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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | 2025 On 03-February-22 | | | Bond Future | 155.94 | 155.9405 | 155.9405 | 155.9405 | 0.00 |
| 07/02/2022 | 2025 On 05-May-22 | | | Bond Future | 158.20 | 158.1398 | 158.2019 | 158.1398 | 5,456.00 |
| 07/02/2022 | 2025 On 04-August-22 | | | Bond Future | 158.66 | 158.5997 | 158.6624 | 158.5997 | 1,130.00 |
| 07/02/2022 | 2025 On 03-November-22 | | | Bond Future | 160.92 | 160.8592 | 160.9222 | 160.8592 | 0.00 |
| 07/02/2022 | 2025 On 02-February-23 | | | Bond Future | 161.59 | 161.5247 | 161.5882 | 161.5247 | 0.00 |
| 07/02/2022 | 2029 On 03-February-22 | | | Bond Future | 114.63 | 114.6349 | 114.6349 | 114.6349 | 0.00 |
| 07/02/2022 | 2029 On 05-May-22 | | | Bond Future | 115.56 | 115.1260 | 115.5593 | 115.1260 | 2,746.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | 2029 On 04-August-22 | | | Bond Future | 117.08 | 116.6378 | 117.0767 | 116.6378 | 1,844.00 |
| 07/02/2022 | 2029 On 03-November-22 | | | Bond Future | 117.52 | 117.0715 | 117.5161 | 117.0715 | 0.00 |
| 07/02/2022 | 2029 On 02-February-23 | | | Bond Future | 119.21 | 118.7591 | 119.2099 | 118.7591 | 0.00 |
| 07/02/2022 | 2030 On 03-February-22 | | | Bond Future | 9.22 | 93.3874 | 9.2200 | 93.3874 | 0.00 |
| 07/02/2022 | 2030 On 05-May-22 | | | Bond Future | 9.54 | 94.2376 | 9.5357 | 94.2376 | 71,799.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 8 | 0 | 8 | 0 | 200.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 7376 | 8 | 7376 | 8 | 0.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 3776 | 4 | 3776 | 4 | 0.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 3815 | 4 | 3815 | 4 | 0.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 1128 | 1 | 1128 | 1 | 0.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 1889 | 2 | 1889 | 2 | 0.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 312 | 0 | 312 | 0 | 200.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 391 | 0 | 391 | 0 | 1,800.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 1747 | 2 | 1747 | 2 | 0.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 35 | 0 | 35 | 0 | 1,800.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 104 | 0 | 104 | 0 | 1,073.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 3855 | 4 | 3855 | 4 | 0.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 2870 | 3 | 2870 | 3 | 0.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 745 | 1 | 745 | 1 | 7,500.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 2737 | 3 | 2737 | 3 | 0.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 1309 | 1 | 1309 | 1 | 5,000.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 4106 | 4 | 4106 | 4 | 0.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 3757 | 4 | 3757 | 4 | 0.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 499 | 0 | 499 | 0 | 0.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 7511 | 7 | 7511 | 7 | 0.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 1420 | 1 | 1420 | 1 | 5,000.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 2080 | 2 | 2080 | 2 | 1,073.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 508 | 0 | 508 | 0 | 200.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 518 | 0 | 518 | 0 | 0.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 104 | 0 | 104 | 0 | 1,800.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 789 | 1 | 789 | 1 | 1,073.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 9825 | 9 | 9825 | 9 | 0.00 |
| 07/02/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 5744 | 5 | 5744 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | 2030 On 04-August-22 | | | Bond Future | 9.74 | 91.4463 | 9.7440 | 91.4463 | 25,262.00 |
| 07/02/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 794 | 1 | 794 | 1 | 800.00 |
| 07/02/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 1677 | 2 | 1677 | 2 | 0.00 |
| 07/02/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 191 | 0 | 191 | 0 | 800.00 |
| 07/02/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 1699 | 2 | 1699 | 2 | 0.00 |
| 07/02/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 1721 | 2 | 1721 | 2 | 0.00 |
| 07/02/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 6234 | 7 | 6234 | 7 | 0.00 |
| 07/02/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 546 | 1 | 546 | 1 | 800.00 |
| 07/02/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 2631 | 2 | 2631 | 2 | 0.00 |
| 07/02/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 2659 | 2 | 2659 | 2 | 0.00 |
| 07/02/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 7652 | 7 | 7652 | 7 | 0.00 |
| 07/02/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 2687 | 3 | 2687 | 3 | 0.00 |
| 07/02/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 4287 | 4 | 4287 | 4 | 0.00 |
| 07/02/2022 | 2030 On 03-November-22 | | | Bond Future | 9.93 | 92.7303 | 9.9250 | 92.7303 | 0.00 |
| 07/02/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 3052 | 3 | 3052 | 3 | 0.00 |
| 07/02/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 3024 | 3 | 3024 | 3 | 0.00 |
| 07/02/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 3079 | 3 | 3079 | 3 | 0.00 |
| 07/02/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 2252 | 2 | 2252 | 2 | 0.00 |
| 07/02/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 2291 | 2 | 2291 | 2 | 0.00 |
| 07/02/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 2272 | 2 | 2272 | 2 | 0.00 |
| 07/02/2022 | 2030 On 02-February-23 | | | Bond Future | 10.13 | 90.0424 | 10.1260 | 90.0424 | 0.00 |
| 07/02/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 2686 | 3 | 2686 | 3 | 0.00 |
| 07/02/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 2527 | 3 | 2527 | 3 | 0.00 |
