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 3130 | 3 | 3130 | 3 | 0.00 |
| 05/10/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 965 | 1 | 965 | 1 | 0.00 |
| 05/10/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 980 | 1 | 980 | 1 | 0.00 |
| 05/10/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 6072 | 5 | 6072 | 5 | 0.00 |
| 05/10/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 6118 | 5 | 6118 | 5 | 0.00 |
| 05/10/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 6027 | 5 | 6027 | 5 | 0.00 |
| 05/10/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 5802 | 5 | 5802 | 5 | 0.00 |
| 05/10/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 2825 | 2 | 2825 | 2 | 636.00 |
| 05/10/2022 | 2037 On 04-May-23 | | | Bond Future | 12.04 | 79.4731 | 12.0392 | 79.4731 | 0.00 |
| 05/10/2022 | 2037 On 04-May-23 | 0000000 | Call | Bond Future | 3129 | 3 | 3129 | 3 | 400.00 |
| 05/10/2022 | 2037 On 04-May-23 | 0000000 | Call | Bond Future | 1512 | 1 | 1512 | 1 | 400.00 |
| 05/10/2022 | 2037 On 04-May-23 | 0000000 | Call | Bond Future | 9700 | 10 | 9700 | 10 | 0.00 |
| 05/10/2022 | 2037 On 04-May-23 | 0000000 | Call | Bond Future | 2052 | 2 | 2052 | 2 | 0.00 |
| 05/10/2022 | 2037 On 04-May-23 | 0000000 | Call | Bond Future | 2012 | 2 | 2012 | 2 | 0.00 |
| 05/10/2022 | 2037 On 04-May-23 | 0000000 | Call | Bond Future | 2032 | 2 | 2032 | 2 | 0.00 |
| 05/10/2022 | 2037 On 04-May-23 | 0000000 | Put | Bond Future | 6166 | 5 | 6166 | 5 | 0.00 |
| 05/10/2022 | 2037 On 04-May-23 | 0000000 | Put | Bond Future | 7322 | 6 | 7322 | 6 | 0.00 |
| 05/10/2022 | 2037 On 04-May-23 | 0000000 | Put | Bond Future | 6205 | 5 | 6205 | 5 | 0.00 |
| 05/10/2022 | 2037 On 04-May-23 | 0000000 | Put | Bond Future | 1249 | 1 | 1249 | 1 | 400.00 |
| 05/10/2022 | 2037 On 04-May-23 | 0000000 | Put | Bond Future | 6128 | 5 | 6128 | 5 | 0.00 |
| 05/10/2022 | 2037 On 04-May-23 | 0000000 | Put | Bond Future | 4562 | 4 | 4562 | 4 | 0.00 |
| 05/10/2022 | 2037 On 03-August-23 | | | Bond Future | 12.17 | 76.8805 | 12.1678 | 76.8805 | 0.00 |
| 05/10/2022 | 2037 On 03-August-23 | 0000000 | Call | Bond Future | 4143 | 4 | 4143 | 4 | 0.00 |
| 05/10/2022 | 2037 On 03-August-23 | 0000000 | Call | Bond Future | 4114 | 4 | 4114 | 4 | 0.00 |
| 05/10/2022 | 2037 On 03-August-23 | 0000000 | Call | Bond Future | 4086 | 4 | 4086 | 4 | 0.00 |
| 05/10/2022 | 2037 On 03-August-23 | 0000000 | Put | Bond Future | 4343 | 4 | 4343 | 4 | 0.00 |
| 05/10/2022 | 2037 On 03-August-23 | 0000000 | Put | Bond Future | 4317 | 3 | 4317 | 3 | 0.00 |
| 05/10/2022 | 2037 On 03-August-23 | 0000000 | Put | Bond Future | 4292 | 3 | 4292 | 3 | 0.00 |
| 05/10/2022 | 2037 On 02-November-23 | | | Bond Future | 12.29 | 78.4882 | 12.2934 | 78.4882 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | 2037 On 02-November-23 | 0000000 | Call | Bond Future | 2336 | 3 | 2336 | 3 | 0.00 |
| 05/10/2022 | 2037 On 02-November-23 | 0000000 | Call | Bond Future | 2316 | 3 | 2316 | 3 | 0.00 |
| 05/10/2022 | 2037 On 02-November-23 | 0000000 | Call | Bond Future | 2357 | 3 | 2357 | 3 | 0.00 |
| 05/10/2022 | 2037 On 02-November-23 | 0000000 | Put | Bond Future | 6381 | 6 | 6381 | 6 | 0.00 |
| 05/10/2022 | 2037 On 02-November-23 | 0000000 | Put | Bond Future | 6344 | 6 | 6344 | 6 | 0.00 |
| 05/10/2022 | 2037 On 02-November-23 | 0000000 | Put | Bond Future | 6307 | 6 | 6307 | 6 | 0.00 |
| 05/10/2022 | 2038 On 03-November-22 | | | Bond Future | 127.81 | 128.1103 | 127.8052 | 128.1103 | 5,628.00 |
| 05/10/2022 | 2038 On 02-February-23 | | | Bond Future | 128.31 | 128.6275 | 128.3105 | 128.6275 | 0.00 |
| 05/10/2022 | 2038 On 04-May-23 | | | Bond Future | 130.99 | 131.3158 | 130.9886 | 131.3158 | 0.00 |
| 05/10/2022 | 2038 On 03-August-23 | | | Bond Future | 131.77 | 132.1050 | 131.7716 | 132.1050 | 0.00 |
| 05/10/2022 | 2038 On 02-November-23 | | | Bond Future | 134.55 | 134.8946 | 134.5540 | 134.8946 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | | | Bond Future | 11.85 | 82.4378 | 11.8513 | 82.4378 | 55,431.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 581 | 1 | 581 | 1 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 9 | 0 | 9 | 0 | 1,467.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 435 | 0 | 435 | 0 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 294 | 0 | 294 | 0 | 1,467.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 16 | 0 | 16 | 0 | 1,078.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 1960 | 2 | 1960 | 2 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 4209 | 5 | 4209 | 5 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 406 | 0 | 406 | 0 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 421 | 0 | 421 | 0 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 199 | 0 | 199 | 0 | 1,078.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 4312 | 4 | 4312 | 4 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 3185 | 2 | 3185 | 2 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 1066 | 1 | 1066 | 1 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 8214 | 7 | 8214 | 7 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 3754 | 3 | 3754 | 3 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 6835 | 6 | 6835 | 6 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 7517 | 7 | 7517 | 7 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 2759 | 2 | 2759 | 2 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 311 | 0 | 311 | 0 | 1,078.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 3285 | 3 | 3285 | 3 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 3235 | 2 | 3235 | 2 | 0.00 |
| 05/10/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 11857 | 11 | 11857 | 11 | 0.00 |
| 05/10/2022 | 2040 On 02-February-23 | | | Bond Future | 11.99 | 79.4817 | 11.9890 | 79.4817 | 64,691.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 3478 | 3 | 3478 | 3 | 0.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 1049 | 1 | 1049 | 1 | 0.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 1066 | 1 | 1066 | 1 | 0.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 215 | 0 | 215 | 0 | 388.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 202 | 0 | 202 | 0 | 0.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 4055 | 4 | 4055 | 4 | 0.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 4160 | 4 | 4160 | 4 | 0.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 1082 | 1 | 1082 | 1 | 0.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 1203 | 1 | 1203 | 1 | 621.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 837 | 1 | 837 | 1 | 388.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 796 | 1 | 796 | 1 | 0.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 7355 | 6 | 7355 | 6 | 0.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 6192 | 5 | 6192 | 5 | 0.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 2999 | 2 | 2999 | 2 | 621.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 6532 | 6 | 6532 | 6 | 0.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 2517 | 2 | 2517 | 2 | 388.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 2584 | 2 | 2584 | 2 | 0.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 12238 | 11 | 12238 | 11 | 0.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 12028 | 11 | 12028 | 11 | 0.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 7516 | 7 | 7516 | 7 | 0.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 6582 | 6 | 6582 | 6 | 0.00 |
