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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | 2025 On 03-November-22 | | | Bond Future | 165.98 | 165.9812 | 165.9812 | 165.9812 | 0.00 |
| 04/11/2022 | 2025 On 02-February-23 | | | Bond Future | 166.83 | 166.9364 | 166.8310 | 166.9364 | 6,088.00 |
| 04/11/2022 | 2025 On 04-May-23 | | | Bond Future | 170.24 | 170.3614 | 170.2375 | 170.3614 | 0.00 |
| 04/11/2022 | 2025 On 03-August-23 | | | Bond Future | 171.94 | 172.2035 | 171.9439 | 172.2035 | 0.00 |
| 04/11/2022 | 2025 On 02-November-23 | | | Bond Future | 175.47 | 175.8484 | 175.4670 | 175.8484 | 0.00 |
| 04/11/2022 | 2025 On 01-February-24 | | | Bond Future | 160.26 | 175.8500 | 160.2576 | 175.8500 | 0.00 |
| 04/11/2022 | 2029 On 03-November-22 | | | Bond Future | 119.90 | 119.8964 | 119.8964 | 119.8964 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | 2029 On 02-February-23 | | | Bond Future | 121.33 | 122.5506 | 121.3329 | 122.5506 | 1,392.00 |
| 04/11/2022 | 2029 On 04-May-23 | | | Bond Future | 122.52 | 123.7707 | 122.5168 | 123.7707 | 0.00 |
| 04/11/2022 | 2029 On 03-August-23 | | | Bond Future | 125.00 | 126.3784 | 125.0020 | 126.3784 | 0.00 |
| 04/11/2022 | 2029 On 02-November-23 | | | Bond Future | 126.23 | 127.7225 | 126.2331 | 127.7225 | 0.00 |
| 04/11/2022 | 2029 On 01-February-24 | | | Bond Future | 116.54 | 127.7200 | 116.5414 | 127.7200 | 0.00 |
| 04/11/2022 | 2030 On 03-November-22 | | | Bond Future | 10.82 | 88.2532 | 10.8200 | 88.2532 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | | | Bond Future | 10.78 | 86.0433 | 10.7817 | 86.0433 | 90,976.00 |
| 04/11/2022 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 66 | 0 | 66 | 0 | 102.00 |
| 04/11/2022 | 2030 On 02-February-23 | 9.08 | Call | Bond Future | 119 | 0 | 119 | 0 | 388.00 |
| 04/11/2022 | 2030 On 02-February-23 | 11.55 | Call | Bond Future | 4000 | 3 | 4000 | 3 | 5,000.00 |
| 04/11/2022 | 2030 On 02-February-23 | 11.12 | Call | Bond Future | 2688 | 2 | 2688 | 2 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 11.16 | Call | Bond Future | 2801 | 2 | 2801 | 2 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 581 | 0 | 581 | 0 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 9.83 | Call | Bond Future | 437 | 0 | 437 | 0 | 388.00 |
| 04/11/2022 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 520 | 0 | 520 | 0 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 9.79 | Call | Bond Future | 410 | 0 | 410 | 0 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 9.04 | Call | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 11.35 | Call | Bond Future | 3365 | 3 | 3365 | 3 | 5,000.00 |
| 04/11/2022 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 562 | 0 | 562 | 0 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 571 | 0 | 571 | 0 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 417 | 0 | 417 | 0 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 331 | 0 | 331 | 0 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 5447 | 6 | 5447 | 6 | 102.00 |
| 04/11/2022 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 7472 | 8 | 7472 | 8 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 4324 | 5 | 4324 | 5 | 102.00 |
| 04/11/2022 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 4060 | 5 | 4060 | 5 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 11.35 | Put | Bond Future | 911 | 1 | 911 | 1 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 9.04 | Put | Bond Future | 8217 | 9 | 8217 | 9 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 9.08 | Put | Bond Future | 8029 | 9 | 8029 | 9 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 11.16 | Put | Bond Future | 1158 | 1 | 1158 | 1 | 388.00 |
| 04/11/2022 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 9314 | 10 | 9314 | 10 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 9.79 | Put | Bond Future | 4913 | 6 | 4913 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | 2030 On 02-February-23 | 9.83 | Put | Bond Future | 4753 | 5 | 4753 | 5 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 4873 | 5 | 4873 | 5 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 4134 | 5 | 4134 | 5 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 4096 | 5 | 4096 | 5 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 11.12 | Put | Bond Future | 1216 | 1 | 1216 | 1 | 0.00 |
| 04/11/2022 | 2030 On 02-February-23 | 11.55 | Put | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | | | Bond Future | 10.91 | 87.7903 | 10.9142 | 87.7903 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 7400 | 7 | 7400 | 7 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 4430 | 4 | 4430 | 4 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 5696 | 5 | 5696 | 5 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 7171 | 7 | 7171 | 7 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 1832 | 2 | 1832 | 2 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 670 | 1 | 670 | 1 | 150.00 |
| 04/11/2022 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 2039 | 2 | 2039 | 2 | 350.00 |
| 04/11/2022 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 3650 | 3 | 3650 | 3 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 1627 | 1 | 1627 | 1 | 479.00 |
| 04/11/2022 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 1796 | 2 | 1796 | 2 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 1814 | 2 | 1814 | 2 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 738 | 1 | 738 | 1 | 479.00 |
| 04/11/2022 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 828 | 1 | 828 | 1 | 388.00 |
| 04/11/2022 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 1035 | 1 | 1035 | 1 | 1,080.00 |
| 04/11/2022 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 361 | 0 | 361 | 0 | 388.00 |
| 04/11/2022 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 8896 | 10 | 8896 | 10 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 6607 | 7 | 6607 | 7 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 5050 | 6 | 5050 | 6 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 5843 | 6 | 5843 | 6 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 6259 | 7 | 6259 | 7 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 3473 | 4 | 3473 | 4 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 3499 | 4 | 3499 | 4 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 3768 | 4 | 3768 | 4 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 1857 | 2 | 1857 | 2 | 150.00 |
| 04/11/2022 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 3176 | 4 | 3176 | 4 | 0.00 |
| 04/11/2022 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 3448 | 4 | 3448 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 728 | 1 | 728 | 1 | 479.00 |
| 04/11/2022 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 1057 | 1 | 1057 | 1 | 1,080.00 |
| 04/11/2022 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 1484 | 2 | 1484 | 2 | 388.00 |
| 04/11/2022 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 688 | 1 | 688 | 1 | 350.00 |
| 04/11/2022 | 2030 On 03-August-23 | | | Bond Future | 11.06 | 85.6134 | 11.0626 | 85.6134 | 0.00 |
| 04/11/2022 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 7152 | 7 | 7152 | 7 | 0.00 |
| 04/11/2022 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 3701 | 3 | 3701 | 3 | 0.00 |
| 04/11/2022 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 8075 | 8 | 8075 | 8 | 0.00 |
| 04/11/2022 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 3652 | 3 | 3652 | 3 | 0.00 |
| 04/11/2022 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 3677 | 3 | 3677 | 3 | 0.00 |
| 04/11/2022 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 1769 | 1 | 1769 | 1 | 1,012.00 |
| 04/11/2022 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 2182 | 2 | 2182 | 2 | 350.00 |
| 04/11/2022 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 3907 | 4 | 3907 | 4 | 0.00 |
| 04/11/2022 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 2484 | 3 | 2484 | 3 | 0.00 |
| 04/11/2022 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 2516 | 3 | 2516 | 3 | 0.00 |
| 04/11/2022 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 930 | 1 | 930 | 1 | 350.00 |
| 04/11/2022 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 4561 | 5 | 4561 | 5 | 0.00 |
| 04/11/2022 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 1127 | 1 | 1127 | 1 | 1,012.00 |
| 04/11/2022 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 2500 | 3 | 2500 | 3 | 0.00 |
| 04/11/2022 | 2030 On 02-November-23 | | | Bond Future | 11.21 | 87.4077 | 11.2068 | 87.4077 | 0.00 |
| 04/11/2022 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 1971 | 2 | 1971 | 2 | 0.00 |
| 04/11/2022 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 1936 | 2 | 1936 | 2 | 0.00 |
| 04/11/2022 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 1954 | 2 | 1954 | 2 | 0.00 |
| 04/11/2022 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 3559 | 4 | 3559 | 4 | 0.00 |