| 07/02/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 709 | 1 | 709 | 1 | 102.00 |
| 07/02/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 2640 | 3 | 2640 | 3 | 0.00 |
| 07/02/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 2663 | 3 | 2663 | 3 | 0.00 |
| 07/02/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 1165 | 1 | 1165 | 1 | 0.00 |
| 07/02/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 1945 | 2 | 1945 | 2 | 0.00 |
| 07/02/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 2225 | 2 | 2225 | 2 | 0.00 |
| 07/02/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 7012 | 7 | 7012 | 7 | 0.00 |
| 07/02/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 4115 | 4 | 4115 | 4 | 102.00 |
| 07/02/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 5543 | 5 | 5543 | 5 | 0.00 |
| 07/02/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 3220 | 3 | 3220 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 3385 | 3 | 3385 | 3 | 102.00 |
| 07/02/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 3266 | 3 | 3266 | 3 | 0.00 |
| 07/02/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 3243 | 3 | 3243 | 3 | 0.00 |
| 07/02/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 3737 | 4 | 3737 | 4 | 0.00 |
| 07/02/2022 | 2032 On 03-February-22 | | | Bond Future | 9.67 | 93.9310 | 9.6650 | 93.9310 | 0.00 |
| 07/02/2022 | 2032 On 05-May-22 | | | Bond Future | 9.93 | 90.6910 | 9.9338 | 90.6910 | 132,333.00 |
| 07/02/2022 | 2032 On 05-May-22 | 0000000 | Call | Bond Future | 830 | 1 | 830 | 1 | 780.00 |
| 07/02/2022 | 2032 On 05-May-22 | 0000000 | Call | Bond Future | 2547 | 3 | 2547 | 3 | 780.00 |
| 07/02/2022 | 2032 On 05-May-22 | 0000000 | Call | Bond Future | 2965 | 3 | 2965 | 3 | 993.00 |
| 07/02/2022 | 2032 On 05-May-22 | 0000000 | Call | Bond Future | 6332 | 7 | 6332 | 7 | 0.00 |
| 07/02/2022 | 2032 On 05-May-22 | 0000000 | Call | Bond Future | 6236 | 6 | 6236 | 6 | 0.00 |
| 07/02/2022 | 2032 On 05-May-22 | 0000000 | Call | Bond Future | 7004 | 7 | 7004 | 7 | 0.00 |
| 07/02/2022 | 2032 On 05-May-22 | 0000000 | Call | Bond Future | 6046 | 6 | 6046 | 6 | 0.00 |
| 07/02/2022 | 2032 On 05-May-22 | 0000000 | Call | Bond Future | 6284 | 7 | 6284 | 7 | 0.00 |
| 07/02/2022 | 2032 On 05-May-22 | 0000000 | Put | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 07/02/2022 | 2032 On 05-May-22 | 0000000 | Put | Bond Future | 271 | 0 | 271 | 0 | 993.00 |
| 07/02/2022 | 2032 On 05-May-22 | 0000000 | Put | Bond Future | 183 | 0 | 183 | 0 | 780.00 |
| 07/02/2022 | 2032 On 05-May-22 | 0000000 | Put | Bond Future | 941 | 1 | 941 | 1 | 0.00 |
| 07/02/2022 | 2032 On 05-May-22 | 0000000 | Put | Bond Future | 251 | 0 | 251 | 0 | 0.00 |
| 07/02/2022 | 2032 On 05-May-22 | 0000000 | Put | Bond Future | 242 | 0 | 242 | 0 | 0.00 |
| 07/02/2022 | 2032 On 05-May-22 | 0000000 | Put | Bond Future | 1142 | 1 | 1142 | 1 | 0.00 |
| 07/02/2022 | 2032 On 05-May-22 | 0000000 | Put | Bond Future | 2902 | 3 | 2902 | 3 | 0.00 |
| 07/02/2022 | 2032 On 04-August-22 | | | Bond Future | 10.12 | 91.8597 | 10.1225 | 91.8597 | 0.00 |
| 07/02/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 8252 | 8 | 8252 | 8 | 0.00 |
| 07/02/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 9543 | 10 | 9543 | 10 | 0.00 |
| 07/02/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 2665 | 3 | 2665 | 3 | 0.00 |
| 07/02/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 2696 | 3 | 2696 | 3 | 0.00 |
| 07/02/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 2727 | 3 | 2727 | 3 | 0.00 |
| 07/02/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 1406 | 2 | 1406 | 2 | 800.00 |
| 07/02/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 302 | 0 | 302 | 0 | 800.00 |
| 07/02/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 7080 | 7 | 7080 | 7 | 0.00 |
| 07/02/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 3699 | 4 | 3699 | 4 | 0.00 |
| 07/02/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 2233 | 2 | 2233 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 2208 | 2 | 2208 | 2 | 0.00 |
| 07/02/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 338 | 0 | 338 | 0 | 0.00 |
| 07/02/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 467 | 0 | 467 | 0 | 800.00 |
| 07/02/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 2184 | 2 | 2184 | 2 | 0.00 |
| 07/02/2022 | 2032 On 03-November-22 | | | Bond Future | 10.30 | 88.9987 | 10.2963 | 88.9987 | 0.00 |
| 07/02/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 4017 | 4 | 4017 | 4 | 0.00 |
| 07/02/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 3684 | 4 | 3684 | 4 | 0.00 |
| 07/02/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 789 | 1 | 789 | 1 | 180.00 |
| 07/02/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 2376 | 3 | 2376 | 3 | 0.00 |
| 07/02/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 3459 | 4 | 3459 | 4 | 0.00 |
| 07/02/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 859 | 1 | 859 | 1 | 454.00 |
| 07/02/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 2507 | 3 | 2507 | 3 | 0.00 |
| 07/02/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 3253 | 3 | 3253 | 3 | 180.00 |
| 07/02/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 2264 | 2 | 2264 | 2 | 180.00 |
| 07/02/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 6383 | 6 | 6383 | 6 | 0.00 |
| 07/02/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 6158 | 6 | 6158 | 6 | 0.00 |
| 07/02/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 3399 | 3 | 3399 | 3 | 454.00 |
| 07/02/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 2413 | 2 | 2413 | 2 | 454.00 |
| 07/02/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 2066 | 2 | 2066 | 2 | 0.00 |
| 07/02/2022 | 2032 On 02-February-23 | | | Bond Future | 10.48 | 90.2630 | 10.4831 | 90.2630 | 0.00 |