| 05/10/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 6631 | 6 | 6631 | 6 | 0.00 |
| 05/10/2022 | 2040 On 04-May-23 | | | Bond Future | 12.11 | 81.1277 | 12.1095 | 81.1277 | 0.00 |
| 05/10/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 8991 | 9 | 8991 | 9 | 0.00 |
| 05/10/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 2297 | 2 | 2297 | 2 | 0.00 |
| 05/10/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 2434 | 2 | 2434 | 2 | 486.00 |
| 05/10/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 1098 | 1 | 1098 | 1 | 486.00 |
| 05/10/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 1351 | 1 | 1351 | 1 | 388.00 |
| 05/10/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 2275 | 2 | 2275 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 554 | 0 | 554 | 0 | 388.00 |
| 05/10/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 6462 | 6 | 6462 | 6 | 0.00 |
| 05/10/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 2320 | 2 | 2320 | 2 | 0.00 |
| 05/10/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 6459 | 5 | 6459 | 5 | 0.00 |
| 05/10/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 9871 | 9 | 9871 | 9 | 0.00 |
| 05/10/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 2692 | 2 | 2692 | 2 | 388.00 |
| 05/10/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 1737 | 1 | 1737 | 1 | 486.00 |
| 05/10/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 13330 | 12 | 13330 | 12 | 0.00 |
| 05/10/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 6542 | 5 | 6542 | 5 | 0.00 |
| 05/10/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 8827 | 8 | 8827 | 8 | 0.00 |
| 05/10/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 6257 | 5 | 6257 | 5 | 0.00 |
| 05/10/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 6500 | 5 | 6500 | 5 | 0.00 |
| 05/10/2022 | 2040 On 03-August-23 | | | Bond Future | 12.23 | 78.3195 | 12.2340 | 78.3195 | 0.00 |
| 05/10/2022 | 2040 On 03-August-23 | 0000000 | Call | Bond Future | 4615 | 4 | 4615 | 4 | 0.00 |
| 05/10/2022 | 2040 On 03-August-23 | 0000000 | Call | Bond Future | 4584 | 4 | 4584 | 4 | 0.00 |
| 05/10/2022 | 2040 On 03-August-23 | 0000000 | Call | Bond Future | 4645 | 4 | 4645 | 4 | 0.00 |
| 05/10/2022 | 2040 On 03-August-23 | 0000000 | Put | Bond Future | 4669 | 4 | 4669 | 4 | 0.00 |
| 05/10/2022 | 2040 On 03-August-23 | 0000000 | Put | Bond Future | 4723 | 4 | 4723 | 4 | 0.00 |
| 05/10/2022 | 2040 On 03-August-23 | 0000000 | Put | Bond Future | 4695 | 4 | 4695 | 4 | 0.00 |
| 05/10/2022 | 2040 On 02-November-23 | | | Bond Future | 12.36 | 79.9573 | 12.3551 | 79.9573 | 0.00 |
| 05/10/2022 | 2040 On 02-November-23 | 0000000 | Call | Bond Future | 2722 | 3 | 2722 | 3 | 0.00 |
| 05/10/2022 | 2040 On 02-November-23 | 0000000 | Call | Bond Future | 2700 | 3 | 2700 | 3 | 0.00 |
| 05/10/2022 | 2040 On 02-November-23 | 0000000 | Call | Bond Future | 2678 | 3 | 2678 | 3 | 0.00 |
| 05/10/2022 | 2040 On 02-November-23 | 0000000 | Put | Bond Future | 7261 | 6 | 7261 | 6 | 0.00 |
| 05/10/2022 | 2040 On 02-November-23 | 0000000 | Put | Bond Future | 7181 | 6 | 7181 | 6 | 0.00 |
| 05/10/2022 | 2040 On 02-November-23 | 0000000 | Put | Bond Future | 7221 | 6 | 7221 | 6 | 0.00 |
| 05/10/2022 | 2044 On 03-November-22 | | | Bond Future | 11.84 | 79.3473 | 11.8385 | 79.3473 | 74,360.00 |
| 05/10/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 429 | 0 | 429 | 0 | 0.00 |
| 05/10/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 444 | 0 | 444 | 0 | 0.00 |
| 05/10/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 10 | 0 | 10 | 0 | 1,647.00 |
| 05/10/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 05/10/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 459 | 0 | 459 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 311 | 0 | 311 | 0 | 1,647.00 |
| 05/10/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 3752 | 3 | 3752 | 3 | 0.00 |
| 05/10/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 3226 | 2 | 3226 | 2 | 0.00 |
| 05/10/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 3176 | 2 | 3176 | 2 | 0.00 |
| 05/10/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 6904 | 6 | 6904 | 6 | 0.00 |
| 05/10/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 8326 | 8 | 8326 | 8 | 0.00 |
| 05/10/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 12107 | 11 | 12107 | 11 | 0.00 |
| 05/10/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 3277 | 2 | 3277 | 2 | 0.00 |
| 05/10/2022 | 2044 On 02-February-23 | | | Bond Future | 11.97 | 76.4582 | 11.9685 | 76.4582 | 31,719.00 |
| 05/10/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 1199 | 1 | 1199 | 1 | 0.00 |
| 05/10/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 1273 | 1 | 1273 | 1 | 1,300.00 |
| 05/10/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 3365 | 3 | 3365 | 3 | 0.00 |
| 05/10/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 3046 | 3 | 3046 | 3 | 1,300.00 |
| 05/10/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 1164 | 1 | 1164 | 1 | 0.00 |
| 05/10/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 1181 | 1 | 1181 | 1 | 0.00 |
| 05/10/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 6411 | 5 | 6411 | 5 | 0.00 |
| 05/10/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 6461 | 5 | 6461 | 5 | 0.00 |
| 05/10/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 3461 | 3 | 3461 | 3 | 0.00 |
| 05/10/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 3174 | 2 | 3174 | 2 | 4,000.00 |
| 05/10/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 6166 | 5 | 6166 | 5 | 0.00 |
| 05/10/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 6361 | 5 | 6361 | 5 | 0.00 |
| 05/10/2022 | 2044 On 04-May-23 | | | Bond Future | 12.08 | 78.0416 | 12.0817 | 78.0416 | 0.00 |
| 05/10/2022 | 2044 On 04-May-23 | 0000000 | Call | Bond Future | 4783 | 5 | 4783 | 5 | 0.00 |
| 05/10/2022 | 2044 On 04-May-23 | 0000000 | Call | Bond Future | 3245 | 3 | 3245 | 3 | 0.00 |
| 05/10/2022 | 2044 On 04-May-23 | 0000000 | Call | Bond Future | 3980 | 4 | 3980 | 4 | 0.00 |
| 05/10/2022 | 2044 On 04-May-23 | 0000000 | Call | Bond Future | 2418 | 2 | 2418 | 2 | 0.00 |
| 05/10/2022 | 2044 On 04-May-23 | 0000000 | Call | Bond Future | 2395 | 2 | 2395 | 2 | 0.00 |
| 05/10/2022 | 2044 On 04-May-23 | 0000000 | Call | Bond Future | 2372 | 2 | 2372 | 2 | 0.00 |
| 05/10/2022 | 2044 On 04-May-23 | 0000000 | Put | Bond Future | 6551 | 5 | 6551 | 5 | 0.00 |
| 05/10/2022 | 2044 On 04-May-23 | 0000000 | Put | Bond Future | 5261 | 4 | 5261 | 4 | 4,115.00 |
| 05/10/2022 | 2044 On 04-May-23 | 0000000 | Put | Bond Future | 6509 | 5 | 6509 | 5 | 0.00 |
| 05/10/2022 | 2044 On 04-May-23 | 0000000 | Put | Bond Future | 6467 | 5 | 6467 | 5 | 0.00 |
| 05/10/2022 | 2044 On 04-May-23 | 0000000 | Put | Bond Future | 4468 | 3 | 4468 | 3 | 4,115.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | 2044 On 04-May-23 | 0000000 | Put | Bond Future | 3794 | 3 | 3794 | 3 | 1,500.00 |
| 05/10/2022 | 2044 On 03-August-23 | | | Bond Future | 12.20 | 75.2940 | 12.1983 | 75.2940 | 0.00 |