| 04/11/2022 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 3582 | 4 | 3582 | 4 | 0.00 |
| 04/11/2022 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 3536 | 4 | 3536 | 4 | 0.00 |
| 04/11/2022 | 2030 On 01-February-24 | | | Bond Future | 13.76 | 11.3600 | 13.7636 | 11.3600 | 0.00 |
| 04/11/2022 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 497 | 0 | 497 | 0 | 0.00 |
| 04/11/2022 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 491 | 0 | 491 | 0 | 0.00 |
| 04/11/2022 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 503 | 0 | 503 | 0 | 0.00 |
| 04/11/2022 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 9150 | 0 | 9150 | 0 | 0.00 |
| 04/11/2022 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 9215 | 0 | 9215 | 0 | 0.00 |
| 04/11/2022 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 9183 | 0 | 9183 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | 2032 On 03-November-22 | | | Bond Future | 11.29 | 83.5360 | 11.2900 | 83.5360 | 0.00 |
| 04/11/2022 | 2032 On 02-February-23 | | | Bond Future | 11.26 | 85.1651 | 11.2613 | 85.1651 | 116,026.00 |
| 04/11/2022 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 56 | 0 | 56 | 0 | 454.00 |
| 04/11/2022 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 7327 | 7 | 7327 | 7 | 0.00 |
| 04/11/2022 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 3900 | 3 | 3900 | 3 | 0.00 |
| 04/11/2022 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 553 | 0 | 553 | 0 | 0.00 |
| 04/11/2022 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 544 | 0 | 544 | 0 | 0.00 |
| 04/11/2022 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 04/11/2022 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 85 | 0 | 85 | 0 | 500.00 |
| 04/11/2022 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 228 | 0 | 228 | 0 | 750.00 |
| 04/11/2022 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 901 | 1 | 901 | 1 | 750.00 |
| 04/11/2022 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 3397 | 3 | 3397 | 3 | 0.00 |
| 04/11/2022 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 563 | 0 | 563 | 0 | 0.00 |
| 04/11/2022 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 408 | 0 | 408 | 0 | 500.00 |
| 04/11/2022 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 04/11/2022 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 4566 | 5 | 4566 | 5 | 454.00 |
| 04/11/2022 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 5803 | 7 | 5803 | 7 | 0.00 |
| 04/11/2022 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 4992 | 6 | 4992 | 6 | 0.00 |
| 04/11/2022 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 1303 | 2 | 1303 | 2 | 0.00 |
| 04/11/2022 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 3909 | 5 | 3909 | 5 | 0.00 |
| 04/11/2022 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 7262 | 8 | 7262 | 8 | 0.00 |
| 04/11/2022 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 9653 | 10 | 9653 | 10 | 0.00 |
| 04/11/2022 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 6084 | 7 | 6084 | 7 | 454.00 |
| 04/11/2022 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 5080 | 6 | 5080 | 6 | 0.00 |
| 04/11/2022 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 5036 | 6 | 5036 | 6 | 0.00 |
| 04/11/2022 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 1090 | 1 | 1090 | 1 | 500.00 |
| 04/11/2022 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 350 | 0 | 350 | 0 | 750.00 |
| 04/11/2022 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 10549 | 11 | 10549 | 11 | 0.00 |
| 04/11/2022 | 2032 On 04-May-23 | | | Bond Future | 11.39 | 82.7311 | 11.3914 | 82.7311 | 66,368.00 |
| 04/11/2022 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 1951 | 2 | 1951 | 2 | 0.00 |
| 04/11/2022 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 1489 | 1 | 1489 | 1 | 400.00 |
| 04/11/2022 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 1932 | 2 | 1932 | 2 | 0.00 |
| 04/11/2022 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 9820 | 9 | 9820 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 1970 | 2 | 1970 | 2 | 0.00 |
| 04/11/2022 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 3060 | 3 | 3060 | 3 | 400.00 |
| 04/11/2022 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 4451 | 5 | 4451 | 5 | 0.00 |
| 04/11/2022 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 667 | 1 | 667 | 1 | 400.00 |
| 04/11/2022 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 4514 | 5 | 4514 | 5 | 0.00 |
| 04/11/2022 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 5347 | 6 | 5347 | 6 | 0.00 |
| 04/11/2022 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 4482 | 5 | 4482 | 5 | 0.00 |
| 04/11/2022 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 3164 | 4 | 3164 | 4 | 0.00 |
| 04/11/2022 | 2032 On 03-August-23 | | | Bond Future | 11.53 | 84.4567 | 11.5296 | 84.4567 | 2,600.00 |
| 04/11/2022 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 4115 | 4 | 4115 | 4 | 0.00 |
| 04/11/2022 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 4142 | 4 | 4142 | 4 | 0.00 |
| 04/11/2022 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 4169 | 4 | 4169 | 4 | 0.00 |
| 04/11/2022 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 4533 | 4 | 4533 | 4 | 5,000.00 |
| 04/11/2022 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 2803 | 3 | 2803 | 3 | 0.00 |
| 04/11/2022 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 3041 | 3 | 3041 | 3 | 0.00 |
| 04/11/2022 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 3060 | 3 | 3060 | 3 | 0.00 |
| 04/11/2022 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 3079 | 3 | 3079 | 3 | 0.00 |
| 04/11/2022 | 2032 On 02-November-23 | | | Bond Future | 11.67 | 82.0654 | 11.6735 | 82.0654 | 0.00 |
| 04/11/2022 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 2316 | 2 | 2316 | 2 | 0.00 |
| 04/11/2022 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 2296 | 2 | 2296 | 2 | 0.00 |
| 04/11/2022 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 2336 | 2 | 2336 | 2 | 0.00 |
| 04/11/2022 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 4370 | 5 | 4370 | 5 | 0.00 |
| 04/11/2022 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 4426 | 5 | 4426 | 5 | 0.00 |
| 04/11/2022 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 4398 | 5 | 4398 | 5 | 0.00 |
| 04/11/2022 | 2032 On 01-February-24 | | | Bond Future | 13.80 | 11.8400 | 13.7997 | 11.8400 | 0.00 |
| 04/11/2022 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 926 | 0 | 926 | 0 | 0.00 |
| 04/11/2022 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 916 | 0 | 916 | 0 | 0.00 |
| 04/11/2022 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 906 | 0 | 906 | 0 | 0.00 |
| 04/11/2022 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 9170 | 0 | 9170 | 0 | 0.00 |
| 04/11/2022 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 9134 | 0 | 9134 | 0 | 0.00 |
| 04/11/2022 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 9099 | 0 | 9099 | 0 | 0.00 |
| 04/11/2022 | 2033 On 03-November-22 | | | Bond Future | 115.71 | 115.7104 | 115.7104 | 115.7104 | 0.00 |
| 04/11/2022 | 2033 On 02-February-23 | | | Bond Future | 117.86 | 116.8458 | 117.8594 | 116.8458 | 7,279.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | 2033 On 04-May-23 | | | Bond Future | 118.88 | 117.8589 | 118.8822 | 117.8589 | 0.00 |
| 04/11/2022 | 2033 On 03-August-23 | | | Bond Future | 121.29 | 120.3420 | 121.2938 | 120.3420 | 0.00 |
| 04/11/2022 | 2033 On 02-November-23 | | | Bond Future | 122.36 | 121.4672 | 122.3578 | 121.4672 | 0.00 |
| 04/11/2022 | 2033 On 01-February-24 | | | Bond Future | 112.97 | 121.4700 | 112.9693 | 121.4700 | 0.00 |
| 04/11/2022 | 2037 On 03-November-22 | | | Bond Future | 11.83 | 79.6167 | 11.8300 | 79.6167 | 0.00 |
| 04/11/2022 | 2037 On 02-February-23 | | | Bond Future | 11.75 | 77.0745 | 11.7498 | 77.0745 | 129,164.00 |
| 04/11/2022 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 880 | 1 | 880 | 1 | 0.00 |
| 04/11/2022 | 2037 On 02-February-23 | 11.10 | Call | Bond Future | 962 | 1 | 962 | 1 | 636.00 |
| 04/11/2022 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 849 | 1 | 849 | 1 | 0.00 |
| 04/11/2022 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 864 | 1 | 864 | 1 | 0.00 |
| 04/11/2022 | 2037 On 02-February-23 | 11.97 | Call | Bond Future | 3179 | 3 | 3179 | 3 | 0.00 |
| 04/11/2022 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 5032 | 6 | 5032 | 6 | 0.00 |
| 04/11/2022 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 5078 | 6 | 5078 | 6 | 0.00 |
| 04/11/2022 | 2037 On 02-February-23 | 11.10 | Put | Bond Future | 4765 | 6 | 4765 | 6 | 0.00 |
| 04/11/2022 | 2037 On 02-February-23 | 11.97 | Put | Bond Future | 1950 | 2 | 1950 | 2 | 636.00 |
| 04/11/2022 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 4987 | 6 | 4987 | 6 | 0.00 |
| 04/11/2022 | 2037 On 04-May-23 | | | Bond Future | 11.87 | 78.6399 | 11.8744 | 78.6399 | 0.00 |