| 07/02/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 2983 | 3 | 2983 | 3 | 0.00 |
| 07/02/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 3009 | 3 | 3009 | 3 | 0.00 |
| 07/02/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 892 | 1 | 892 | 1 | 454.00 |
| 07/02/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 2430 | 3 | 2430 | 3 | 0.00 |
| 07/02/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 3308 | 3 | 3308 | 3 | 0.00 |
| 07/02/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 3036 | 3 | 3036 | 3 | 0.00 |
| 07/02/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 3477 | 3 | 3477 | 3 | 0.00 |
| 07/02/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 3219 | 3 | 3219 | 3 | 454.00 |
| 07/02/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 4160 | 4 | 4160 | 4 | 454.00 |
| 07/02/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 7396 | 7 | 7396 | 7 | 0.00 |
| 07/02/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 3503 | 3 | 3503 | 3 | 0.00 |
| 07/02/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 3530 | 3 | 3530 | 3 | 0.00 |
| 07/02/2022 | 2033 On 03-February-22 | | | Bond Future | 112.19 | 112.1949 | 112.1949 | 112.1949 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | 2033 On 05-May-22 | | | Bond Future | 112.97 | 112.4638 | 112.9732 | 112.4638 | 2,371.00 |
| 07/02/2022 | 2033 On 04-August-22 | | | Bond Future | 114.46 | 113.9406 | 114.4565 | 113.9406 | 4,967.00 |
| 07/02/2022 | 2033 On 03-November-22 | | | Bond Future | 114.78 | 114.2543 | 114.7769 | 114.2543 | 0.00 |
| 07/02/2022 | 2033 On 02-February-23 | | | Bond Future | 116.43 | 115.9012 | 116.4311 | 115.9012 | 0.00 |
| 07/02/2022 | 2037 On 03-February-22 | | | Bond Future | 10.27 | 86.8282 | 10.2650 | 86.8282 | 0.00 |
| 07/02/2022 | 2037 On 05-May-22 | | | Bond Future | 10.50 | 87.7486 | 10.5027 | 87.7486 | 85,081.00 |
| 07/02/2022 | 2037 On 05-May-22 | 0000000 | Call | Bond Future | 8387 | 9 | 8387 | 9 | 0.00 |
| 07/02/2022 | 2037 On 05-May-22 | 0000000 | Call | Bond Future | 8281 | 9 | 8281 | 9 | 0.00 |
| 07/02/2022 | 2037 On 05-May-22 | 0000000 | Call | Bond Future | 8334 | 9 | 8334 | 9 | 0.00 |
| 07/02/2022 | 2037 On 05-May-22 | 0000000 | Put | Bond Future | 204 | 0 | 204 | 0 | 0.00 |
| 07/02/2022 | 2037 On 05-May-22 | 0000000 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 07/02/2022 | 2037 On 05-May-22 | 0000000 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 07/02/2022 | 2037 On 04-August-22 | | | Bond Future | 10.68 | 84.6233 | 10.6828 | 84.6233 | 49,415.00 |
| 07/02/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 3599 | 4 | 3599 | 4 | 0.00 |
| 07/02/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 4821 | 5 | 4821 | 5 | 1,050.00 |
| 07/02/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 1171 | 1 | 1171 | 1 | 50.00 |
| 07/02/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 5757 | 6 | 5757 | 6 | 0.00 |
| 07/02/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 8263 | 9 | 8263 | 9 | 0.00 |
| 07/02/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 3562 | 4 | 3562 | 4 | 0.00 |
| 07/02/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 3524 | 4 | 3524 | 4 | 0.00 |
| 07/02/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 2210 | 2 | 2210 | 2 | 0.00 |
| 07/02/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 676 | 1 | 676 | 1 | 1,050.00 |
| 07/02/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 2159 | 2 | 2159 | 2 | 0.00 |
| 07/02/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 1214 | 1 | 1214 | 1 | 50.00 |
| 07/02/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 5037 | 5 | 5037 | 5 | 0.00 |
| 07/02/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 2184 | 2 | 2184 | 2 | 50.00 |
| 07/02/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 1534 | 1 | 1534 | 1 | 0.00 |
| 07/02/2022 | 2037 On 03-November-22 | | | Bond Future | 10.84 | 85.8120 | 10.8392 | 85.8120 | 0.00 |
| 07/02/2022 | 2037 On 03-November-22 | 0000000 | Call | Bond Future | 5060 | 5 | 5060 | 5 | 0.00 |
| 07/02/2022 | 2037 On 03-November-22 | 0000000 | Call | Bond Future | 5141 | 5 | 5141 | 5 | 0.00 |
| 07/02/2022 | 2037 On 03-November-22 | 0000000 | Call | Bond Future | 5100 | 5 | 5100 | 5 | 0.00 |
| 07/02/2022 | 2037 On 03-November-22 | 0000000 | Put | Bond Future | 2221 | 2 | 2221 | 2 | 0.00 |
| 07/02/2022 | 2037 On 03-November-22 | 0000000 | Put | Bond Future | 2241 | 2 | 2241 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | 2037 On 03-November-22 | 0000000 | Put | Bond Future | 2202 | 2 | 2202 | 2 | 0.00 |
| 07/02/2022 | 2037 On 02-February-23 | | | Bond Future | 11.01 | 82.7758 | 11.0085 | 82.7758 | 0.00 |
| 07/02/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 3974 | 4 | 3974 | 4 | 0.00 |
| 07/02/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 3910 | 4 | 3910 | 4 | 0.00 |
| 07/02/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 3942 | 4 | 3942 | 4 | 0.00 |
| 07/02/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 3750 | 4 | 3750 | 4 | 0.00 |
| 07/02/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 3779 | 4 | 3779 | 4 | 0.00 |
| 07/02/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 3721 | 4 | 3721 | 4 | 0.00 |
| 07/02/2022 | 2038 On 03-February-22 | | | Bond Future | 127.71 | 127.7069 | 127.7069 | 127.7069 | 0.00 |
| 07/02/2022 | 2038 On 05-May-22 | | | Bond Future | 129.03 | 129.8473 | 129.0314 | 129.8473 | 4,174.00 |
| 07/02/2022 | 2038 On 04-August-22 | | | Bond Future | 128.91 | 129.7335 | 128.9067 | 129.7335 | 2,669.00 |
| 07/02/2022 | 2038 On 03-November-22 | | | Bond Future | 130.74 | 131.5822 | 130.7431 | 131.5822 | 0.00 |
| 07/02/2022 | 2038 On 02-February-23 | | | Bond Future | 130.77 | 131.6192 | 130.7677 | 131.6192 | 0.00 |