| 05/10/2022 | 2044 On 03-August-23 | 0000000 | Call | Bond Future | 4714 | 4 | 4714 | 4 | 0.00 |
| 05/10/2022 | 2044 On 03-August-23 | 0000000 | Call | Bond Future | 4653 | 4 | 4653 | 4 | 0.00 |
| 05/10/2022 | 2044 On 03-August-23 | 0000000 | Call | Bond Future | 4683 | 4 | 4683 | 4 | 0.00 |
| 05/10/2022 | 2044 On 03-August-23 | 0000000 | Put | Bond Future | 4908 | 4 | 4908 | 4 | 0.00 |
| 05/10/2022 | 2044 On 03-August-23 | 0000000 | Put | Bond Future | 4936 | 4 | 4936 | 4 | 0.00 |
| 05/10/2022 | 2044 On 03-August-23 | 0000000 | Put | Bond Future | 4880 | 4 | 4880 | 4 | 0.00 |
| 05/10/2022 | 2044 On 02-November-23 | | | Bond Future | 12.31 | 76.8686 | 12.3114 | 76.8686 | 0.00 |
| 05/10/2022 | 2044 On 02-November-23 | 0000000 | Call | Bond Future | 3025 | 3 | 3025 | 3 | 0.00 |
| 05/10/2022 | 2044 On 02-November-23 | 0000000 | Call | Bond Future | 3048 | 3 | 3048 | 3 | 0.00 |
| 05/10/2022 | 2044 On 02-November-23 | 0000000 | Call | Bond Future | 3071 | 3 | 3071 | 3 | 0.00 |
| 05/10/2022 | 2044 On 02-November-23 | 0000000 | Put | Bond Future | 7551 | 6 | 7551 | 6 | 0.00 |
| 05/10/2022 | 2044 On 02-November-23 | 0000000 | Put | Bond Future | 7592 | 7 | 7592 | 7 | 0.00 |
| 05/10/2022 | 2044 On 02-November-23 | 0000000 | Put | Bond Future | 7633 | 7 | 7633 | 7 | 0.00 |
| 05/10/2022 | 2046 On 03-November-22 | | | Bond Future | 112.43 | 113.6607 | 112.4280 | 113.6607 | 16,546.00 |
| 05/10/2022 | 2046 On 02-February-23 | | | Bond Future | 114.56 | 115.8260 | 114.5642 | 115.8260 | 0.00 |
| 05/10/2022 | 2046 On 04-May-23 | | | Bond Future | 114.91 | 116.1971 | 114.9068 | 116.1971 | 0.00 |
| 05/10/2022 | 2046 On 03-August-23 | | | Bond Future | 117.34 | 118.6567 | 117.3379 | 118.6567 | 0.00 |
| 05/10/2022 | 2046 On 02-November-23 | | | Bond Future | 117.69 | 119.0384 | 117.6943 | 119.0384 | 0.00 |
| 05/10/2022 | 2050 On 03-November-22 | | | Bond Future | 115.68 | 116.1544 | 115.6822 | 116.1544 | 12,564.00 |
| 05/10/2022 | 2050 On 02-February-23 | | | Bond Future | 115.74 | 116.2257 | 115.7389 | 116.2257 | 0.00 |
| 05/10/2022 | 2050 On 04-May-23 | | | Bond Future | 118.15 | 118.6546 | 118.1545 | 118.6546 | 0.00 |
| 05/10/2022 | 2050 On 03-August-23 | | | Bond Future | 118.45 | 118.9549 | 118.4451 | 118.9549 | 0.00 |
| 05/10/2022 | 2050 On 02-November-23 | | | Bond Future | 120.95 | 121.4669 | 120.9461 | 121.4669 | 0.00 |
| 05/10/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | AL37 On 03-November-22 | | | Index Future | 823.35 | 825.9840 | 823.3460 | 825.9840 | 0.00 |
| 05/10/2022 | AL37 On 02-February-23 | | | Index Future | 838.79 | 841.4880 | 838.7880 | 841.4880 | 0.00 |
| 05/10/2022 | AL37 On 04-May-23 | | | Index Future | 856.08 | 858.8470 | 856.0830 | 858.8470 | 0.00 |
| 05/10/2022 | AL37 On 03-August-23 | | | Index Future | 873.99 | 876.8180 | 873.9930 | 876.8180 | 0.00 |
| 05/10/2022 | AL37 On 02-November-23 | | | Index Future | 892.26 | 895.1390 | 892.2550 | 895.1390 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | AL7T On 03-November-22 | | | Index Future | 937.97 | 943.2030 | 937.9690 | 943.2030 | 0.00 |
| 05/10/2022 | AL7T On 02-February-23 | | | Index Future | 955.56 | 960.9080 | 955.5600 | 960.9080 | 0.00 |
| 05/10/2022 | AL7T On 04-May-23 | | | Index Future | 975.26 | 980.7310 | 975.2640 | 980.7310 | 0.00 |
| 05/10/2022 | AL7T On 03-August-23 | | | Index Future | 995.67 | 1001.2510 | 995.6670 | 1001.2510 | 0.00 |
| 05/10/2022 | AL7T On 02-November-23 | | | Index Future | 1016.47 | 1022.1730 | 1016.4710 | 1022.1730 | 0.00 |
| 05/10/2022 | ALBI On 03-November-22 | | | Index Future | 822.51 | 828.3700 | 822.5100 | 828.3700 | 123.00 |
| 05/10/2022 | ALBI On 02-February-23 | | | Index Future | 837.94 | 843.9200 | 837.9360 | 843.9200 | 0.00 |
| 05/10/2022 | ALBI On 04-May-23 | | | Index Future | 855.21 | 861.3290 | 855.2140 | 861.3290 | 0.00 |
| 05/10/2022 | ALBI On 03-August-23 | | | Index Future | 873.11 | 879.3520 | 873.1050 | 879.3520 | 0.00 |
| 05/10/2022 | ALBI On 02-November-23 | | | Index Future | 891.35 | 897.7260 | 891.3490 | 897.7260 | 0.00 |
| 05/10/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 05/10/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C303 On 28-February-33 | | | 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 |
|------------|-------------------------|---------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2022 | ES33 On 03-November-22 | | | Bond Future | 12.60 | 71.8980 | 12.5992 | 71.8980 | 0.00 |
| 05/10/2022 | ES33 On 02-February-23 | | | Bond Future | 12.79 | 73.2677 | 12.7926 | 73.2677 | 350.00 |
| 05/10/2022 | ES33 On 04-May-23 | | | Bond Future | 12.96 | 71.0031 | 12.9603 | 71.0031 | 0.00 |
| 05/10/2022 | ES33 On 03-August-23 | | | Bond Future | 13.13 | 72.5072 | 13.1299 | 72.5072 | 0.00 |
| 05/10/2022 | ES33 On 02-November-23 | | | Bond Future | 13.31 | 70.2427 | 13.3128 | 70.2427 | 0.00 |
| 05/10/2022 | ES42 On 03-November-22 | | | Bond Future | 12.87 | 70.0074 | 12.8724 | 70.0074 | 0.00 |
| 05/10/2022 | ES42 On 02-February-23 | | | Bond Future | 13.04 | 71.3424 | 13.0423 | 71.3424 | 4,769.00 |
| 05/10/2022 | ES42 On 04-May-23 | | | Bond Future | 13.20 | 68.5701 | 13.1972 | 68.5701 | 0.00 |
| 05/10/2022 | ES42 On 03-August-23 | | | Bond Future | 13.35 | 70.0239 | 13.3490 | 70.0239 | 0.00 |
| 05/10/2022 | ES42 On 02-November-23 | | | Bond Future | 13.51 | 67.2401 | 13.5120 | 67.2401 | 0.00 |
| 05/10/2022 | GOVI On 03-November-22 | | | GOVI | 810.92 | 816.7310 | 810.9210 | 816.7310 | 878.00 |
| 05/10/2022 | GOVI On 03-November-22 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | GOVI On 03-November-22 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | GOVI On 03-November-22 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | GOVI On 03-November-22 | 0000000 | Put | GOVI | 94890 | 4 | 94890 | 4 | 0.00 |
| 05/10/2022 | GOVI On 03-November-22 | 0000000 | Put | GOVI | 94990 | 4 | 94990 | 4 | 0.00 |
| 05/10/2022 | GOVI On 03-November-22 | 0000000 | Put | GOVI | 95090 | 4 | 95090 | 4 | 0.00 |
| 05/10/2022 | GOVI On 02-February-23 | | | GOVI | 826.13 | 832.0620 | 826.1290 | 832.0620 | 0.00 |
| 05/10/2022 | GOVI On 02-February-23 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | GOVI On 02-February-23 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | GOVI On 02-February-23 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | GOVI On 02-February-23 | 0000000 | Put | GOVI | 247010 | 19 | 247010 | 19 | 0.00 |
| 05/10/2022 | GOVI On 02-February-23 | 0000000 | Put | GOVI | 246910 | 19 | 246910 | 19 | 0.00 |
| 05/10/2022 | GOVI On 02-February-23 | 0000000 | Put | GOVI | 247110 | 19 | 247110 | 19 | 0.00 |
| 05/10/2022 | GOVI On 04-May-23 | | | GOVI | 843.16 | 849.2260 | 843.1640 | 849.2260 | 0.00 |
| 05/10/2022 | GOVI On 04-May-23 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | GOVI On 04-May-23 | 0000000 | Call | GOVI | 0 | 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 |
|------------|-------------------------|---------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | GOVI On 04-May-23 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | GOVI On 04-May-23 | 0000000 | Put | GOVI | 96960 | 4 | 96960 | 4 | 0.00 |