| 04/11/2022 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 3346 | 3 | 3346 | 3 | 400.00 |
| 04/11/2022 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 10294 | 9 | 10294 | 9 | 0.00 |
| 04/11/2022 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 2179 | 2 | 2179 | 2 | 0.00 |
| 04/11/2022 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 1591 | 1 | 1591 | 1 | 400.00 |
| 04/11/2022 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 2135 | 2 | 2135 | 2 | 0.00 |
| 04/11/2022 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 2157 | 2 | 2157 | 2 | 0.00 |
| 04/11/2022 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 5385 | 6 | 5385 | 6 | 0.00 |
| 04/11/2022 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 6494 | 7 | 6494 | 7 | 0.00 |
| 04/11/2022 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 5422 | 6 | 5422 | 6 | 0.00 |
| 04/11/2022 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 936 | 1 | 936 | 1 | 400.00 |
| 04/11/2022 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 5348 | 6 | 5348 | 6 | 0.00 |
| 04/11/2022 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 3872 | 4 | 3872 | 4 | 0.00 |
| 04/11/2022 | 2037 On 03-August-23 | | | Bond Future | 12.01 | 76.0219 | 12.0094 | 76.0219 | 0.00 |
| 04/11/2022 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 4570 | 4 | 4570 | 4 | 0.00 |
| 04/11/2022 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 4540 | 4 | 4540 | 4 | 0.00 |
| 04/11/2022 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 4510 | 4 | 4510 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 3912 | 4 | 3912 | 4 | 0.00 |
| 04/11/2022 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 3888 | 4 | 3888 | 4 | 0.00 |
| 04/11/2022 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 3864 | 4 | 3864 | 4 | 0.00 |
| 04/11/2022 | 2037 On 02-November-23 | | | Bond Future | 12.14 | 77.6155 | 12.1381 | 77.6155 | 0.00 |
| 04/11/2022 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 2536 | 2 | 2536 | 2 | 0.00 |
| 04/11/2022 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 2515 | 2 | 2515 | 2 | 0.00 |
| 04/11/2022 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 2558 | 2 | 2558 | 2 | 0.00 |
| 04/11/2022 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 5755 | 6 | 5755 | 6 | 0.00 |
| 04/11/2022 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 5720 | 6 | 5720 | 6 | 0.00 |
| 04/11/2022 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 5685 | 6 | 5685 | 6 | 0.00 |
| 04/11/2022 | 2037 On 01-February-24 | | | Bond Future | 13.88 | 12.3200 | 13.8839 | 12.3200 | 0.00 |
| 04/11/2022 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 1558 | 0 | 1558 | 0 | 0.00 |
| 04/11/2022 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 1544 | 0 | 1544 | 0 | 0.00 |
| 04/11/2022 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 1572 | 0 | 1572 | 0 | 0.00 |
| 04/11/2022 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 9071 | 0 | 9071 | 0 | 0.00 |
| 04/11/2022 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 9147 | 0 | 9147 | 0 | 0.00 |
| 04/11/2022 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 9109 | 0 | 9109 | 0 | 0.00 |
| 04/11/2022 | 2038 On 03-November-22 | | | Bond Future | 128.70 | 128.7012 | 128.7012 | 128.7012 | 0.00 |
| 04/11/2022 | 2038 On 02-February-23 | | | Bond Future | 128.08 | 129.0096 | 128.0801 | 129.0096 | 4,059.00 |
| 04/11/2022 | 2038 On 04-May-23 | | | Bond Future | 130.70 | 131.6569 | 130.6957 | 131.6569 | 1,798.00 |
| 04/11/2022 | 2038 On 03-August-23 | | | Bond Future | 131.38 | 132.4654 | 131.3818 | 132.4654 | 0.00 |
| 04/11/2022 | 2038 On 02-November-23 | | | Bond Future | 134.07 | 135.2694 | 134.0737 | 135.2694 | 0.00 |
| 04/11/2022 | 2038 On 01-February-24 | | | Bond Future | 121.76 | 135.2700 | 121.7613 | 135.2700 | 0.00 |
| 04/11/2022 | 2040 On 03-November-22 | | | Bond Future | 11.87 | 81.5512 | 11.8700 | 81.5512 | 0.00 |
| 04/11/2022 | 2040 On 02-February-23 | | | Bond Future | 11.80 | 78.8135 | 11.8048 | 78.8135 | 119,362.00 |
| 04/11/2022 | 2040 On 02-February-23 | 10.18 | Call | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 04/11/2022 | 2040 On 02-February-23 | 10.21 | Call | Bond Future | 153 | 0 | 153 | 0 | 388.00 |
| 04/11/2022 | 2040 On 02-February-23 | 12.07 | Call | Bond Future | 3600 | 3 | 3600 | 3 | 0.00 |
| 04/11/2022 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 946 | 1 | 946 | 1 | 0.00 |
| 04/11/2022 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 963 | 1 | 963 | 1 | 0.00 |
| 04/11/2022 | 2040 On 02-February-23 | 10.93 | Call | Bond Future | 693 | 1 | 693 | 1 | 0.00 |
| 04/11/2022 | 2040 On 02-February-23 | 12.24 | Call | Bond Future | 4244 | 4 | 4244 | 4 | 0.00 |
| 04/11/2022 | 2040 On 02-February-23 | 12.27 | Call | Bond Future | 4362 | 4 | 4362 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 980 | 1 | 980 | 1 | 0.00 |
| 04/11/2022 | 2040 On 02-February-23 | 10.96 | Call | Bond Future | 731 | 1 | 731 | 1 | 388.00 |
| 04/11/2022 | 2040 On 02-February-23 | 11.19 | Call | Bond Future | 1108 | 1 | 1108 | 1 | 621.00 |
| 04/11/2022 | 2040 On 02-February-23 | 11.19 | Put | Bond Future | 4989 | 6 | 4989 | 6 | 0.00 |
| 04/11/2022 | 2040 On 02-February-23 | 12.07 | Put | Bond Future | 2013 | 2 | 2013 | 2 | 621.00 |
| 04/11/2022 | 2040 On 02-February-23 | 10.96 | Put | Bond Future | 6141 | 7 | 6141 | 7 | 0.00 |
| 04/11/2022 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 5322 | 6 | 5322 | 6 | 0.00 |
| 04/11/2022 | 2040 On 02-February-23 | 12.27 | Put | Bond Future | 1610 | 2 | 1610 | 2 | 388.00 |
| 04/11/2022 | 2040 On 02-February-23 | 12.24 | Put | Bond Future | 1666 | 2 | 1666 | 2 | 0.00 |
| 04/11/2022 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 5371 | 6 | 5371 | 6 | 0.00 |
| 04/11/2022 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 5420 | 6 | 5420 | 6 | 0.00 |
| 04/11/2022 | 2040 On 02-February-23 | 10.21 | Put | Bond Future | 10858 | 12 | 10858 | 12 | 0.00 |
| 04/11/2022 | 2040 On 02-February-23 | 10.93 | Put | Bond Future | 6305 | 7 | 6305 | 7 | 0.00 |
| 04/11/2022 | 2040 On 02-February-23 | 10.18 | Put | Bond Future | 11070 | 12 | 11070 | 12 | 0.00 |
| 04/11/2022 | 2040 On 04-May-23 | | | Bond Future | 11.92 | 80.4143 | 11.9246 | 80.4143 | 300.00 |
| 04/11/2022 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 9651 | 9 | 9651 | 9 | 0.00 |
| 04/11/2022 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 2478 | 2 | 2478 | 2 | 0.00 |
| 04/11/2022 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 2628 | 2 | 2628 | 2 | 486.00 |
| 04/11/2022 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 1156 | 1 | 1156 | 1 | 486.00 |
| 04/11/2022 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 1436 | 1 | 1436 | 1 | 388.00 |
| 04/11/2022 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 562 | 0 | 562 | 0 | 388.00 |
| 04/11/2022 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 2453 | 2 | 2453 | 2 | 0.00 |
| 04/11/2022 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 6978 | 6 | 6978 | 6 | 0.00 |
| 04/11/2022 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 2502 | 2 | 2502 | 2 | 0.00 |
| 04/11/2022 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 5548 | 6 | 5548 | 6 | 0.00 |
| 04/11/2022 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 8835 | 10 | 8835 | 10 | 0.00 |
| 04/11/2022 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 2115 | 2 | 2115 | 2 | 388.00 |
| 04/11/2022 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 1304 | 2 | 1304 | 2 | 486.00 |
| 04/11/2022 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 5626 | 6 | 5626 | 6 | 0.00 |
| 04/11/2022 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 12244 | 13 | 12244 | 13 | 0.00 |
| 04/11/2022 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 7818 | 9 | 7818 | 9 | 0.00 |
| 04/11/2022 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 5357 | 6 | 5357 | 6 | 0.00 |
| 04/11/2022 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 5587 | 6 | 5587 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | 2040 On 03-August-23 | | | Bond Future | 12.05 | 77.5831 | 12.0541 | 77.5831 | 0.00 |
| 04/11/2022 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 5053 | 5 | 5053 | 5 | 0.00 |
| 04/11/2022 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 5021 | 4 | 5021 | 4 | 0.00 |
| 04/11/2022 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 5086 | 5 | 5086 | 5 | 0.00 |
| 04/11/2022 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 4065 | 4 | 4065 | 4 | 0.00 |
| 04/11/2022 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 4115 | 5 | 4115 | 5 | 0.00 |
| 04/11/2022 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 4090 | 5 | 4090 | 5 | 0.00 |
| 04/11/2022 | 2040 On 02-November-23 | | | Bond Future | 12.18 | 79.2093 | 12.1771 | 79.2093 | 0.00 |
| 04/11/2022 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 2745 | 3 | 2745 | 3 | 0.00 |
| 04/11/2022 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 2721 | 3 | 2721 | 3 | 0.00 |