| 07/02/2022 | 2040 On 03-February-22 | | | Bond Future | 10.38 | 89.0918 | 10.3750 | 89.0918 | 0.00 |
| 07/02/2022 | 2040 On 05-May-22 | | | Bond Future | 10.60 | 89.9896 | 10.6020 | 89.9896 | 61,245.00 |
| 07/02/2022 | 2040 On 05-May-22 | 0000000 | Call | Bond Future | 318 | 0 | 318 | 0 | 1,200.00 |
| 07/02/2022 | 2040 On 05-May-22 | 0000000 | Call | Bond Future | 8851 | 9 | 8851 | 9 | 0.00 |
| 07/02/2022 | 2040 On 05-May-22 | 0000000 | Call | Bond Future | 8795 | 9 | 8795 | 9 | 0.00 |
| 07/02/2022 | 2040 On 05-May-22 | 0000000 | Call | Bond Future | 15020 | 15 | 15020 | 15 | 0.00 |
| 07/02/2022 | 2040 On 05-May-22 | 0000000 | Call | Bond Future | 8907 | 9 | 8907 | 9 | 0.00 |
| 07/02/2022 | 2040 On 05-May-22 | 0000000 | Call | Bond Future | 2090 | 2 | 2090 | 2 | 1,200.00 |
| 07/02/2022 | 2040 On 05-May-22 | 0000000 | Put | Bond Future | 2318 | 2 | 2318 | 2 | 0.00 |
| 07/02/2022 | 2040 On 05-May-22 | 0000000 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 07/02/2022 | 2040 On 05-May-22 | 0000000 | Put | Bond Future | 242 | 0 | 242 | 0 | 0.00 |
| 07/02/2022 | 2040 On 05-May-22 | 0000000 | Put | Bond Future | 22 | 0 | 22 | 0 | 1,200.00 |
| 07/02/2022 | 2040 On 05-May-22 | 0000000 | Put | Bond Future | 251 | 0 | 251 | 0 | 0.00 |
| 07/02/2022 | 2040 On 05-May-22 | 0000000 | Put | Bond Future | 6186 | 6 | 6186 | 6 | 0.00 |
| 07/02/2022 | 2040 On 04-August-22 | | | Bond Future | 10.78 | 86.6429 | 10.7757 | 86.6429 | 39,528.00 |
| 07/02/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 4069 | 4 | 4069 | 4 | 0.00 |
| 07/02/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 9922 | 10 | 9922 | 10 | 0.00 |
| 07/02/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 442 | 0 | 442 | 0 | 460.00 |
| 07/02/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 2771 | 3 | 2771 | 3 | 460.00 |
| 07/02/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 4026 | 4 | 4026 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 4111 | 4 | 4111 | 4 | 0.00 |
| 07/02/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 2237 | 2 | 2237 | 2 | 0.00 |
| 07/02/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 617 | 1 | 617 | 1 | 460.00 |
| 07/02/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 8451 | 8 | 8451 | 8 | 0.00 |
| 07/02/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 2287 | 2 | 2287 | 2 | 0.00 |
| 07/02/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 3299 | 3 | 3299 | 3 | 0.00 |
| 07/02/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 2262 | 2 | 2262 | 2 | 0.00 |
| 07/02/2022 | 2040 On 03-November-22 | | | Bond Future | 10.93 | 87.8601 | 10.9263 | 87.8601 | 0.00 |
| 07/02/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 5498 | 6 | 5498 | 6 | 0.00 |
| 07/02/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 5412 | 6 | 5412 | 6 | 0.00 |
| 07/02/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 5455 | 6 | 5455 | 6 | 0.00 |
| 07/02/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 2307 | 2 | 2307 | 2 | 0.00 |
| 07/02/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 2349 | 2 | 2349 | 2 | 0.00 |
| 07/02/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 2328 | 2 | 2328 | 2 | 0.00 |
| 07/02/2022 | 2040 On 02-February-23 | | | Bond Future | 11.09 | 84.6027 | 11.0890 | 84.6027 | 0.00 |
| 07/02/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 4209 | 4 | 4209 | 4 | 0.00 |
| 07/02/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 4244 | 4 | 4244 | 4 | 0.00 |
| 07/02/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 4278 | 4 | 4278 | 4 | 0.00 |
| 07/02/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 4073 | 4 | 4073 | 4 | 0.00 |
| 07/02/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 4104 | 4 | 4104 | 4 | 0.00 |
| 07/02/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 4136 | 4 | 4136 | 4 | 0.00 |
| 07/02/2022 | 2044 On 03-February-22 | | | Bond Future | 10.44 | 85.7678 | 10.4350 | 85.7678 | 0.00 |
| 07/02/2022 | 2044 On 05-May-22 | | | Bond Future | 10.65 | 86.5810 | 10.6541 | 86.5810 | 52,925.00 |
| 07/02/2022 | 2044 On 05-May-22 | 0000000 | Call | Bond Future | 8756 | 9 | 8756 | 9 | 0.00 |
| 07/02/2022 | 2044 On 05-May-22 | 0000000 | Call | Bond Future | 8643 | 9 | 8643 | 9 | 0.00 |
| 07/02/2022 | 2044 On 05-May-22 | 0000000 | Call | Bond Future | 8700 | 9 | 8700 | 9 | 0.00 |
| 07/02/2022 | 2044 On 05-May-22 | 0000000 | Put | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 07/02/2022 | 2044 On 05-May-22 | 0000000 | Put | Bond Future | 255 | 0 | 255 | 0 | 0.00 |
| 07/02/2022 | 2044 On 05-May-22 | 0000000 | Put | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 07/02/2022 | 2044 On 04-August-22 | | | Bond Future | 10.82 | 83.3155 | 10.8191 | 83.3155 | 21,683.00 |
| 07/02/2022 | 2044 On 04-August-22 | 0000000 | Call | Bond Future | 4231 | 4 | 4231 | 4 | 0.00 |
| 07/02/2022 | 2044 On 04-August-22 | 0000000 | Call | Bond Future | 4145 | 4 | 4145 | 4 | 0.00 |
| 07/02/2022 | 2044 On 04-August-22 | 0000000 | Call | Bond Future | 4188 | 4 | 4188 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | 2044 On 04-August-22 | 0000000 | Put | Bond Future | 2300 | 2 | 2300 | 2 | 0.00 |
| 07/02/2022 | 2044 On 04-August-22 | 0000000 | Put | Bond Future | 2325 | 2 | 2325 | 2 | 0.00 |
| 07/02/2022 | 2044 On 04-August-22 | 0000000 | Put | Bond Future | 2275 | 2 | 2275 | 2 | 0.00 |
| 07/02/2022 | 2044 On 03-November-22 | | | Bond Future | 10.96 | 84.4860 | 10.9618 | 84.4860 | 0.00 |
| 07/02/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 5370 | 6 | 5370 | 6 | 0.00 |
| 07/02/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 5413 | 6 | 5413 | 6 | 0.00 |
| 07/02/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 5456 | 6 | 5456 | 6 | 0.00 |
| 07/02/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 2437 | 2 | 2437 | 2 | 0.00 |