| 05/10/2022 | GOVI On 04-May-23 | 0000000 | Put | GOVI | 97060 | 4 | 97060 | 4 | 0.00 |
| 05/10/2022 | GOVI On 04-May-23 | 0000000 | Put | GOVI | 97160 | 4 | 97160 | 4 | 0.00 |
| 05/10/2022 | GOVI On 03-August-23 | | | GOVI | 860.80 | 866.9960 | 860.8030 | 866.9960 | 0.00 |
| 05/10/2022 | GOVI On 03-August-23 | 0000000 | Call | GOVI | 235730 | 30 | 235730 | 30 | 0.00 |
| 05/10/2022 | GOVI On 03-August-23 | 0000000 | Call | GOVI | 235930 | 30 | 235930 | 30 | 0.00 |
| 05/10/2022 | GOVI On 03-August-23 | 0000000 | Call | GOVI | 235830 | 30 | 235830 | 30 | 0.00 |
| 05/10/2022 | GOVI On 03-August-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | GOVI On 03-August-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | GOVI On 03-August-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | GOVI On 02-November-23 | | | GOVI | 878.79 | 885.1110 | 878.7890 | 885.1110 | 0.00 |
| 05/10/2022 | GOVI On 02-November-23 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | GOVI On 02-November-23 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | GOVI On 02-November-23 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | GOVI On 02-November-23 | 0000000 | Put | GOVI | 70210 | 1 | 70210 | 1 | 0.00 |
| 05/10/2022 | GOVI On 02-November-23 | 0000000 | Put | GOVI | 70310 | 1 | 70310 | 1 | 0.00 |
| 05/10/2022 | GOVI On 02-November-23 | 0000000 | Put | GOVI | 70110 | 1 | 70110 | 1 | 0.00 |
| 05/10/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 05/10/2022 | IGOV On 03-November-22 | | | Index Future | 319.26 | 320.7120 | 319.2630 | 320.7120 | 702.00 |
| 05/10/2022 | IGOV On 02-February-23 | | | Index Future | 325.33 | 326.8110 | 325.3290 | 326.8110 | 0.00 |
| 05/10/2022 | IGOV On 04-May-23 | | | Index Future | 332.11 | 333.6300 | 332.1140 | 333.6300 | 0.00 |
| 05/10/2022 | IGOV On 03-August-23 | | | Index Future | 339.14 | 340.6870 | 339.1380 | 340.6870 | 0.00 |
| 05/10/2022 | IGOV On 02-November-23 | | | Index Future | 346.30 | 347.8800 | 346.2970 | 347.8800 | 0.00 |
| 05/10/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 05/10/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 05/10/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 05/10/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 05/10/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 05/10/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 05/10/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 05/10/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 05/10/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|---------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 05/10/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 05/10/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 05/10/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 05/10/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 05/10/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 05/10/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 05/10/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 05/10/2022 | JBAF On 19-October-22 | | | Jibar Tradeable Future | 6.49 | 93.4750 | 6.4900 | 93.4750 | 0.00 |
| 05/10/2022 | JBAF On 16-November-22 | | | Jibar Tradeable Future | 6.55 | 93.4700 | 6.5450 | 93.4700 | 0.00 |
| 05/10/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 7.36 | 92.6750 | 7.3550 | 92.6750 | 68.00 |
| 05/10/2022 | JBAF On 18-January-23 | | | Jibar Tradeable Future | 7.42 | 92.6200 | 7.4150 | 92.6200 | 0.00 |
| 05/10/2022 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 7.89 | 92.1300 | 7.8850 | 92.1300 | 0.00 |
| 05/10/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.95 | 92.0600 | 7.9500 | 92.0600 | 0.00 |
| 05/10/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 8.21 | 91.8150 | 8.2050 | 91.8150 | 0.00 |
| 05/10/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 8.32 | 91.7550 | 8.3200 | 91.7550 | 75.00 |
| 05/10/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.31 | 91.7400 | 8.3050 | 91.7400 | 272.00 |
| 05/10/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.35 | 91.7500 | 8.3500 | 91.7500 | 0.00 |
| 05/10/2022 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.26 | 91.7600 | 8.2600 | 91.7600 | 0.00 |
| 05/10/2022 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.39 | 91.7100 | 8.3900 | 91.7100 | 0.00 |
| 05/10/2022 | R023 On 03-November-22 | | | Bond Future | 7.28 | 101.6167 | 7.2821 | 101.6167 | 11,802.00 |
| 05/10/2022 | R023 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | R023 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | R023 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | R023 On 03-November-22 | 0000000 | Put | Bond Future | 313 | 0 | 313 | 0 | 0.00 |
| 05/10/2022 | R023 On 03-November-22 | 0000000 | Put | Bond Future | 316 | 0 | 316 | 0 | 0.00 |
| 05/10/2022 | R023 On 03-November-22 | 0000000 | Put | Bond Future | 310 | 0 | 310 | 0 | 0.00 |
| 05/10/2022 | R035 On 03-November-22 | | | Bond Future | 11.64 | 84.4815 | 11.6366 | 84.4815 | 63,733.00 |
| 05/10/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 582.00 |
| 05/10/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 5 | 0 | 5 | 0 | 976.00 |
| 05/10/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 05/10/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 315 | 0 | 315 | 0 | 0.00 |
| 05/10/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 24 | 0 | 24 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 338 | 0 | 338 | 0 | 0.00 |
| 05/10/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 5667 | 6 | 5667 | 6 | 0.00 |
| 05/10/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 05/10/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 233 | 0 | 233 | 0 | 976.00 |
| 05/10/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 3932 | 3 | 3932 | 3 | 582.00 |
| 05/10/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 98 | 0 | 98 | 0 | 976.00 |
| 05/10/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 3136 | 2 | 3136 | 2 | 0.00 |
| 05/10/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 6338 | 6 | 6338 | 6 | 582.00 |
| 05/10/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 3231 | 3 | 3231 | 3 | 0.00 |
| 05/10/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 3183 | 3 | 3183 | 3 | 0.00 |
| 05/10/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 3623 | 3 | 3623 | 3 | 0.00 |
| 05/10/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 8026 | 7 | 8026 | 7 | 0.00 |