| 04/11/2022 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 2698 | 3 | 2698 | 3 | 0.00 |
| 04/11/2022 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 6265 | 7 | 6265 | 7 | 0.00 |
| 04/11/2022 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 6188 | 7 | 6188 | 7 | 0.00 |
| 04/11/2022 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 6226 | 7 | 6226 | 7 | 0.00 |
| 04/11/2022 | 2040 On 01-February-24 | | | Bond Future | 13.84 | 12.3400 | 13.8377 | 12.3400 | 0.00 |
| 04/11/2022 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 1798 | 0 | 1798 | 0 | 0.00 |
| 04/11/2022 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 1782 | 0 | 1782 | 0 | 0.00 |
| 04/11/2022 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 1767 | 0 | 1767 | 0 | 0.00 |
| 04/11/2022 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 9591 | 0 | 9591 | 0 | 0.00 |
| 04/11/2022 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 9550 | 0 | 9550 | 0 | 0.00 |
| 04/11/2022 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 9510 | 0 | 9510 | 0 | 0.00 |
| 04/11/2022 | 2044 On 03-November-22 | | | Bond Future | 11.83 | 78.6115 | 11.8250 | 78.6115 | 0.00 |
| 04/11/2022 | 2044 On 02-February-23 | | | Bond Future | 11.77 | 75.8244 | 11.7663 | 75.8244 | 95,227.00 |
| 04/11/2022 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 1130 | 1 | 1130 | 1 | 0.00 |
| 04/11/2022 | 2044 On 02-February-23 | 11.20 | Call | Bond Future | 1210 | 1 | 1210 | 1 | 1,300.00 |
| 04/11/2022 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 04/11/2022 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 1110 | 1 | 1110 | 1 | 0.00 |
| 04/11/2022 | 2044 On 02-February-23 | 12.00 | Call | Bond Future | 3532 | 3 | 3532 | 3 | 0.00 |
| 04/11/2022 | 2044 On 02-February-23 | 11.90 | Call | Bond Future | 3173 | 3 | 3173 | 3 | 1,300.00 |
| 04/11/2022 | 2044 On 02-February-23 | 11.90 | Put | Bond Future | 2350 | 3 | 2350 | 3 | 0.00 |
| 04/11/2022 | 2044 On 02-February-23 | 12.00 | Put | Bond Future | 2104 | 3 | 2104 | 3 | 4,000.00 |
| 04/11/2022 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 5102 | 6 | 5102 | 6 | 0.00 |
| 04/11/2022 | 2044 On 02-February-23 | 11.20 | Put | Bond Future | 4864 | 6 | 4864 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 5150 | 6 | 5150 | 6 | 0.00 |
| 04/11/2022 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 5054 | 6 | 5054 | 6 | 0.00 |
| 04/11/2022 | 2044 On 04-May-23 | | | Bond Future | 11.88 | 77.3646 | 11.8780 | 77.3646 | 0.00 |
| 04/11/2022 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 3563 | 3 | 3563 | 3 | 0.00 |
| 04/11/2022 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 4372 | 4 | 4372 | 4 | 0.00 |
| 04/11/2022 | 2044 On 04-May-23 | 12.25 | Call | Bond Future | 5248 | 5 | 5248 | 5 | 0.00 |
| 04/11/2022 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 2650 | 2 | 2650 | 2 | 0.00 |
| 04/11/2022 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 2599 | 2 | 2599 | 2 | 0.00 |
| 04/11/2022 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 2625 | 2 | 2625 | 2 | 0.00 |
| 04/11/2022 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 5511 | 6 | 5511 | 6 | 0.00 |
| 04/11/2022 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 5550 | 6 | 5550 | 6 | 0.00 |
| 04/11/2022 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 4351 | 5 | 4351 | 5 | 4,115.00 |
| 04/11/2022 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 5472 | 6 | 5472 | 6 | 0.00 |
| 04/11/2022 | 2044 On 04-May-23 | 12.25 | Put | Bond Future | 3031 | 3 | 3031 | 3 | 1,500.00 |
| 04/11/2022 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 3633 | 4 | 3633 | 4 | 4,115.00 |
| 04/11/2022 | 2044 On 03-August-23 | | | Bond Future | 12.00 | 74.5949 | 11.9984 | 74.5949 | 0.00 |
| 04/11/2022 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 5144 | 5 | 5144 | 5 | 0.00 |
| 04/11/2022 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 5078 | 5 | 5078 | 5 | 0.00 |
| 04/11/2022 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 5111 | 5 | 5111 | 5 | 0.00 |
| 04/11/2022 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 4152 | 5 | 4152 | 5 | 0.00 |
| 04/11/2022 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 4177 | 5 | 4177 | 5 | 0.00 |
| 04/11/2022 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 4126 | 5 | 4126 | 5 | 0.00 |
| 04/11/2022 | 2044 On 02-November-23 | | | Bond Future | 12.11 | 76.1586 | 12.1123 | 76.1586 | 0.00 |
| 04/11/2022 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 2841 | 3 | 2841 | 3 | 0.00 |
| 04/11/2022 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 2865 | 3 | 2865 | 3 | 0.00 |
| 04/11/2022 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 2889 | 3 | 2889 | 3 | 0.00 |
| 04/11/2022 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 6210 | 7 | 6210 | 7 | 0.00 |
| 04/11/2022 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 6249 | 7 | 6249 | 7 | 0.00 |
| 04/11/2022 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 6288 | 8 | 6288 | 8 | 0.00 |
| 04/11/2022 | 2044 On 01-February-24 | | | Bond Future | 13.68 | 12.2800 | 13.6791 | 12.2800 | 0.00 |
| 04/11/2022 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 1921 | 0 | 1921 | 0 | 0.00 |
| 04/11/2022 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 1938 | 0 | 1938 | 0 | 0.00 |
| 04/11/2022 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 1955 | 0 | 1955 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 9281 | 0 | 9281 | 0 | 0.00 |
| 04/11/2022 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 9321 | 0 | 9321 | 0 | 0.00 |
| 04/11/2022 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 9362 | 0 | 9362 | 0 | 0.00 |
| 04/11/2022 | 2046 On 03-November-22 | | | Bond Future | 116.20 | 116.2019 | 116.2019 | 116.2019 | 0.00 |
| 04/11/2022 | 2046 On 02-February-23 | | | Bond Future | 114.22 | 118.3547 | 114.2195 | 118.3547 | 11,674.00 |
| 04/11/2022 | 2046 On 04-May-23 | | | Bond Future | 114.52 | 118.7499 | 114.5195 | 118.7499 | 5,677.00 |
| 04/11/2022 | 2046 On 03-August-23 | | | Bond Future | 116.84 | 121.2523 | 116.8425 | 121.2523 | 0.00 |
| 04/11/2022 | 2046 On 02-November-23 | | | Bond Future | 117.15 | 121.7276 | 117.1465 | 121.7276 | 0.00 |
| 04/11/2022 | 2046 On 01-February-24 | | | Bond Future | 108.07 | 121.7300 | 108.0707 | 121.7300 | 0.00 |
| 04/11/2022 | 2050 On 03-November-22 | | | Bond Future | 116.99 | 116.9882 | 116.9882 | 116.9882 | 0.00 |
| 04/11/2022 | 2050 On 02-February-23 | | | Bond Future | 114.31 | 119.1665 | 114.3087 | 119.1665 | 9,301.00 |
| 04/11/2022 | 2050 On 04-May-23 | | | Bond Future | 116.64 | 121.6114 | 116.6429 | 121.6114 | 3,582.00 |
| 04/11/2022 | 2050 On 03-August-23 | | | Bond Future | 116.82 | 121.9871 | 116.8226 | 121.9871 | 0.00 |
| 04/11/2022 | 2050 On 02-November-23 | | | Bond Future | 119.22 | 124.5692 | 119.2164 | 124.5692 | 0.00 |
| 04/11/2022 | 2050 On 01-February-24 | | | Bond Future | 107.83 | 124.5700 | 107.8311 | 124.5700 | 0.00 |
| 04/11/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | AL37 On 02-February-23 | | | Index Future | 846.89 | 843.5630 | 846.8910 | 843.5630 | 0.00 |
| 04/11/2022 | AL37 On 04-May-23 | | | Index Future | 863.98 | 860.6610 | 863.9750 | 860.6610 | 0.00 |
| 04/11/2022 | AL37 On 03-August-23 | | | Index Future | 881.30 | 878.5920 | 881.3000 | 878.5920 | 0.00 |
| 04/11/2022 | AL37 On 02-November-23 | | | Index Future | 899.16 | 896.9930 | 899.1640 | 896.9930 | 0.00 |
| 04/11/2022 | AL37 On 01-February-24 | | | Index Future | 0.00 | 896.9900 | 0.0000 | 896.9900 | 0.00 |
| 04/11/2022 | AL7T On 02-February-23 | | | Index Future | 963.93 | 955.5070 | 963.9320 | 955.5070 | 0.00 |
| 04/11/2022 | AL7T On 04-May-23 | | | Index Future | 983.38 | 974.8750 | 983.3770 | 974.8750 | 0.00 |
| 04/11/2022 | AL7T On 03-August-23 | | | Index Future | 1003.10 | 995.1850 | 1003.0970 | 995.1850 | 0.00 |
| 04/11/2022 | AL7T On 02-November-23 | | | Index Future | 1023.43 | 1016.0270 | 1023.4300 | 1016.0270 | 0.00 |
| 04/11/2022 | AL7T On 01-February-24 | | | Index Future | 0.00 | 1016.0300 | 0.0000 | 1016.0300 | 0.00 |
| 04/11/2022 | ALBI On 02-February-23 | | | Index Future | 847.66 | 839.5640 | 847.6620 | 839.5640 | 109.00 |
| 04/11/2022 | ALBI On 04-May-23 | | | Index Future | 864.76 | 856.5820 | 864.7610 | 856.5820 | 0.00 |
| 04/11/2022 | ALBI On 03-August-23 | | | Index Future | 882.10 | 874.4270 | 882.1020 | 874.4270 | 0.00 |
| 04/11/2022 | ALBI On 02-November-23 | | | Index Future | 899.98 | 892.7410 | 899.9830 | 892.7410 | 0.00 |
| 04/11/2022 | ALBI On 01-February-24 | | | Index Future | 0.00 | 892.7400 | 0.0000 | 892.7400 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 04/11/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2022 | ES33 On 03-November-22 | | | Bond Future | 12.63 | 71.2312 | 12.6300 | 71.2312 | 0.00 |
| 04/11/2022 | ES33 On 02-February-23 | | | Bond Future | 12.61 | 72.7601 | 12.6099 | 72.7601 | 350.00 |