| 07/02/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 2459 | 2 | 2459 | 2 | 0.00 |
| 07/02/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 2482 | 2 | 2482 | 2 | 0.00 |
| 07/02/2022 | 2044 On 02-February-23 | | | Bond Future | 11.12 | 81.3059 | 11.1157 | 81.3059 | 0.00 |
| 07/02/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 4344 | 4 | 4344 | 4 | 0.00 |
| 07/02/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 4274 | 4 | 4274 | 4 | 0.00 |
| 07/02/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 4309 | 4 | 4309 | 4 | 0.00 |
| 07/02/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 4077 | 4 | 4077 | 4 | 0.00 |
| 07/02/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 4109 | 4 | 4109 | 4 | 0.00 |
| 07/02/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 4044 | 4 | 4044 | 4 | 0.00 |
| 07/02/2022 | 2046 On 03-February-22 | | | Bond Future | 117.82 | 117.8222 | 117.8222 | 117.8222 | 0.00 |
| 07/02/2022 | 2046 On 05-May-22 | | | Bond Future | 118.46 | 117.6400 | 118.4644 | 117.6400 | 14,004.00 |
| 07/02/2022 | 2046 On 04-August-22 | | | Bond Future | 120.02 | 119.1848 | 120.0201 | 119.1848 | 2,969.00 |
| 07/02/2022 | 2046 On 03-November-22 | | | Bond Future | 119.80 | 118.9536 | 119.8003 | 118.9536 | 0.00 |
| 07/02/2022 | 2046 On 02-February-23 | | | Bond Future | 121.53 | 120.6688 | 121.5273 | 120.6688 | 0.00 |
| 07/02/2022 | 2050 On 03-February-22 | | | Bond Future | 120.00 | 119.9966 | 119.9966 | 119.9966 | 0.00 |
| 07/02/2022 | 2050 On 05-May-22 | | | Bond Future | 123.17 | 122.4815 | 123.1732 | 122.4815 | 8,572.00 |
| 07/02/2022 | 2050 On 04-August-22 | | | Bond Future | 122.77 | 122.0688 | 122.7692 | 122.0688 | 1,194.00 |
| 07/02/2022 | 2050 On 03-November-22 | | | Bond Future | 124.52 | 123.8082 | 124.5183 | 123.8082 | 0.00 |
| 07/02/2022 | 2050 On 02-February-23 | | | Bond Future | 124.25 | 123.5254 | 124.2456 | 123.5254 | 0.00 |
| 07/02/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | AL37 On 05-May-22 | | | Index Future | 825.58 | 828.0120 | 825.5750 | 828.0120 | 0.00 |
| 07/02/2022 | AL37 On 04-August-22 | | | Index Future | 836.10 | 838.5670 | 836.0970 | 838.5670 | 0.00 |
| 07/02/2022 | AL37 On 03-November-22 | | | Index Future | 847.91 | 850.4270 | 847.9100 | 850.4270 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | AL37 On 02-February-23 | | | Index Future | 859.93 | 862.4860 | 859.9290 | 862.4860 | 0.00 |
| 07/02/2022 | AL7T On 05-May-22 | | | Index Future | 948.91 | 951.6050 | 948.9120 | 951.6050 | 0.00 |
| 07/02/2022 | AL7T On 04-August-22 | | | Index Future | 961.01 | 963.7360 | 961.0060 | 963.7360 | 0.00 |
| 07/02/2022 | AL7T On 03-November-22 | | | Index Future | 974.59 | 977.3660 | 974.5850 | 977.3660 | 0.00 |
| 07/02/2022 | AL7T On 02-February-23 | | | Index Future | 988.40 | 991.2250 | 988.3990 | 991.2250 | 0.00 |
| 07/02/2022 | ALBI On 05-May-22 | | | Index Future | 846.25 | 848.4420 | 846.2480 | 848.4420 | 128.00 |
| 07/02/2022 | ALBI On 04-August-22 | | | Index Future | 857.03 | 859.2580 | 857.0330 | 859.2580 | 90.00 |
| 07/02/2022 | ALBI On 03-November-22 | | | Index Future | 869.14 | 871.4100 | 869.1430 | 871.4100 | 0.00 |
| 07/02/2022 | ALBI On 02-February-23 | | | Index Future | 881.46 | 883.7670 | 881.4620 | 883.7670 | 0.00 |
| 07/02/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 07/02/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C333 On 15-September-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 |
|------------|-------------------------|---------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2022 | ES33 On 03-February-22 | | | Bond Future | 11.02 | 80.3009 | 11.0150 | 80.3009 | 0.00 |
| 07/02/2022 | ES33 On 05-May-22 | | | Bond Future | 11.30 | 77.3620 | 11.2989 | 77.3620 | 87.00 |
| 07/02/2022 | ES33 On 04-August-22 | | | Bond Future | 11.52 | 78.3779 | 11.5203 | 78.3779 | 263.00 |
| 07/02/2022 | ES33 On 03-November-22 | | | Bond Future | 11.73 | 75.7144 | 11.7300 | 75.7144 | 0.00 |
| 07/02/2022 | ES33 On 02-February-23 | | | Bond Future | 11.96 | 76.8072 | 11.9578 | 76.8072 | 0.00 |
| 07/02/2022 | ES42 On 03-February-22 | | | Bond Future | 11.46 | 79.3659 | 11.4550 | 79.3659 | 0.00 |
| 07/02/2022 | ES42 On 05-May-22 | | | Bond Future | 11.71 | 75.9680 | 11.7146 | 75.9680 | 1,190.00 |
| 07/02/2022 | ES42 On 04-August-22 | | | Bond Future | 11.92 | 76.9657 | 11.9152 | 76.9657 | 3,579.00 |
| 07/02/2022 | ES42 On 03-November-22 | | | Bond Future | 12.11 | 73.8043 | 12.1058 | 73.8043 | 0.00 |
| 07/02/2022 | ES42 On 02-February-23 | | | Bond Future | 12.30 | 74.8705 | 12.3047 | 74.8705 | 0.00 |
| 07/02/2022 | GOVI On 05-May-22 | | | GOVI | 834.83 | 836.9990 | 834.8290 | 836.9990 | 985.00 |
| 07/02/2022 | GOVI On 05-May-22 | 0000000 | Call | GOVI | 465990 | 49 | 465990 | 49 | 0.00 |
| 07/02/2022 | GOVI On 05-May-22 | 0000000 | Call | GOVI | 465890 | 49 | 465890 | 49 | 0.00 |
| 07/02/2022 | GOVI On 05-May-22 | 0000000 | Call | GOVI | 465790 | 49 | 465790 | 49 | 0.00 |
| 07/02/2022 | GOVI On 05-May-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2022 | GOVI On 05-May-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2022 | GOVI On 05-May-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2022 | GOVI On 04-August-22 | | | GOVI | 845.47 | 847.6690 | 845.4690 | 847.6690 | 0.00 |
| 07/02/2022 | GOVI On 04-August-22 | 0000000 | Call | GOVI | 262090 | 28 | 262090 | 28 | 0.00 |
| 07/02/2022 | GOVI On 04-August-22 | 0000000 | Call | GOVI | 261990 | 28 | 261990 | 28 | 0.00 |
| 07/02/2022 | GOVI On 04-August-22 | 0000000 | Call | GOVI | 261890 | 28 | 261890 | 28 | 0.00 |
| 07/02/2022 | GOVI On 04-August-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2022 | GOVI On 04-August-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2022 | GOVI On 04-August-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2022 | GOVI On 03-November-22 | | | GOVI | 857.41 | 859.6580 | 857.4140 | 859.6580 | 0.00 |