| 05/10/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 11173 | 11 | 11173 | 11 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | | | Bond Future | 11.79 | 86.0702 | 11.7895 | 86.0702 | 108,831.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 3461 | 3 | 3461 | 3 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 8087 | 8 | 8087 | 8 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 1150 | 1 | 1150 | 1 | 976.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 1167 | 1 | 1167 | 1 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 857 | 1 | 857 | 1 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 336 | 0 | 336 | 0 | 976.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 600 | 0 | 600 | 0 | 388.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 871 | 1 | 871 | 1 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 3334 | 3 | 3334 | 3 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 885 | 1 | 885 | 1 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 619 | 1 | 619 | 1 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 562 | 0 | 562 | 0 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 128 | 0 | 128 | 0 | 582.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 151 | 0 | 151 | 0 | 388.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 11605 | 11 | 11605 | 11 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 12112 | 11 | 12112 | 11 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 7483 | 7 | 7483 | 7 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 7275 | 7 | 7275 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 7172 | 6 | 7172 | 6 | 582.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 9134 | 8 | 9134 | 8 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 6104 | 5 | 6104 | 5 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 749 | 0 | 749 | 0 | 976.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 6150 | 5 | 6150 | 5 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 11858 | 11 | 11858 | 11 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 6196 | 5 | 6196 | 5 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 5316 | 5 | 5316 | 5 | 582.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 5358 | 5 | 5358 | 5 | 0.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 2425 | 2 | 2425 | 2 | 388.00 |
| 05/10/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 2514 | 2 | 2514 | 2 | 0.00 |
| 05/10/2022 | R035 On 04-May-23 | | | Bond Future | 11.91 | 83.3432 | 11.9134 | 83.3432 | 0.00 |
| 05/10/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 05/10/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 873 | 1 | 873 | 1 | 491.00 |
| 05/10/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 429 | 0 | 429 | 0 | 388.00 |
| 05/10/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 5528 | 5 | 5528 | 5 | 0.00 |
| 05/10/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 8070 | 8 | 8070 | 8 | 0.00 |
| 05/10/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 1980 | 2 | 1980 | 2 | 491.00 |
| 05/10/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 2039 | 2 | 2039 | 2 | 0.00 |
| 05/10/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 2060 | 2 | 2060 | 2 | 0.00 |
| 05/10/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 1068 | 1 | 1068 | 1 | 388.00 |
| 05/10/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 8605 | 8 | 8605 | 8 | 0.00 |
| 05/10/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 1640 | 1 | 1640 | 1 | 491.00 |
| 05/10/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 2659 | 2 | 2659 | 2 | 388.00 |
| 05/10/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 5940 | 5 | 5940 | 5 | 0.00 |
| 05/10/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 12717 | 12 | 12717 | 12 | 0.00 |
| 05/10/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 9518 | 9 | 9518 | 9 | 0.00 |
| 05/10/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 6129 | 5 | 6129 | 5 | 0.00 |
| 05/10/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 6015 | 5 | 6015 | 5 | 0.00 |
| 05/10/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 5978 | 5 | 5978 | 5 | 0.00 |
| 05/10/2022 | R035 On 03-August-23 | | | Bond Future | 12.04 | 85.0898 | 12.0391 | 85.0898 | 0.00 |
| 05/10/2022 | R035 On 03-August-23 | 0000000 | Call | Bond Future | 3896 | 4 | 3896 | 4 | 0.00 |
| 05/10/2022 | R035 On 03-August-23 | 0000000 | Call | Bond Future | 3923 | 4 | 3923 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | R035 On 03-August-23 | 0000000 | Call | Bond Future | 3951 | 4 | 3951 | 4 | 0.00 |
| 05/10/2022 | R035 On 03-August-23 | 0000000 | Put | Bond Future | 4158 | 3 | 4158 | 3 | 0.00 |
| 05/10/2022 | R035 On 03-August-23 | 0000000 | Put | Bond Future | 4184 | 3 | 4184 | 3 | 0.00 |
| 05/10/2022 | R035 On 03-August-23 | 0000000 | Put | Bond Future | 4209 | 4 | 4209 | 4 | 0.00 |
| 05/10/2022 | R035 On 02-November-23 | | | Bond Future | 12.18 | 82.3622 | 12.1760 | 82.3622 | 0.00 |
| 05/10/2022 | R035 On 02-November-23 | 0000000 | Call | Bond Future | 2191 | 3 | 2191 | 3 | 0.00 |
| 05/10/2022 | R035 On 02-November-23 | 0000000 | Call | Bond Future | 2152 | 2 | 2152 | 2 | 0.00 |
| 05/10/2022 | R035 On 02-November-23 | 0000000 | Call | Bond Future | 2172 | 3 | 2172 | 3 | 0.00 |
| 05/10/2022 | R035 On 02-November-23 | 0000000 | Put | Bond Future | 6224 | 6 | 6224 | 6 | 0.00 |
| 05/10/2022 | R035 On 02-November-23 | 0000000 | Put | Bond Future | 6260 | 6 | 6260 | 6 | 0.00 |
| 05/10/2022 | R035 On 02-November-23 | 0000000 | Put | Bond Future | 6188 | 6 | 6188 | 6 | 0.00 |
| 05/10/2022 | R186 On 03-November-22 | | | Bond Future | 9.31 | 108.3181 | 9.3109 | 108.3181 | 63,188.00 |
| 05/10/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 4,310.00 |
| 05/10/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 05/10/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 05/10/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 05/10/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 05/10/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 2711 | 2 | 2711 | 2 | 0.00 |
| 05/10/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 1577 | 1 | 1577 | 1 | 4,310.00 |
| 05/10/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 2745 | 2 | 2745 | 2 | 0.00 |
| 05/10/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 2677 | 2 | 2677 | 2 | 0.00 |
| 05/10/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 3806 | 3 | 3806 | 3 | 0.00 |
| 05/10/2022 | R186 On 02-February-23 | | | Bond Future | 9.45 | 105.0544 | 9.4463 | 105.0544 | 0.00 |
| 05/10/2022 | R186 On 02-February-23 | 0000000 | Call | Bond Future | 350 | 0 | 350 | 0 | 0.00 |
| 05/10/2022 | R186 On 02-February-23 | 0000000 | Call | Bond Future | 344 | 0 | 344 | 0 | 0.00 |
| 05/10/2022 | R186 On 02-February-23 | 0000000 | Call | Bond Future | 339 | 0 | 339 | 0 | 0.00 |
| 05/10/2022 | R186 On 02-February-23 | 0000000 | Put | Bond Future | 4078 | 4 | 4078 | 4 | 0.00 |
| 05/10/2022 | R186 On 02-February-23 | 0000000 | Put | Bond Future | 4050 | 4 | 4050 | 4 | 0.00 |
| 05/10/2022 | R186 On 02-February-23 | 0000000 | Put | Bond Future | 4021 | 4 | 4021 | 4 | 0.00 |
| 05/10/2022 | R186 On 04-May-23 | | | Bond Future | 9.54 | 107.2272 | 9.5382 | 107.2272 | 0.00 |
| 05/10/2022 | R186 On 04-May-23 | 0000000 | Call | Bond Future | 883 | 1 | 883 | 1 | 0.00 |
| 05/10/2022 | R186 On 04-May-23 | 0000000 | Call | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 05/10/2022 | R186 On 04-May-23 | 0000000 | Call | Bond Future | 893 | 1 | 893 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | R186 On 04-May-23 | 0000000 | Put | Bond Future | 3076 | 3 | 3076 | 3 | 0.00 |
| 05/10/2022 | R186 On 04-May-23 | 0000000 | Put | Bond Future | 3098 | 3 | 3098 | 3 | 0.00 |
| 05/10/2022 | R186 On 04-May-23 | 0000000 | Put | Bond Future | 3055 | 3 | 3055 | 3 | 0.00 |
| 05/10/2022 | R186 On 03-August-23 | | | Bond Future | 9.63 | 104.1668 | 9.6308 | 104.1668 | 0.00 |
| 05/10/2022 | R186 On 03-August-23 | 0000000 | Call | Bond Future | 2277 | 2 | 2277 | 2 | 0.00 |