| 04/11/2022 | ES33 On 04-May-23 | | | Bond Future | 12.78 | 70.4577 | 12.7772 | 70.4577 | 0.00 |
| 04/11/2022 | ES33 On 03-August-23 | | | Bond Future | 12.95 | 71.9434 | 12.9535 | 71.9434 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | ES33 On 02-November-23 | | | Bond Future | 13.14 | 69.6706 | 13.1390 | 69.6706 | 0.00 |
| 04/11/2022 | ES33 On 01-February-24 | | | Bond Future | 15.19 | 13.3100 | 15.1914 | 13.3100 | 0.00 |
| 04/11/2022 | ES42 On 03-November-22 | | | Bond Future | 12.81 | 69.7009 | 12.8050 | 69.7009 | 0.00 |
| 04/11/2022 | ES42 On 02-February-23 | | | Bond Future | 12.77 | 71.2344 | 12.7678 | 71.2344 | 4,715.00 |
| 04/11/2022 | ES42 On 04-May-23 | | | Bond Future | 12.92 | 68.4325 | 12.9176 | 68.4325 | 0.00 |
| 04/11/2022 | ES42 On 03-August-23 | | | Bond Future | 13.07 | 69.8764 | 13.0704 | 69.8764 | 0.00 |
| 04/11/2022 | ES42 On 02-November-23 | | | Bond Future | 13.23 | 67.0931 | 13.2306 | 67.0931 | 0.00 |
| 04/11/2022 | ES42 On 01-February-24 | | | Bond Future | 14.97 | 13.4000 | 14.9655 | 13.4000 | 0.00 |
| 04/11/2022 | GOVI On 02-February-23 | | | GOVI | 835.58 | 827.5760 | 835.5780 | 827.5760 | 851.00 |
| 04/11/2022 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2022 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2022 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2022 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 152520 | 23 | 152520 | 23 | 0.00 |
| 04/11/2022 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 152420 | 23 | 152420 | 23 | 0.00 |
| 04/11/2022 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 152620 | 23 | 152620 | 23 | 0.00 |
| 04/11/2022 | GOVI On 04-May-23 | | | GOVI | 852.43 | 844.3500 | 852.4340 | 844.3500 | 0.00 |
| 04/11/2022 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2022 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2022 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2022 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 4360 | 9 | 4360 | 9 | 0.00 |
| 04/11/2022 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 4260 | 9 | 4260 | 9 | 0.00 |
| 04/11/2022 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 4460 | 9 | 4460 | 9 | 0.00 |
| 04/11/2022 | GOVI On 03-August-23 | | | GOVI | 869.53 | 861.9410 | 869.5280 | 861.9410 | 0.00 |
| 04/11/2022 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 322980 | 25 | 322980 | 25 | 0.00 |
| 04/11/2022 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 323180 | 25 | 323180 | 25 | 0.00 |
| 04/11/2022 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 323080 | 25 | 323080 | 25 | 0.00 |
| 04/11/2022 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2022 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2022 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2022 | GOVI On 02-November-23 | | | GOVI | 887.15 | 879.9930 | 887.1530 | 879.9930 | 0.00 |
| 04/11/2022 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 13530 | 0 | 13530 | 0 | 0.00 |
| 04/11/2022 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 13430 | 0 | 13430 | 0 | 0.00 |
| 04/11/2022 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 13330 | 0 | 13330 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 0 | 6 | 0 | 6 | 0.00 |
| 04/11/2022 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 0 | 6 | 0 | 6 | 0.00 |
| 04/11/2022 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 0 | 6 | 0 | 6 | 0.00 |
| 04/11/2022 | GOVI On 01-February-24 | | | GOVI | 0.00 | 879.9900 | 0.0000 | 879.9900 | 0.00 |
| 04/11/2022 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2022 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2022 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2022 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 8800000 | 0 | 8800000 | 0 | 0.00 |
| 04/11/2022 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 8799900 | 0 | 8799900 | 0 | 0.00 |
| 04/11/2022 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 8799800 | 0 | 8799800 | 0 | 0.00 |
| 04/11/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 04/11/2022 | IGOV On 02-February-23 | | | Index Future | 325.35 | 328.8920 | 325.3470 | 328.8920 | 740.00 |
| 04/11/2022 | IGOV On 04-May-23 | | | Index Future | 331.99 | 335.6380 | 331.9880 | 335.6380 | 16.00 |
| 04/11/2022 | IGOV On 03-August-23 | | | Index Future | 338.72 | 342.7070 | 338.7220 | 342.7070 | 0.00 |
| 04/11/2022 | IGOV On 02-November-23 | | | Index Future | 345.66 | 349.9600 | 345.6630 | 349.9600 | 0.00 |
| 04/11/2022 | IGOV On 01-February-24 | | | Index Future | 0.00 | 349.9600 | 0.0000 | 349.9600 | 0.00 |
| 04/11/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 04/11/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 04/11/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 04/11/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 04/11/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 04/11/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 04/11/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 04/11/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 04/11/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 04/11/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 04/11/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 04/11/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 04/11/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 04/11/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 04/11/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 04/11/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 04/11/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | JBAF On 16-November-22 | | | Jibar Tradeable Future | 6.56 | 93.4500 | 6.5600 | 93.4500 | 0.00 |
| 04/11/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 7.29 | 92.7250 | 7.2850 | 92.7250 | 68.00 |
| 04/11/2022 | JBAF On 18-January-23 | | | Jibar Tradeable Future | 7.33 | 92.6650 | 7.3300 | 92.6650 | 0.00 |
| 04/11/2022 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 7.77 | 92.2250 | 7.7700 | 92.2250 | 0.00 |
| 04/11/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.83 | 92.1650 | 7.8300 | 92.1650 | 0.00 |
| 04/11/2022 | JBAF On 19-April-23 | | | Jibar Tradeable Future | 7.94 | 92.0400 | 7.9400 | 92.0400 | 0.00 |
| 04/11/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 8.08 | 91.8750 | 8.0750 | 91.8750 | 0.00 |
| 04/11/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 8.19 | 91.7800 | 8.1850 | 91.7800 | 75.00 |
| 04/11/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.24 | 91.7150 | 8.2350 | 91.7150 | 272.00 |
| 04/11/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.26 | 91.6800 | 8.2600 | 91.6800 | 0.00 |
| 04/11/2022 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.24 | 91.7100 | 8.2400 | 91.7100 | 0.00 |
| 04/11/2022 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.23 | 91.6850 | 8.2300 | 91.6850 | 0.00 |
| 04/11/2022 | R023 On 03-November-22 | | | Bond Future | 7.30 | 101.6007 | 7.2950 | 101.6007 | 0.00 |
| 04/11/2022 | R035 On 03-November-22 | | | Bond Future | 11.69 | 83.5567 | 11.6850 | 83.5567 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | | | Bond Future | 11.62 | 85.3404 | 11.6205 | 85.3404 | 161,005.00 |
| 04/11/2022 | R035 On 02-February-23 | 11.98 | Call | Bond Future | 3635 | 3 | 3635 | 3 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 8658 | 8 | 8658 | 8 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 1093 | 1 | 1093 | 1 | 976.00 |
| 04/11/2022 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 1111 | 1 | 1111 | 1 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 782 | 1 | 782 | 1 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 797 | 1 | 797 | 1 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 261 | 0 | 261 | 0 | 976.00 |
| 04/11/2022 | R035 On 02-February-23 | 10.64 | Call | Bond Future | 518 | 0 | 518 | 0 | 388.00 |
| 04/11/2022 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 82 | 0 | 82 | 0 | 582.00 |
| 04/11/2022 | R035 On 02-February-23 | 9.85 | Call | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 9.89 | Call | Bond Future | 100 | 0 | 100 | 0 | 388.00 |
| 04/11/2022 | R035 On 02-February-23 | 11.94 | Call | Bond Future | 3495 | 3 | 3495 | 3 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 812 | 1 | 812 | 1 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 537 | 0 | 537 | 0 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 10.60 | Call | Bond Future | 480 | 0 | 480 | 0 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 10.60 | Put | Bond Future | 6466 | 7 | 6466 | 7 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 10.64 | Put | Bond Future | 6257 | 7 | 6257 | 7 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 6154 | 7 | 6154 | 7 | 582.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 8123 | 9 | 8123 | 9 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 5095 | 6 | 5095 | 6 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 385 | 1 | 385 | 1 | 976.00 |