| 07/02/2022 | GOVI On 03-November-22 | 0000000 | Call | GOVI | 369840 | 39 | 369840 | 39 | 0.00 |
| 07/02/2022 | GOVI On 03-November-22 | 0000000 | Call | GOVI | 370040 | 39 | 370040 | 39 | 0.00 |
| 07/02/2022 | GOVI On 03-November-22 | 0000000 | Call | GOVI | 369940 | 39 | 369940 | 39 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|---------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | GOVI On 03-November-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2022 | GOVI On 03-November-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2022 | GOVI On 03-November-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2022 | GOVI On 02-February-23 | | | GOVI | 869.57 | 871.8480 | 869.5680 | 871.8480 | 0.00 |
| 07/02/2022 | GOVI On 02-February-23 | 0000000 | Call | GOVI | 187280 | 21 | 187280 | 21 | 0.00 |
| 07/02/2022 | GOVI On 02-February-23 | 0000000 | Call | GOVI | 187480 | 21 | 187480 | 21 | 0.00 |
| 07/02/2022 | GOVI On 02-February-23 | 0000000 | Call | GOVI | 187380 | 21 | 187380 | 21 | 0.00 |
| 07/02/2022 | GOVI On 02-February-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2022 | GOVI On 02-February-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2022 | GOVI On 02-February-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 07/02/2022 | IGOV On 05-May-22 | | | Index Future | 314.48 | 313.8560 | 314.4770 | 313.8560 | 498.00 |
| 07/02/2022 | IGOV On 04-August-22 | | | Index Future | 318.56 | 317.9330 | 318.5620 | 317.9330 | 0.00 |
| 07/02/2022 | IGOV On 03-November-22 | | | Index Future | 323.14 | 322.5050 | 323.1380 | 322.5050 | 0.00 |
| 07/02/2022 | IGOV On 02-February-23 | | | Index Future | 327.79 | 327.1520 | 327.7930 | 327.1520 | 0.00 |
| 07/02/2022 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.13 | 90.1300 | 90.1300 | 90.1300 | 0.00 |
| 07/02/2022 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.29 | 90.2900 | 90.2900 | 90.2900 | 0.00 |
| 07/02/2022 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5000 | 93.5000 | 93.5000 | 0.00 |
| 07/02/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 07/02/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 07/02/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 07/02/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 07/02/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 07/02/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 07/02/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 07/02/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 07/02/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 07/02/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 07/02/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 07/02/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 07/02/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 07/02/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 07/02/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|---------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 07/02/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 07/02/2022 | JBAF On 16-February-22 | | | Jibar Tradeable Future | 4.18 | 95.8450 | 4.1750 | 95.8450 | 0.00 |
| 07/02/2022 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 4.24 | 95.7950 | 4.2350 | 95.7950 | 0.00 |
| 07/02/2022 | JBAF On 20-April-22 | | | Jibar Tradeable Future | 4.56 | 95.4800 | 4.5600 | 95.4800 | 0.00 |
| 07/02/2022 | JBAF On 18-May-22 | | | Jibar Tradeable Future | 4.60 | 95.4400 | 4.6000 | 95.4400 | 0.00 |
| 07/02/2022 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.93 | 95.1350 | 4.9250 | 95.1350 | 72.00 |
| 07/02/2022 | JBAF On 20-July-22 | | | Jibar Tradeable Future | 4.99 | 95.0700 | 4.9900 | 95.0700 | 0.00 |
| 07/02/2022 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 5.35 | 94.7300 | 5.3500 | 94.7300 | 0.00 |
| 07/02/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 5.91 | 94.1800 | 5.9100 | 94.1800 | 68.00 |
| 07/02/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 6.29 | 93.8100 | 6.2900 | 93.8100 | 0.00 |
| 07/02/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 6.50 | 93.6100 | 6.4950 | 93.6100 | 0.00 |
| 07/02/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 6.71 | 93.4050 | 6.7050 | 93.4050 | 75.00 |
| 07/02/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 6.90 | 93.2400 | 6.8950 | 93.2400 | 0.00 |
| 07/02/2022 | R023 On 03-February-22 | | | Bond Future | 5.31 | 105.9140 | 5.3100 | 105.9140 | 0.00 |
| 07/02/2022 | R023 On 05-May-22 | | | Bond Future | 5.40 | 103.2496 | 5.4021 | 103.2496 | 14,672.00 |
| 07/02/2022 | R023 On 05-May-22 | 0000000 | Call | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 07/02/2022 | R023 On 05-May-22 | 0000000 | Call | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 07/02/2022 | R023 On 05-May-22 | 0000000 | Call | Bond Future | 751 | 1 | 751 | 1 | 0.00 |
| 07/02/2022 | R023 On 05-May-22 | 0000000 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 07/02/2022 | R023 On 05-May-22 | 0000000 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 07/02/2022 | R023 On 05-May-22 | 0000000 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 07/02/2022 | R023 On 04-August-22 | | | Bond Future | 5.55 | 104.5553 | 5.5460 | 104.5553 | 2,360.00 |
| 07/02/2022 | R023 On 04-August-22 | 0000000 | Call | Bond Future | 382 | 0 | 382 | 0 | 0.00 |
| 07/02/2022 | R023 On 04-August-22 | 0000000 | Call | Bond Future | 386 | 0 | 386 | 0 | 0.00 |
| 07/02/2022 | R023 On 04-August-22 | 0000000 | Call | Bond Future | 390 | 0 | 390 | 0 | 0.00 |
| 07/02/2022 | R023 On 04-August-22 | 0000000 | Put | Bond Future | 114 | 0 | 114 | 0 | 0.00 |