| 05/10/2022 | R186 On 03-August-23 | 0000000 | Call | Bond Future | 2243 | 2 | 2243 | 2 | 0.00 |
| 05/10/2022 | R186 On 03-August-23 | 0000000 | Call | Bond Future | 2260 | 2 | 2260 | 2 | 0.00 |
| 05/10/2022 | R186 On 03-August-23 | 0000000 | Put | Bond Future | 1948 | 2 | 1948 | 2 | 0.00 |
| 05/10/2022 | R186 On 03-August-23 | 0000000 | Put | Bond Future | 1960 | 2 | 1960 | 2 | 0.00 |
| 05/10/2022 | R186 On 03-August-23 | 0000000 | Put | Bond Future | 1936 | 2 | 1936 | 2 | 0.00 |
| 05/10/2022 | R186 On 02-November-23 | | | Bond Future | 9.74 | 106.3447 | 9.7377 | 106.3447 | 0.00 |
| 05/10/2022 | R186 On 02-November-23 | 0000000 | Call | Bond Future | 3274 | 3 | 3274 | 3 | 0.00 |
| 05/10/2022 | R186 On 02-November-23 | 0000000 | Call | Bond Future | 1588 | 2 | 1588 | 2 | 0.00 |
| 05/10/2022 | R186 On 02-November-23 | 0000000 | Call | Bond Future | 1601 | 2 | 1601 | 2 | 0.00 |
| 05/10/2022 | R186 On 02-November-23 | 0000000 | Call | Bond Future | 1615 | 2 | 1615 | 2 | 0.00 |
| 05/10/2022 | R186 On 02-November-23 | 0000000 | Call | Bond Future | 1292 | 1 | 1292 | 1 | 1,715.00 |
| 05/10/2022 | R186 On 02-November-23 | 0000000 | Put | Bond Future | 2523 | 2 | 2523 | 2 | 0.00 |
| 05/10/2022 | R186 On 02-November-23 | 0000000 | Put | Bond Future | 2536 | 2 | 2536 | 2 | 0.00 |
| 05/10/2022 | R186 On 02-November-23 | 0000000 | Put | Bond Future | 2878 | 3 | 2878 | 3 | 0.00 |
| 05/10/2022 | R186 On 02-November-23 | 0000000 | Put | Bond Future | 2549 | 2 | 2549 | 2 | 0.00 |
| 05/10/2022 | R186 On 02-November-23 | 0000000 | Put | Bond Future | 1471 | 1 | 1471 | 1 | 1,715.00 |
| 05/10/2022 | R197 On 03-November-22 | | | Bond Future | 335.83 | 336.0258 | 335.8328 | 336.0258 | 831.00 |
| 05/10/2022 | R197 On 02-February-23 | | | Bond Future | 333.30 | 333.5173 | 333.3040 | 333.5173 | 0.00 |
| 05/10/2022 | R197 On 04-May-23 | | | Bond Future | 340.26 | 340.4874 | 340.2604 | 340.4874 | 0.00 |
| 05/10/2022 | R197 On 03-August-23 | | | Bond Future | 338.28 | 338.5102 | 338.2820 | 338.5102 | 0.00 |
| 05/10/2022 | R197 On 02-November-23 | | | Bond Future | 345.43 | 345.6588 | 345.4251 | 345.6588 | 0.00 |
| 05/10/2022 | R202 On 03-November-22 | | | Bond Future | 247.82 | 247.5001 | 247.8212 | 247.5001 | 6,206.00 |
| 05/10/2022 | R202 On 02-February-23 | | | Bond Future | 247.80 | 247.4826 | 247.7976 | 247.4826 | 460.00 |
| 05/10/2022 | R202 On 04-May-23 | | | Bond Future | 252.97 | 252.6537 | 252.9683 | 252.6537 | 0.00 |
| 05/10/2022 | R202 On 03-August-23 | | | Bond Future | 253.45 | 253.1226 | 253.4451 | 253.1226 | 0.00 |
| 05/10/2022 | R202 On 02-November-23 | | | Bond Future | 258.80 | 258.4676 | 258.7966 | 258.4676 | 0.00 |
| 05/10/2022 | R209 On 03-November-22 | | | Bond Future | 11.63 | 65.1499 | 11.6294 | 65.1499 | 18,144.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 1 | 0 | 1 | 0 | 6,750.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 853 | 1 | 853 | 1 | 1,136.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 111 | 0 | 111 | 0 | 1,136.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 169 | 0 | 169 | 0 | 0.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 183 | 0 | 183 | 0 | 0.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 6,000.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 2285 | 3 | 2285 | 3 | 0.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 3222 | 3 | 3222 | 3 | 0.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 5896 | 5 | 5896 | 5 | 0.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 3827 | 3 | 3827 | 3 | 0.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 508 | 0 | 508 | 0 | 6,750.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 11740 | 11 | 11740 | 11 | 0.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 13310 | 13 | 13310 | 13 | 0.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 3267 | 3 | 3267 | 3 | 0.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 3358 | 3 | 3358 | 3 | 5,000.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 3312 | 3 | 3312 | 3 | 0.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 05/10/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 8731 | 8 | 8731 | 8 | 6,000.00 |
| 05/10/2022 | R209 On 02-February-23 | | | Bond Future | 11.76 | 66.3751 | 11.7615 | 66.3751 | 2,066.00 |
| 05/10/2022 | R209 On 02-February-23 | 0000000 | Call | Bond Future | 702 | 1 | 702 | 1 | 0.00 |
| 05/10/2022 | R209 On 02-February-23 | 0000000 | Call | Bond Future | 690 | 1 | 690 | 1 | 0.00 |
| 05/10/2022 | R209 On 02-February-23 | 0000000 | Call | Bond Future | 678 | 1 | 678 | 1 | 0.00 |
| 05/10/2022 | R209 On 02-February-23 | 0000000 | Put | Bond Future | 5573 | 5 | 5573 | 5 | 0.00 |
| 05/10/2022 | R209 On 02-February-23 | 0000000 | Put | Bond Future | 5656 | 5 | 5656 | 5 | 0.00 |
| 05/10/2022 | R209 On 02-February-23 | 0000000 | Put | Bond Future | 5614 | 5 | 5614 | 5 | 0.00 |
| 05/10/2022 | R209 On 04-May-23 | | | Bond Future | 11.87 | 64.5937 | 11.8737 | 64.5937 | 3,450.00 |
| 05/10/2022 | R209 On 04-May-23 | 0000000 | Call | Bond Future | 1686 | 1 | 1686 | 1 | 0.00 |
| 05/10/2022 | R209 On 04-May-23 | 0000000 | Call | Bond Future | 5053 | 5 | 5053 | 5 | 0.00 |
| 05/10/2022 | R209 On 04-May-23 | 0000000 | Call | Bond Future | 1504 | 1 | 1504 | 1 | 0.00 |
| 05/10/2022 | R209 On 04-May-23 | 0000000 | Call | Bond Future | 1652 | 1 | 1652 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | R209 On 04-May-23 | 0000000 | Call | Bond Future | 1669 | 1 | 1669 | 1 | 0.00 |
| 05/10/2022 | R209 On 04-May-23 | 0000000 | Call | Bond Future | 476 | 0 | 476 | 0 | 8,500.00 |
| 05/10/2022 | R209 On 04-May-23 | 0000000 | Put | Bond Future | 10293 | 10 | 10293 | 10 | 0.00 |
| 05/10/2022 | R209 On 04-May-23 | 0000000 | Put | Bond Future | 5486 | 5 | 5486 | 5 | 0.00 |
| 05/10/2022 | R209 On 04-May-23 | 0000000 | Put | Bond Future | 5521 | 5 | 5521 | 5 | 0.00 |
| 05/10/2022 | R209 On 04-May-23 | 0000000 | Put | Bond Future | 5839 | 5 | 5839 | 5 | 11,000.00 |
| 05/10/2022 | R209 On 04-May-23 | 0000000 | Put | Bond Future | 2183 | 2 | 2183 | 2 | 8,500.00 |
| 05/10/2022 | R209 On 04-May-23 | 0000000 | Put | Bond Future | 5452 | 5 | 5452 | 5 | 0.00 |
| 05/10/2022 | R209 On 03-August-23 | | | Bond Future | 11.98 | 65.9475 | 11.9848 | 65.9475 | 0.00 |
| 05/10/2022 | R209 On 03-August-23 | 0000000 | Call | Bond Future | 3544 | 3 | 3544 | 3 | 0.00 |
| 05/10/2022 | R209 On 03-August-23 | 0000000 | Call | Bond Future | 3519 | 3 | 3519 | 3 | 0.00 |
| 05/10/2022 | R209 On 03-August-23 | 0000000 | Call | Bond Future | 3494 | 3 | 3494 | 3 | 0.00 |
| 05/10/2022 | R209 On 03-August-23 | 0000000 | Put | Bond Future | 3706 | 3 | 3706 | 3 | 0.00 |
| 05/10/2022 | R209 On 03-August-23 | 0000000 | Put | Bond Future | 3751 | 3 | 3751 | 3 | 0.00 |
| 05/10/2022 | R209 On 03-August-23 | 0000000 | Put | Bond Future | 3728 | 3 | 3728 | 3 | 0.00 |
| 05/10/2022 | R209 On 02-November-23 | | | Bond Future | 12.10 | 64.1740 | 12.1021 | 64.1740 | 0.00 |
| 05/10/2022 | R209 On 02-November-23 | 0000000 | Call | Bond Future | 1923 | 2 | 1923 | 2 | 0.00 |
| 05/10/2022 | R209 On 02-November-23 | 0000000 | Call | Bond Future | 1906 | 2 | 1906 | 2 | 0.00 |
| 05/10/2022 | R209 On 02-November-23 | 0000000 | Call | Bond Future | 1888 | 2 | 1888 | 2 | 0.00 |