| 04/11/2022 | R035 On 02-February-23 | 9.89 | Put | Bond Future | 10618 | 12 | 10618 | 12 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 11130 | 12 | 11130 | 12 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 5141 | 6 | 5141 | 6 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 5186 | 6 | 5186 | 6 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 4325 | 5 | 4325 | 5 | 582.00 |
| 04/11/2022 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 4366 | 5 | 4366 | 5 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 11.98 | Put | Bond Future | 1664 | 2 | 1664 | 2 | 388.00 |
| 04/11/2022 | R035 On 02-February-23 | 9.85 | Put | Bond Future | 10873 | 12 | 10873 | 12 | 0.00 |
| 04/11/2022 | R035 On 02-February-23 | 11.94 | Put | Bond Future | 1740 | 2 | 1740 | 2 | 0.00 |
| 04/11/2022 | R035 On 04-May-23 | | | Bond Future | 11.74 | 82.5663 | 11.7446 | 82.5663 | 0.00 |
| 04/11/2022 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 2168 | 2 | 2168 | 2 | 0.00 |
| 04/11/2022 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 425 | 0 | 425 | 0 | 388.00 |
| 04/11/2022 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 901 | 1 | 901 | 1 | 491.00 |
| 04/11/2022 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 5852 | 5 | 5852 | 5 | 0.00 |
| 04/11/2022 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 8549 | 8 | 8549 | 8 | 0.00 |
| 04/11/2022 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 2059 | 2 | 2059 | 2 | 491.00 |
| 04/11/2022 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 2124 | 2 | 2124 | 2 | 0.00 |
| 04/11/2022 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 2146 | 2 | 2146 | 2 | 0.00 |
| 04/11/2022 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 1114 | 1 | 1114 | 1 | 388.00 |
| 04/11/2022 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 7734 | 9 | 7734 | 9 | 0.00 |
| 04/11/2022 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 1202 | 1 | 1202 | 1 | 491.00 |
| 04/11/2022 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 2067 | 2 | 2067 | 2 | 388.00 |
| 04/11/2022 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 5112 | 6 | 5112 | 6 | 0.00 |
| 04/11/2022 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 8631 | 9 | 8631 | 9 | 0.00 |
| 04/11/2022 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 11797 | 13 | 11797 | 13 | 0.00 |
| 04/11/2022 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 5292 | 6 | 5292 | 6 | 0.00 |
| 04/11/2022 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 5184 | 6 | 5184 | 6 | 0.00 |
| 04/11/2022 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 5148 | 6 | 5148 | 6 | 0.00 |
| 04/11/2022 | R035 On 03-August-23 | | | Bond Future | 11.88 | 84.2882 | 11.8773 | 84.2882 | 0.00 |
| 04/11/2022 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 4432 | 4 | 4432 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 4462 | 4 | 4462 | 4 | 0.00 |
| 04/11/2022 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 4491 | 4 | 4491 | 4 | 0.00 |
| 04/11/2022 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 3837 | 4 | 3837 | 4 | 0.00 |
| 04/11/2022 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 3861 | 4 | 3861 | 4 | 0.00 |
| 04/11/2022 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 3884 | 4 | 3884 | 4 | 0.00 |
| 04/11/2022 | R035 On 02-November-23 | | | Bond Future | 12.02 | 81.5478 | 12.0174 | 81.5478 | 0.00 |
| 04/11/2022 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 2434 | 2 | 2434 | 2 | 0.00 |
| 04/11/2022 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 2392 | 2 | 2392 | 2 | 0.00 |
| 04/11/2022 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 2413 | 2 | 2413 | 2 | 0.00 |
| 04/11/2022 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 5638 | 6 | 5638 | 6 | 0.00 |
| 04/11/2022 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 5673 | 6 | 5673 | 6 | 0.00 |
| 04/11/2022 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 5604 | 6 | 5604 | 6 | 0.00 |
| 04/11/2022 | R035 On 01-February-24 | | | Bond Future | 13.90 | 12.1900 | 13.8969 | 12.1900 | 0.00 |
| 04/11/2022 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 1320 | 0 | 1320 | 0 | 0.00 |
| 04/11/2022 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 1345 | 0 | 1345 | 0 | 0.00 |
| 04/11/2022 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 1332 | 0 | 1332 | 0 | 0.00 |
| 04/11/2022 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 9446 | 0 | 9446 | 0 | 0.00 |
| 04/11/2022 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 9485 | 0 | 9485 | 0 | 0.00 |
| 04/11/2022 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 9408 | 0 | 9408 | 0 | 0.00 |
| 04/11/2022 | R186 On 03-November-22 | | | Bond Future | 9.16 | 108.5070 | 9.1600 | 108.5070 | 0.00 |
| 04/11/2022 | R186 On 02-February-23 | | | Bond Future | 9.12 | 105.3308 | 9.1228 | 105.3308 | 78,430.00 |
| 04/11/2022 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 408 | 0 | 408 | 0 | 0.00 |
| 04/11/2022 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 394 | 0 | 394 | 0 | 0.00 |
| 04/11/2022 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 401 | 0 | 401 | 0 | 0.00 |
| 04/11/2022 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 3050 | 3 | 3050 | 3 | 0.00 |
| 04/11/2022 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 3077 | 3 | 3077 | 3 | 0.00 |
| 04/11/2022 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 3023 | 3 | 3023 | 3 | 0.00 |
| 04/11/2022 | R186 On 04-May-23 | | | Bond Future | 9.20 | 107.4678 | 9.2035 | 107.4678 | 12,188.00 |
| 04/11/2022 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 1058 | 1 | 1058 | 1 | 0.00 |
| 04/11/2022 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 1071 | 1 | 1071 | 1 | 0.00 |
| 04/11/2022 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 1084 | 1 | 1084 | 1 | 0.00 |
| 04/11/2022 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 2235 | 3 | 2235 | 3 | 0.00 |
| 04/11/2022 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 2216 | 3 | 2216 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 2254 | 3 | 2254 | 3 | 0.00 |
| 04/11/2022 | R186 On 03-August-23 | | | Bond Future | 9.30 | 104.4016 | 9.2986 | 104.4016 | 0.00 |
| 04/11/2022 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 2679 | 2 | 2679 | 2 | 0.00 |
| 04/11/2022 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 2716 | 3 | 2716 | 3 | 0.00 |
| 04/11/2022 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 2697 | 3 | 2697 | 3 | 0.00 |
| 04/11/2022 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 1428 | 2 | 1428 | 2 | 0.00 |
| 04/11/2022 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 1438 | 2 | 1438 | 2 | 0.00 |
| 04/11/2022 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 1418 | 2 | 1418 | 2 | 0.00 |
| 04/11/2022 | R186 On 02-November-23 | | | Bond Future | 9.40 | 106.5894 | 9.3988 | 106.5894 | 0.00 |
| 04/11/2022 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 3679 | 4 | 3679 | 4 | 0.00 |
| 04/11/2022 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 1814 | 2 | 1814 | 2 | 0.00 |
| 04/11/2022 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 1798 | 2 | 1798 | 2 | 0.00 |
| 04/11/2022 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 1462 | 2 | 1462 | 2 | 1,715.00 |
| 04/11/2022 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 1829 | 2 | 1829 | 2 | 0.00 |
| 04/11/2022 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 1826 | 2 | 1826 | 2 | 0.00 |
| 04/11/2022 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 1849 | 2 | 1849 | 2 | 0.00 |
| 04/11/2022 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 1838 | 2 | 1838 | 2 | 0.00 |
| 04/11/2022 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 966 | 1 | 966 | 1 | 1,715.00 |
| 04/11/2022 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 2137 | 3 | 2137 | 3 | 0.00 |
| 04/11/2022 | R186 On 01-February-24 | | | Bond Future | 13.97 | 9.5100 | 13.9661 | 9.5100 | 0.00 |
| 04/11/2022 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 04/11/2022 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 04/11/2022 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 04/11/2022 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 10422 | 0 | 10422 | 0 | 0.00 |
| 04/11/2022 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 10471 | 0 | 10471 | 0 | 0.00 |
| 04/11/2022 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 10447 | 0 | 10447 | 0 | 0.00 |
| 04/11/2022 | R197 On 03-November-22 | | | Bond Future | 330.84 | 330.8386 | 330.8386 | 330.8386 | 0.00 |
| 04/11/2022 | R197 On 02-February-23 | | | Bond Future | 328.26 | 327.9075 | 328.2640 | 327.9075 | 977.00 |
| 04/11/2022 | R197 On 04-May-23 | | | Bond Future | 334.97 | 334.6349 | 334.9665 | 334.6349 | 0.00 |
| 04/11/2022 | R197 On 03-August-23 | | | Bond Future | 332.68 | 332.5963 | 332.6753 | 332.5963 | 0.00 |
| 04/11/2022 | R197 On 02-November-23 | | | Bond Future | 339.49 | 339.6369 | 339.4917 | 339.6369 | 0.00 |
| 04/11/2022 | R202 On 03-November-22 | | | Bond Future | 251.28 | 251.2826 | 251.2826 | 251.2826 | 0.00 |