| 07/02/2022 | R023 On 04-August-22 | 0000000 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 07/02/2022 | R023 On 04-August-22 | 0000000 | Put | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 07/02/2022 | R023 On 03-November-22 | | | Bond Future | 5.30 | 102.1477 | 5.3018 | 102.1477 | 0.00 |
| 07/02/2022 | R023 On 03-November-22 | 0000000 | Call | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 07/02/2022 | R023 On 03-November-22 | 0000000 | Call | Bond Future | 343 | 0 | 343 | 0 | 0.00 |
| 07/02/2022 | R023 On 03-November-22 | 0000000 | Call | Bond Future | 346 | 0 | 346 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | R023 On 03-November-22 | 0000000 | Put | Bond Future | 51 | 0 | 51 | 0 | 0.00 |
| 07/02/2022 | R023 On 03-November-22 | 0000000 | Put | Bond Future | 51 | 0 | 51 | 0 | 0.00 |
| 07/02/2022 | R023 On 03-November-22 | 0000000 | Put | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 07/02/2022 | R035 On 03-February-22 | | | Bond Future | 10.11 | 95.1249 | 10.1050 | 95.1249 | 0.00 |
| 07/02/2022 | R035 On 05-May-22 | | | Bond Future | 10.34 | 91.6161 | 10.3432 | 91.6161 | 70,243.00 |
| 07/02/2022 | R035 On 05-May-22 | 0000000 | Call | Bond Future | 3951 | 4 | 3951 | 4 | 0.00 |
| 07/02/2022 | R035 On 05-May-22 | 0000000 | Call | Bond Future | 13325 | 14 | 13325 | 14 | 0.00 |
| 07/02/2022 | R035 On 05-May-22 | 0000000 | Call | Bond Future | 8160 | 8 | 8160 | 8 | 0.00 |
| 07/02/2022 | R035 On 05-May-22 | 0000000 | Call | Bond Future | 3496 | 4 | 3496 | 4 | 1,200.00 |
| 07/02/2022 | R035 On 05-May-22 | 0000000 | Call | Bond Future | 8055 | 8 | 8055 | 8 | 0.00 |
| 07/02/2022 | R035 On 05-May-22 | 0000000 | Call | Bond Future | 8107 | 8 | 8107 | 8 | 0.00 |
| 07/02/2022 | R035 On 05-May-22 | 0000000 | Put | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 07/02/2022 | R035 On 05-May-22 | 0000000 | Put | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 07/02/2022 | R035 On 05-May-22 | 0000000 | Put | Bond Future | 1096 | 1 | 1096 | 1 | 0.00 |
| 07/02/2022 | R035 On 05-May-22 | 0000000 | Put | Bond Future | 217 | 0 | 217 | 0 | 0.00 |
| 07/02/2022 | R035 On 05-May-22 | 0000000 | Put | Bond Future | 25 | 0 | 25 | 0 | 1,200.00 |
| 07/02/2022 | R035 On 05-May-22 | 0000000 | Put | Bond Future | 930 | 1 | 930 | 1 | 1,200.00 |
| 07/02/2022 | R035 On 04-August-22 | | | Bond Future | 10.53 | 92.7568 | 10.5308 | 92.7568 | 48,495.00 |
| 07/02/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 3494 | 4 | 3494 | 4 | 0.00 |
| 07/02/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 5092 | 5 | 5092 | 5 | 0.00 |
| 07/02/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 10051 | 10 | 10051 | 10 | 0.00 |
| 07/02/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 2760 | 3 | 2760 | 3 | 400.00 |
| 07/02/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 3135 | 3 | 3135 | 3 | 0.00 |
| 07/02/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 3421 | 4 | 3421 | 4 | 0.00 |
| 07/02/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 3458 | 4 | 3458 | 4 | 0.00 |
| 07/02/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 960 | 1 | 960 | 1 | 100.00 |
| 07/02/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 483 | 1 | 483 | 1 | 400.00 |
| 07/02/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 7136 | 7 | 7136 | 7 | 0.00 |
| 07/02/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 5479 | 5 | 5479 | 5 | 0.00 |
| 07/02/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 2765 | 3 | 2765 | 3 | 0.00 |
| 07/02/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 2212 | 2 | 2212 | 2 | 0.00 |
| 07/02/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 2237 | 2 | 2237 | 2 | 0.00 |
| 07/02/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 2448 | 2 | 2448 | 2 | 100.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 1420 | 1 | 1420 | 1 | 100.00 |
| 07/02/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 452 | 0 | 452 | 0 | 400.00 |
| 07/02/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 2187 | 2 | 2187 | 2 | 0.00 |
| 07/02/2022 | R035 On 03-November-22 | | | Bond Future | 10.70 | 89.5959 | 10.6952 | 89.5959 | 0.00 |
| 07/02/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 4818 | 5 | 4818 | 5 | 0.00 |
| 07/02/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 4857 | 5 | 4857 | 5 | 0.00 |
| 07/02/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 1064 | 1 | 1064 | 1 | 582.00 |
| 07/02/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 4896 | 5 | 4896 | 5 | 0.00 |
| 07/02/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 4285 | 4 | 4285 | 4 | 0.00 |
| 07/02/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 2883 | 3 | 2883 | 3 | 0.00 |
| 07/02/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 3659 | 4 | 3659 | 4 | 582.00 |
| 07/02/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 2495 | 2 | 2495 | 2 | 582.00 |
| 07/02/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 2156 | 2 | 2156 | 2 | 0.00 |
| 07/02/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 6699 | 7 | 6699 | 7 | 0.00 |
| 07/02/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 2176 | 2 | 2176 | 2 | 0.00 |
| 07/02/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 2196 | 2 | 2196 | 2 | 0.00 |
| 07/02/2022 | R035 On 02-February-23 | | | Bond Future | 10.87 | 90.9068 | 10.8710 | 90.9068 | 0.00 |
| 07/02/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 3782 | 4 | 3782 | 4 | 0.00 |
| 07/02/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 4401 | 5 | 4401 | 5 | 0.00 |
| 07/02/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 3751 | 4 | 3751 | 4 | 0.00 |
| 07/02/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 3814 | 4 | 3814 | 4 | 0.00 |
| 07/02/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 1227 | 1 | 1227 | 1 | 582.00 |