| 05/10/2022 | R209 On 02-November-23 | 0000000 | Put | Bond Future | 5577 | 5 | 5577 | 5 | 0.00 |
| 05/10/2022 | R209 On 02-November-23 | 0000000 | Put | Bond Future | 5545 | 5 | 5545 | 5 | 0.00 |
| 05/10/2022 | R209 On 02-November-23 | 0000000 | Put | Bond Future | 5512 | 5 | 5512 | 5 | 0.00 |
| 05/10/2022 | R210 On 03-November-22 | | | Bond Future | 226.58 | 228.3818 | 226.5771 | 228.3818 | 430.00 |
| 05/10/2022 | R210 On 02-February-23 | | | Bond Future | 230.88 | 232.7325 | 230.8822 | 232.7325 | 300.00 |
| 05/10/2022 | R210 On 04-May-23 | | | Bond Future | 232.59 | 234.4887 | 232.5949 | 234.4887 | 0.00 |
| 05/10/2022 | R210 On 03-August-23 | | | Bond Future | 237.52 | 239.4514 | 237.5154 | 239.4514 | 0.00 |
| 05/10/2022 | R210 On 02-November-23 | | | Bond Future | 239.31 | 241.2880 | 239.3145 | 241.2880 | 0.00 |
| 05/10/2022 | R213 On 03-November-22 | | | Bond Future | 11.13 | 79.6821 | 11.1345 | 79.6821 | 33,626.00 |
| 05/10/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 05/10/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 05/10/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 2 | 0 | 2 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 476.00 |
| 05/10/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 05/10/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 05/10/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 05/10/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 3597 | 3 | 3597 | 3 | 200.00 |
| 05/10/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 3506 | 3 | 3506 | 3 | 0.00 |
| 05/10/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 3552 | 3 | 3552 | 3 | 0.00 |
| 05/10/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 9510 | 9 | 9510 | 9 | 0.00 |
| 05/10/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 4447 | 4 | 4447 | 4 | 476.00 |
| 05/10/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 5477 | 5 | 5477 | 5 | 200.00 |
| 05/10/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 3461 | 3 | 3461 | 3 | 0.00 |
| 05/10/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 6174 | 6 | 6174 | 6 | 476.00 |
| 05/10/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 9826 | 9 | 9826 | 9 | 0.00 |
| 05/10/2022 | R213 On 02-February-23 | | | Bond Future | 11.29 | 81.1805 | 11.2925 | 81.1805 | 0.00 |
| 05/10/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 738 | 1 | 738 | 1 | 912.00 |
| 05/10/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 533 | 0 | 533 | 0 | 0.00 |
| 05/10/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 526 | 0 | 526 | 0 | 0.00 |
| 05/10/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 95 | 0 | 95 | 0 | 476.00 |
| 05/10/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 541 | 0 | 541 | 0 | 0.00 |
| 05/10/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 653 | 1 | 653 | 1 | 0.00 |
| 05/10/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 4797 | 5 | 4797 | 5 | 0.00 |
| 05/10/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 392 | 0 | 392 | 0 | 0.00 |
| 05/10/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 914 | 1 | 914 | 1 | 912.00 |
| 05/10/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 5466 | 5 | 5466 | 5 | 0.00 |
| 05/10/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 4675 | 4 | 4675 | 4 | 0.00 |
| 05/10/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 4967 | 4 | 4967 | 4 | 476.00 |
| 05/10/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 10301 | 10 | 10301 | 10 | 0.00 |
| 05/10/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 6337 | 6 | 6337 | 6 | 476.00 |
| 05/10/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 5506 | 5 | 5506 | 5 | 0.00 |
| 05/10/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 5426 | 5 | 5426 | 5 | 0.00 |
| 05/10/2022 | R213 On 04-May-23 | | | Bond Future | 11.42 | 79.3042 | 11.4184 | 79.3042 | 0.00 |
| 05/10/2022 | R213 On 04-May-23 | 0000000 | Call | Bond Future | 1595 | 1 | 1595 | 1 | 0.00 |
| 05/10/2022 | R213 On 04-May-23 | 0000000 | Call | Bond Future | 1580 | 1 | 1580 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | R213 On 04-May-23 | 0000000 | Call | Bond Future | 1611 | 1 | 1611 | 1 | 0.00 |
| 05/10/2022 | R213 On 04-May-23 | 0000000 | Put | Bond Future | 4565 | 4 | 4565 | 4 | 0.00 |
| 05/10/2022 | R213 On 04-May-23 | 0000000 | Put | Bond Future | 4625 | 4 | 4625 | 4 | 0.00 |
| 05/10/2022 | R213 On 04-May-23 | 0000000 | Put | Bond Future | 4595 | 4 | 4595 | 4 | 0.00 |
| 05/10/2022 | R213 On 03-August-23 | | | Bond Future | 11.55 | 80.9657 | 11.5470 | 80.9657 | 0.00 |
| 05/10/2022 | R213 On 03-August-23 | 0000000 | Call | Bond Future | 3287 | 3 | 3287 | 3 | 0.00 |
| 05/10/2022 | R213 On 03-August-23 | 0000000 | Call | Bond Future | 3263 | 3 | 3263 | 3 | 0.00 |
| 05/10/2022 | R213 On 03-August-23 | 0000000 | Call | Bond Future | 3310 | 3 | 3310 | 3 | 0.00 |
| 05/10/2022 | R213 On 03-August-23 | 0000000 | Put | Bond Future | 2980 | 3 | 2980 | 3 | 0.00 |
| 05/10/2022 | R213 On 03-August-23 | 0000000 | Put | Bond Future | 2999 | 3 | 2999 | 3 | 0.00 |
| 05/10/2022 | R213 On 03-August-23 | 0000000 | Put | Bond Future | 2962 | 2 | 2962 | 2 | 0.00 |
| 05/10/2022 | R213 On 02-November-23 | | | Bond Future | 11.69 | 79.1038 | 11.6907 | 79.1038 | 0.00 |
| 05/10/2022 | R213 On 02-November-23 | 0000000 | Call | Bond Future | 1889 | 2 | 1889 | 2 | 0.00 |
| 05/10/2022 | R213 On 02-November-23 | 0000000 | Call | Bond Future | 1871 | 2 | 1871 | 2 | 0.00 |
| 05/10/2022 | R213 On 02-November-23 | 0000000 | Call | Bond Future | 1906 | 2 | 1906 | 2 | 0.00 |
| 05/10/2022 | R213 On 02-November-23 | 0000000 | Put | Bond Future | 4248 | 4 | 4248 | 4 | 0.00 |
| 05/10/2022 | R213 On 02-November-23 | 0000000 | Put | Bond Future | 4299 | 4 | 4299 | 4 | 0.00 |
| 05/10/2022 | R213 On 02-November-23 | 0000000 | Put | Bond Future | 4274 | 4 | 4274 | 4 | 0.00 |
| 05/10/2022 | R214 On 03-November-22 | | | Bond Future | 11.76 | 62.6705 | 11.7575 | 62.6705 | 24,788.00 |
| 05/10/2022 | R214 On 03-November-22 | 0000000 | Call | Bond Future | 391 | 0 | 391 | 0 | 0.00 |
| 05/10/2022 | R214 On 03-November-22 | 0000000 | Call | Bond Future | 404 | 0 | 404 | 0 | 0.00 |
| 05/10/2022 | R214 On 03-November-22 | 0000000 | Call | Bond Future | 378 | 0 | 378 | 0 | 0.00 |
| 05/10/2022 | R214 On 03-November-22 | 0000000 | Put | Bond Future | 2477 | 2 | 2477 | 2 | 0.00 |
| 05/10/2022 | R214 On 03-November-22 | 0000000 | Put | Bond Future | 2517 | 2 | 2517 | 2 | 0.00 |
| 05/10/2022 | R214 On 03-November-22 | 0000000 | Put | Bond Future | 2558 | 2 | 2558 | 2 | 0.00 |
| 05/10/2022 | R214 On 02-February-23 | | | Bond Future | 11.89 | 63.8490 | 11.8855 | 63.8490 | 64,507.00 |
| 05/10/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 2428 | 2 | 2428 | 2 | 1,600.00 |
| 05/10/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 982 | 1 | 982 | 1 | 0.00 |
| 05/10/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 997 | 1 | 997 | 1 | 1,600.00 |
| 05/10/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 952 | 1 | 952 | 1 | 0.00 |
| 05/10/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 967 | 1 | 967 | 1 | 0.00 |
| 05/10/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 5207 | 4 | 5207 | 4 | 0.00 |