| 04/11/2022 | R202 On 02-February-23 | | | Bond Future | 251.90 | 250.5281 | 251.9006 | 250.5281 | 5,970.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | R202 On 04-May-23 | | | Bond Future | 257.04 | 255.6673 | 257.0434 | 255.6673 | 0.00 |
| 04/11/2022 | R202 On 03-August-23 | | | Bond Future | 257.43 | 256.2261 | 257.4314 | 256.2261 | 0.00 |
| 04/11/2022 | R202 On 02-November-23 | | | Bond Future | 262.71 | 261.6495 | 262.7063 | 261.6495 | 0.00 |
| 04/11/2022 | R202 On 01-February-24 | | | Bond Future | 237.68 | 261.6500 | 237.6752 | 261.6500 | 0.00 |
| 04/11/2022 | R209 On 03-November-22 | | | Bond Future | 11.69 | 64.2811 | 11.6900 | 64.2811 | 0.00 |
| 04/11/2022 | R209 On 02-February-23 | | | Bond Future | 11.61 | 65.6793 | 11.6107 | 65.6793 | 24,672.00 |
| 04/11/2022 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 618 | 0 | 618 | 0 | 0.00 |
| 04/11/2022 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 595 | 0 | 595 | 0 | 0.00 |
| 04/11/2022 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 606 | 0 | 606 | 0 | 0.00 |
| 04/11/2022 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 4758 | 5 | 4758 | 5 | 0.00 |
| 04/11/2022 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 4841 | 6 | 4841 | 6 | 0.00 |
| 04/11/2022 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 4799 | 5 | 4799 | 5 | 0.00 |
| 04/11/2022 | R209 On 04-May-23 | | | Bond Future | 11.72 | 63.8588 | 11.7235 | 63.8588 | 5,070.00 |
| 04/11/2022 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 1724 | 1 | 1724 | 1 | 0.00 |
| 04/11/2022 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 5297 | 5 | 5297 | 5 | 0.00 |
| 04/11/2022 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 1529 | 1 | 1529 | 1 | 0.00 |
| 04/11/2022 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 1706 | 1 | 1706 | 1 | 0.00 |
| 04/11/2022 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 469 | 0 | 469 | 0 | 6,500.00 |
| 04/11/2022 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 1687 | 1 | 1687 | 1 | 0.00 |
| 04/11/2022 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 4840 | 5 | 4840 | 5 | 0.00 |
| 04/11/2022 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 9570 | 10 | 9570 | 10 | 0.00 |
| 04/11/2022 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 4806 | 5 | 4806 | 5 | 0.00 |
| 04/11/2022 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 5147 | 6 | 5147 | 6 | 10,000.00 |
| 04/11/2022 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 1710 | 2 | 1710 | 2 | 8,500.00 |
| 04/11/2022 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 4773 | 5 | 4773 | 5 | 0.00 |
| 04/11/2022 | R209 On 03-August-23 | | | Bond Future | 11.84 | 65.1908 | 11.8413 | 65.1908 | 0.00 |
| 04/11/2022 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 3893 | 3 | 3893 | 3 | 0.00 |
| 04/11/2022 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 3841 | 3 | 3841 | 3 | 0.00 |
| 04/11/2022 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 3867 | 3 | 3867 | 3 | 0.00 |
| 04/11/2022 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 3381 | 4 | 3381 | 4 | 0.00 |
| 04/11/2022 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 3424 | 4 | 3424 | 4 | 0.00 |
| 04/11/2022 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 3402 | 4 | 3402 | 4 | 0.00 |
| 04/11/2022 | R209 On 02-November-23 | | | Bond Future | 11.96 | 63.4045 | 11.9622 | 63.4045 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 04/11/2022 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 2044 | 2 | 2044 | 2 | 0.00 |
| 04/11/2022 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 2062 | 2 | 2062 | 2 | 0.00 |
| 04/11/2022 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 5054 | 6 | 5054 | 6 | 0.00 |
| 04/11/2022 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 5086 | 6 | 5086 | 6 | 0.00 |
| 04/11/2022 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 5023 | 6 | 5023 | 6 | 0.00 |
| 04/11/2022 | R209 On 01-February-24 | | | Bond Future | 13.60 | 12.1300 | 13.5957 | 12.1300 | 0.00 |
| 04/11/2022 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 1421 | 0 | 1421 | 0 | 0.00 |
| 04/11/2022 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 1433 | 0 | 1433 | 0 | 0.00 |
| 04/11/2022 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 1446 | 0 | 1446 | 0 | 0.00 |
| 04/11/2022 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 7620 | 0 | 7620 | 0 | 0.00 |
| 04/11/2022 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 7653 | 0 | 7653 | 0 | 0.00 |
| 04/11/2022 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 7685 | 0 | 7685 | 0 | 0.00 |
| 04/11/2022 | R210 On 03-November-22 | | | Bond Future | 229.27 | 229.2667 | 229.2667 | 229.2667 | 0.00 |
| 04/11/2022 | R210 On 02-February-23 | | | Bond Future | 233.52 | 231.7786 | 233.5159 | 231.7786 | 372.00 |
| 04/11/2022 | R210 On 04-May-23 | | | Bond Future | 235.20 | 233.4516 | 235.2028 | 233.4516 | 0.00 |
| 04/11/2022 | R210 On 03-August-23 | | | Bond Future | 239.97 | 238.3705 | 239.9739 | 238.3705 | 0.00 |
| 04/11/2022 | R210 On 02-November-23 | | | Bond Future | 241.72 | 240.2460 | 241.7223 | 240.2460 | 0.00 |
| 04/11/2022 | R210 On 01-February-24 | | | Bond Future | 223.10 | 240.2500 | 223.1045 | 240.2500 | 0.00 |
| 04/11/2022 | R213 On 03-November-22 | | | Bond Future | 11.17 | 79.1325 | 11.1650 | 79.1325 | 0.00 |
| 04/11/2022 | R213 On 02-February-23 | | | Bond Future | 11.14 | 80.7174 | 11.1416 | 80.7174 | 33,035.00 |
| 04/11/2022 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 59 | 0 | 59 | 0 | 476.00 |
| 04/11/2022 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 675 | 1 | 675 | 1 | 912.00 |
| 04/11/2022 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 464 | 0 | 464 | 0 | 0.00 |
| 04/11/2022 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 456 | 0 | 456 | 0 | 0.00 |
| 04/11/2022 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 323 | 0 | 323 | 0 | 0.00 |
| 04/11/2022 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 471 | 0 | 471 | 0 | 0.00 |
| 04/11/2022 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 586 | 0 | 586 | 0 | 0.00 |
| 04/11/2022 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 5098 | 5 | 5098 | 5 | 0.00 |
| 04/11/2022 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 545 | 1 | 545 | 1 | 912.00 |
| 04/11/2022 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 4725 | 5 | 4725 | 5 | 0.00 |
| 04/11/2022 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 4229 | 5 | 4229 | 5 | 476.00 |
| 04/11/2022 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 3940 | 4 | 3940 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 4766 | 5 | 4766 | 5 | 0.00 |
| 04/11/2022 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 4685 | 5 | 4685 | 5 | 0.00 |
| 04/11/2022 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 9594 | 10 | 9594 | 10 | 0.00 |
| 04/11/2022 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 5597 | 6 | 5597 | 6 | 476.00 |
| 04/11/2022 | R213 On 04-May-23 | | | Bond Future | 11.27 | 78.8011 | 11.2689 | 78.8011 | 0.00 |
| 04/11/2022 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 1686 | 1 | 1686 | 1 | 0.00 |
| 04/11/2022 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 1669 | 1 | 1669 | 1 | 0.00 |
| 04/11/2022 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 1703 | 1 | 1703 | 1 | 0.00 |
| 04/11/2022 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 4009 | 4 | 4009 | 4 | 0.00 |
| 04/11/2022 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 4066 | 5 | 4066 | 5 | 0.00 |
| 04/11/2022 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 4037 | 4 | 4037 | 4 | 0.00 |
| 04/11/2022 | R213 On 03-August-23 | | | Bond Future | 11.41 | 80.4442 | 11.4072 | 80.4442 | 0.00 |
| 04/11/2022 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 3683 | 3 | 3683 | 3 | 0.00 |
| 04/11/2022 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 3659 | 3 | 3659 | 3 | 0.00 |
| 04/11/2022 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 3708 | 3 | 3708 | 3 | 0.00 |
| 04/11/2022 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 2785 | 3 | 2785 | 3 | 0.00 |
| 04/11/2022 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 2803 | 3 | 2803 | 3 | 0.00 |
| 04/11/2022 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 2768 | 3 | 2768 | 3 | 0.00 |
| 04/11/2022 | R213 On 02-November-23 | | | Bond Future | 11.56 | 78.5752 | 11.5562 | 78.5752 | 0.00 |
| 04/11/2022 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 2025 | 2 | 2025 | 2 | 0.00 |
| 04/11/2022 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 2007 | 2 | 2007 | 2 | 0.00 |
| 04/11/2022 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 2042 | 2 | 2042 | 2 | 0.00 |
| 04/11/2022 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 3831 | 4 | 3831 | 4 | 0.00 |
| 04/11/2022 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 3881 | 4 | 3881 | 4 | 0.00 |
| 04/11/2022 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 3856 | 4 | 3856 | 4 | 0.00 |
| 04/11/2022 | R213 On 01-February-24 | | | Bond Future | 13.80 | 11.7100 | 13.8042 | 11.7100 | 0.00 |
| 04/11/2022 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 701 | 0 | 701 | 0 | 0.00 |
| 04/11/2022 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 694 | 0 | 694 | 0 | 0.00 |
| 04/11/2022 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 686 | 0 | 686 | 0 | 0.00 |
| 04/11/2022 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 8601 | 0 | 8601 | 0 | 0.00 |
| 04/11/2022 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 8568 | 0 | 8568 | 0 | 0.00 |
| 04/11/2022 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 8535 | 0 | 8535 | 0 | 0.00 |
| 04/11/2022 | R214 On 03-November-22 | | | Bond Future | 11.75 | 62.0852 | 11.7450 | 62.0852 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | R214 On 02-February-23 | | | Bond Future | 11.67 | 63.4537 | 11.6689 | 63.4537 | 71,370.00 |
| 04/11/2022 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 987 | 1 | 987 | 1 | 0.00 |
| 04/11/2022 | R214 On 02-February-23 | 11.80 | Call | Bond Future | 2634 | 2 | 2634 | 2 | 1,600.00 |
| 04/11/2022 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 954 | 1 | 954 | 1 | 0.00 |
| 04/11/2022 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 971 | 1 | 971 | 1 | 0.00 |
| 04/11/2022 | R214 On 02-February-23 | 11.10 | Call | Bond Future | 1004 | 1 | 1004 | 1 | 1,600.00 |
| 04/11/2022 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 4114 | 5 | 4114 | 5 | 0.00 |
| 04/11/2022 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 4154 | 5 | 4154 | 5 | 0.00 |
| 04/11/2022 | R214 On 02-February-23 | 11.80 | Put | Bond Future | 1967 | 2 | 1967 | 2 | 0.00 |
| 04/11/2022 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 4076 | 5 | 4076 | 5 | 0.00 |
| 04/11/2022 | R214 On 02-February-23 | 11.10 | Put | Bond Future | 4037 | 5 | 4037 | 5 | 0.00 |
| 04/11/2022 | R214 On 04-May-23 | | | Bond Future | 11.77 | 61.4412 | 11.7702 | 61.4412 | 0.00 |
| 04/11/2022 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 2277 | 2 | 2277 | 2 | 0.00 |
| 04/11/2022 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 2255 | 2 | 2255 | 2 | 0.00 |
| 04/11/2022 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 2233 | 2 | 2233 | 2 | 0.00 |
| 04/11/2022 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 4367 | 5 | 4367 | 5 | 0.00 |
| 04/11/2022 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 4336 | 5 | 4336 | 5 | 0.00 |
| 04/11/2022 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 4304 | 5 | 4304 | 5 | 0.00 |
| 04/11/2022 | R214 On 03-August-23 | | | Bond Future | 11.88 | 62.7225 | 11.8771 | 62.7225 | 0.00 |
| 04/11/2022 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 4587 | 4 | 4587 | 4 | 0.00 |
| 04/11/2022 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 4559 | 4 | 4559 | 4 | 0.00 |
| 04/11/2022 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 4531 | 4 | 4531 | 4 | 0.00 |
| 04/11/2022 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 3241 | 4 | 3241 | 4 | 0.00 |
| 04/11/2022 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 3221 | 4 | 3221 | 4 | 0.00 |
| 04/11/2022 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 3201 | 4 | 3201 | 4 | 0.00 |
| 04/11/2022 | R214 On 02-November-23 | | | Bond Future | 11.99 | 60.7363 | 11.9886 | 60.7363 | 0.00 |
| 04/11/2022 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 2378 | 2 | 2378 | 2 | 0.00 |
| 04/11/2022 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 2337 | 2 | 2337 | 2 | 0.00 |
| 04/11/2022 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 2357 | 2 | 2357 | 2 | 0.00 |
| 04/11/2022 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 5047 | 6 | 5047 | 6 | 0.00 |
| 04/11/2022 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 5079 | 6 | 5079 | 6 | 0.00 |
| 04/11/2022 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 5014 | 6 | 5014 | 6 | 0.00 |
| 04/11/2022 | R214 On 01-February-24 | | | Bond Future | 13.48 | 12.1500 | 13.4849 | 12.1500 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 1681 | 0 | 1681 | 0 | 0.00 |
| 04/11/2022 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 1666 | 0 | 1666 | 0 | 0.00 |
| 04/11/2022 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 1695 | 0 | 1695 | 0 | 0.00 |
| 04/11/2022 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 7570 | 0 | 7570 | 0 | 0.00 |
| 04/11/2022 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 7638 | 0 | 7638 | 0 | 0.00 |
| 04/11/2022 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 7604 | 0 | 7604 | 0 | 0.00 |
| 04/11/2022 | R248 On 03-November-22 | | | Bond Future | 11.73 | 77.6525 | 11.7300 | 77.6525 | 0.00 |
| 04/11/2022 | R248 On 02-February-23 | | | Bond Future | 11.67 | 79.3029 | 11.6686 | 79.3029 | 250,517.00 |
| 04/11/2022 | R248 On 02-February-23 | 10.40 | Call | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 04/11/2022 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 1184 | 1 | 1184 | 1 | 0.00 |
| 04/11/2022 | R248 On 02-February-23 | 11.10 | Call | Bond Future | 1247 | 1 | 1247 | 1 | 0.00 |
| 04/11/2022 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 1164 | 1 | 1164 | 1 | 0.00 |
| 04/11/2022 | R248 On 02-February-23 | 11.00 | Call | Bond Future | 1047 | 1 | 1047 | 1 | 2,542.00 |
| 04/11/2022 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 1205 | 1 | 1205 | 1 | 0.00 |
| 04/11/2022 | R248 On 02-February-23 | 11.70 | Call | Bond Future | 2930 | 2 | 2930 | 2 | 2,542.00 |
| 04/11/2022 | R248 On 02-February-23 | 11.70 | Put | Bond Future | 2729 | 3 | 2729 | 3 | 0.00 |
| 04/11/2022 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 5140 | 6 | 5140 | 6 | 0.00 |
| 04/11/2022 | R248 On 02-February-23 | 11.10 | Put | Bond Future | 5042 | 6 | 5042 | 6 | 0.00 |
| 04/11/2022 | R248 On 02-February-23 | 11.00 | Put | Bond Future | 5544 | 6 | 5544 | 6 | 0.00 |
| 04/11/2022 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 5190 | 6 | 5190 | 6 | 0.00 |
| 04/11/2022 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 5239 | 6 | 5239 | 6 | 0.00 |
| 04/11/2022 | R248 On 02-February-23 | 10.40 | Put | Bond Future | 9251 | 10 | 9251 | 10 | 0.00 |
| 04/11/2022 | R248 On 04-May-23 | | | Bond Future | 11.77 | 76.4507 | 11.7729 | 76.4507 | 10,943.00 |
| 04/11/2022 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 2689 | 2 | 2689 | 2 | 0.00 |
| 04/11/2022 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 2716 | 2 | 2716 | 2 | 0.00 |
| 04/11/2022 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 2743 | 2 | 2743 | 2 | 0.00 |
| 04/11/2022 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 5491 | 6 | 5491 | 6 | 0.00 |
| 04/11/2022 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 5531 | 6 | 5531 | 6 | 0.00 |
| 04/11/2022 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 5571 | 6 | 5571 | 6 | 0.00 |
| 04/11/2022 | R248 On 03-August-23 | | | Bond Future | 11.89 | 78.0075 | 11.8861 | 78.0075 | 0.00 |
| 04/11/2022 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 5426 | 5 | 5426 | 5 | 0.00 |
| 04/11/2022 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 5461 | 5 | 5461 | 5 | 0.00 |
| 04/11/2022 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 5495 | 5 | 5495 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2022 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 4131 | 5 | 4131 | 5 | 0.00 |
| 04/11/2022 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 4157 | 5 | 4157 | 5 | 0.00 |
| 04/11/2022 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 4182 | 5 | 4182 | 5 | 0.00 |
| 04/11/2022 | R248 On 02-November-23 | | | Bond Future | 11.99 | 75.2185 | 11.9946 | 75.2185 | 13,000.00 |
| 04/11/2022 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 3453 | 3 | 3453 | 3 | 0.00 |
| 04/11/2022 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 3401 | 3 | 3401 | 3 | 0.00 |
| 04/11/2022 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 3427 | 3 | 3427 | 3 | 0.00 |
| 04/11/2022 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 6642 | 7 | 6642 | 7 | 0.00 |
| 04/11/2022 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 6721 | 8 | 6721 | 8 | 0.00 |
| 04/11/2022 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 6681 | 8 | 6681 | 8 | 0.00 |
| 04/11/2022 | R248 On 01-February-24 | | | Bond Future | 13.51 | 12.1500 | 13.5083 | 12.1500 | 0.00 |
| 04/11/2022 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 2304 | 0 | 2304 | 0 | 0.00 |
| 04/11/2022 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 2267 | 0 | 2267 | 0 | 0.00 |
| 04/11/2022 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 2285 | 0 | 2285 | 0 | 0.00 |
| 04/11/2022 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 9650 | 0 | 9650 | 0 | 0.00 |
| 04/11/2022 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 9691 | 0 | 9691 | 0 | 0.00 |
| 04/11/2022 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 9608 | 0 | 9608 | 0 | 0.00 |