| 05/10/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 5248 | 4 | 5248 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 5166 | 4 | 5166 | 4 | 0.00 |
| 05/10/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 2857 | 2 | 2857 | 2 | 0.00 |
| 05/10/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 5126 | 4 | 5126 | 4 | 0.00 |
| 05/10/2022 | R214 On 04-May-23 | | | Bond Future | 11.99 | 61.8686 | 11.9885 | 61.8686 | 0.00 |
| 05/10/2022 | R214 On 04-May-23 | 0000000 | Call | Bond Future | 2097 | 2 | 2097 | 2 | 0.00 |
| 05/10/2022 | R214 On 04-May-23 | 0000000 | Call | Bond Future | 2077 | 2 | 2077 | 2 | 0.00 |
| 05/10/2022 | R214 On 04-May-23 | 0000000 | Call | Bond Future | 2057 | 2 | 2057 | 2 | 0.00 |
| 05/10/2022 | R214 On 04-May-23 | 0000000 | Put | Bond Future | 5280 | 4 | 5280 | 4 | 0.00 |
| 05/10/2022 | R214 On 04-May-23 | 0000000 | Put | Bond Future | 5247 | 4 | 5247 | 4 | 0.00 |
| 05/10/2022 | R214 On 04-May-23 | 0000000 | Put | Bond Future | 5214 | 4 | 5214 | 4 | 0.00 |
| 05/10/2022 | R214 On 03-August-23 | | | Bond Future | 12.09 | 63.1651 | 12.0920 | 63.1651 | 0.00 |
| 05/10/2022 | R214 On 03-August-23 | 0000000 | Call | Bond Future | 4054 | 4 | 4054 | 4 | 0.00 |
| 05/10/2022 | R214 On 03-August-23 | 0000000 | Call | Bond Future | 4028 | 4 | 4028 | 4 | 0.00 |
| 05/10/2022 | R214 On 03-August-23 | 0000000 | Call | Bond Future | 4002 | 4 | 4002 | 4 | 0.00 |
| 05/10/2022 | R214 On 03-August-23 | 0000000 | Put | Bond Future | 3769 | 3 | 3769 | 3 | 0.00 |
| 05/10/2022 | R214 On 03-August-23 | 0000000 | Put | Bond Future | 3747 | 3 | 3747 | 3 | 0.00 |
| 05/10/2022 | R214 On 03-August-23 | 0000000 | Put | Bond Future | 3725 | 3 | 3725 | 3 | 0.00 |
| 05/10/2022 | R214 On 02-November-23 | | | Bond Future | 12.20 | 61.1851 | 12.2031 | 61.1851 | 0.00 |
| 05/10/2022 | R214 On 02-November-23 | 0000000 | Call | Bond Future | 2401 | 2 | 2401 | 2 | 0.00 |
| 05/10/2022 | R214 On 02-November-23 | 0000000 | Call | Bond Future | 2364 | 2 | 2364 | 2 | 0.00 |
| 05/10/2022 | R214 On 02-November-23 | 0000000 | Call | Bond Future | 2382 | 2 | 2382 | 2 | 0.00 |
| 05/10/2022 | R214 On 02-November-23 | 0000000 | Put | Bond Future | 6112 | 5 | 6112 | 5 | 0.00 |
| 05/10/2022 | R214 On 02-November-23 | 0000000 | Put | Bond Future | 6146 | 5 | 6146 | 5 | 0.00 |
| 05/10/2022 | R214 On 02-November-23 | 0000000 | Put | Bond Future | 6079 | 5 | 6079 | 5 | 0.00 |
| 05/10/2022 | R248 On 03-November-22 | | | Bond Future | 11.76 | 78.2988 | 11.7609 | 78.2988 | 248,049.00 |
| 05/10/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 408 | 0 | 408 | 0 | 874.00 |
| 05/10/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 422 | 0 | 422 | 0 | 0.00 |
| 05/10/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 1982 | 2 | 1982 | 2 | 0.00 |
| 05/10/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 15 | 0 | 15 | 0 | 874.00 |
| 05/10/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 05/10/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 437 | 0 | 437 | 0 | 0.00 |
| 05/10/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 282 | 0 | 282 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 3977 | 3 | 3977 | 3 | 0.00 |
| 05/10/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 3421 | 3 | 3421 | 3 | 0.00 |
| 05/10/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 3368 | 3 | 3368 | 3 | 0.00 |
| 05/10/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 7288 | 6 | 7288 | 6 | 0.00 |
| 05/10/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 8025 | 7 | 8025 | 7 | 0.00 |
| 05/10/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 1112 | 1 | 1112 | 1 | 0.00 |
| 05/10/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 12744 | 12 | 12744 | 12 | 0.00 |
| 05/10/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 3315 | 3 | 3315 | 3 | 0.00 |
| 05/10/2022 | R248 On 02-February-23 | | | Bond Future | 11.88 | 79.8081 | 11.8837 | 79.8081 | 0.00 |
| 05/10/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 1246 | 1 | 1246 | 1 | 0.00 |
| 05/10/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 1172 | 1 | 1172 | 1 | 0.00 |
| 05/10/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 1190 | 1 | 1190 | 1 | 0.00 |
| 05/10/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 373 | 0 | 373 | 0 | 0.00 |
| 05/10/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 1208 | 1 | 1208 | 1 | 0.00 |
| 05/10/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 2728 | 3 | 2728 | 3 | 2,542.00 |
| 05/10/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 1066 | 1 | 1066 | 1 | 2,542.00 |
| 05/10/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 6918 | 6 | 6918 | 6 | 0.00 |
| 05/10/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 3883 | 3 | 3883 | 3 | 0.00 |
| 05/10/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 6499 | 5 | 6499 | 5 | 0.00 |
| 05/10/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 6396 | 5 | 6396 | 5 | 0.00 |
| 05/10/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 10668 | 10 | 10668 | 10 | 0.00 |
| 05/10/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 6550 | 6 | 6550 | 6 | 0.00 |
| 05/10/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 6602 | 6 | 6602 | 6 | 0.00 |
| 05/10/2022 | R248 On 04-May-23 | | | Bond Future | 11.99 | 76.9961 | 11.9902 | 76.9961 | 0.00 |
| 05/10/2022 | R248 On 04-May-23 | 0000000 | Call | Bond Future | 2489 | 2 | 2489 | 2 | 0.00 |
| 05/10/2022 | R248 On 04-May-23 | 0000000 | Call | Bond Future | 2513 | 2 | 2513 | 2 | 0.00 |
| 05/10/2022 | R248 On 04-May-23 | 0000000 | Call | Bond Future | 2538 | 2 | 2538 | 2 | 0.00 |
| 05/10/2022 | R248 On 04-May-23 | 0000000 | Put | Bond Future | 6633 | 5 | 6633 | 5 | 0.00 |
| 05/10/2022 | R248 On 04-May-23 | 0000000 | Put | Bond Future | 6676 | 5 | 6676 | 5 | 0.00 |
| 05/10/2022 | R248 On 04-May-23 | 0000000 | Put | Bond Future | 6718 | 6 | 6718 | 6 | 0.00 |
| 05/10/2022 | R248 On 03-August-23 | | | Bond Future | 12.10 | 78.5722 | 12.1004 | 78.5722 | 0.00 |
| 05/10/2022 | R248 On 03-August-23 | 0000000 | Call | Bond Future | 4666 | 5 | 4666 | 5 | 0.00 |
| 05/10/2022 | R248 On 03-August-23 | 0000000 | Call | Bond Future | 4697 | 5 | 4697 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2022 | R248 On 03-August-23 | 0000000 | Call | Bond Future | 4730 | 5 | 4730 | 5 | 0.00 |
| 05/10/2022 | R248 On 03-August-23 | 0000000 | Put | Bond Future | 4672 | 4 | 4672 | 4 | 0.00 |
| 05/10/2022 | R248 On 03-August-23 | 0000000 | Put | Bond Future | 4700 | 4 | 4700 | 4 | 0.00 |
| 05/10/2022 | R248 On 03-August-23 | 0000000 | Put | Bond Future | 4728 | 4 | 4728 | 4 | 0.00 |
| 05/10/2022 | R248 On 02-November-23 | | | Bond Future | 12.21 | 75.7912 | 12.2088 | 75.7912 | 0.00 |
| 05/10/2022 | R248 On 02-November-23 | 0000000 | Call | Bond Future | 2686 | 3 | 2686 | 3 | 0.00 |
| 05/10/2022 | R248 On 02-November-23 | 0000000 | Call | Bond Future | 2640 | 3 | 2640 | 3 | 0.00 |
| 05/10/2022 | R248 On 02-November-23 | 0000000 | Call | Bond Future | 2663 | 3 | 2663 | 3 | 0.00 |
| 05/10/2022 | R248 On 02-November-23 | 0000000 | Put | Bond Future | 7160 | 7 | 7160 | 7 | 0.00 |
| 05/10/2022 | R248 On 02-November-23 | 0000000 | Put | Bond Future | 7245 | 7 | 7245 | 7 | 0.00 |
| 05/10/2022 | R248 On 02-November-23 | 0000000 | Put | Bond Future | 7202 | 7 | 7202 | 7 | 0.00 |