| 07/02/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 3157 | 3 | 3157 | 3 | 0.00 |
| 07/02/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 4436 | 4 | 4436 | 4 | 582.00 |
| 07/02/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 7937 | 8 | 7937 | 8 | 0.00 |
| 07/02/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 3759 | 4 | 3759 | 4 | 0.00 |
| 07/02/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 3817 | 4 | 3817 | 4 | 0.00 |
| 07/02/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 3277 | 3 | 3277 | 3 | 582.00 |
| 07/02/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 3788 | 4 | 3788 | 4 | 0.00 |
| 07/02/2022 | R186 On 03-February-22 | | | Bond Future | 7.60 | 113.0293 | 7.5950 | 113.0293 | 0.00 |
| 07/02/2022 | R186 On 05-May-22 | | | Bond Future | 7.96 | 114.0317 | 7.9599 | 114.0317 | 72,663.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 30 | 0 | 30 | 0 | 3,600.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 3029 | 3 | 3029 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 4037 | 4 | 4037 | 4 | 0.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 2028 | 2 | 2028 | 2 | 0.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 2141 | 2 | 2141 | 2 | 454.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 1007 | 1 | 1007 | 1 | 435.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 238 | 0 | 238 | 0 | 435.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 417 | 1 | 417 | 1 | 3,600.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 4883 | 5 | 4883 | 5 | 0.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 2056 | 2 | 2056 | 2 | 0.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 1579 | 2 | 1579 | 2 | 454.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 856 | 1 | 856 | 1 | 0.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 618 | 1 | 618 | 1 | 0.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 104 | 0 | 104 | 0 | 454.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 2371 | 2 | 2371 | 2 | 0.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 3019 | 3 | 3019 | 3 | 0.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 1329 | 1 | 1329 | 1 | 0.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 641 | 1 | 641 | 1 | 0.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 584 | 1 | 584 | 1 | 0.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 629 | 1 | 629 | 1 | 0.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 177 | 0 | 177 | 0 | 454.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 333 | 0 | 333 | 0 | 4,035.00 |
| 07/02/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 5127 | 5 | 5127 | 5 | 0.00 |
| 07/02/2022 | R186 On 04-August-22 | | | Bond Future | 8.16 | 110.2144 | 8.1626 | 110.2144 | 0.00 |
| 07/02/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 1576 | 2 | 1576 | 2 | 0.00 |
| 07/02/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 141 | 0 | 141 | 0 | 3,600.00 |
| 07/02/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 1556 | 2 | 1556 | 2 | 0.00 |
| 07/02/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 1595 | 2 | 1595 | 2 | 0.00 |
| 07/02/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 6159 | 6 | 6159 | 6 | 0.00 |
| 07/02/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 1243 | 1 | 1243 | 1 | 3,600.00 |
| 07/02/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 226 | 0 | 226 | 0 | 3,600.00 |
| 07/02/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 1643 | 1 | 1643 | 1 | 0.00 |
| 07/02/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 1680 | 2 | 1680 | 2 | 0.00 |
| 07/02/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 4833 | 5 | 4833 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 2017 | 2 | 2017 | 2 | 0.00 |
| 07/02/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 1662 | 1 | 1662 | 1 | 0.00 |
| 07/02/2022 | R186 On 03-November-22 | | | Bond Future | 8.34 | 111.7613 | 8.3409 | 111.7613 | 0.00 |
| 07/02/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 2341 | 3 | 2341 | 3 | 0.00 |
| 07/02/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 2298 | 3 | 2298 | 3 | 0.00 |
| 07/02/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 2319 | 3 | 2319 | 3 | 0.00 |
| 07/02/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 1609 | 1 | 1609 | 1 | 0.00 |
| 07/02/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 1623 | 1 | 1623 | 1 | 0.00 |
| 07/02/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 1595 | 1 | 1595 | 1 | 0.00 |
| 07/02/2022 | R186 On 02-February-23 | | | Bond Future | 8.55 | 108.0597 | 8.5462 | 108.0597 | 0.00 |
| 07/02/2022 | R186 On 02-February-23 | 0000000 | Call | Bond Future | 1847 | 2 | 1847 | 2 | 0.00 |
| 07/02/2022 | R186 On 02-February-23 | 0000000 | Call | Bond Future | 1815 | 2 | 1815 | 2 | 0.00 |
| 07/02/2022 | R186 On 02-February-23 | 0000000 | Call | Bond Future | 1831 | 2 | 1831 | 2 | 0.00 |
| 07/02/2022 | R186 On 02-February-23 | 0000000 | Put | Bond Future | 2562 | 2 | 2562 | 2 | 0.00 |
| 07/02/2022 | R186 On 02-February-23 | 0000000 | Put | Bond Future | 2579 | 2 | 2579 | 2 | 0.00 |
| 07/02/2022 | R186 On 02-February-23 | 0000000 | Put | Bond Future | 2544 | 2 | 2544 | 2 | 0.00 |
| 07/02/2022 | R197 On 03-February-22 | | | Bond Future | 321.91 | 321.9063 | 321.9063 | 321.9063 | 0.00 |
| 07/02/2022 | R197 On 05-May-22 | | | Bond Future | 326.19 | 326.1594 | 326.1865 | 326.1594 | 753.00 |
| 07/02/2022 | R197 On 04-August-22 | | | Bond Future | 322.07 | 322.0389 | 322.0661 | 322.0389 | 0.00 |
| 07/02/2022 | R197 On 03-November-22 | | | Bond Future | 326.66 | 326.6291 | 326.6551 | 326.6291 | 0.00 |
| 07/02/2022 | R197 On 02-February-23 | | | Bond Future | 322.77 | 322.7475 | 322.7733 | 322.7475 | 0.00 |
| 07/02/2022 | R202 On 03-February-22 | | | Bond Future | 244.79 | 244.7911 | 244.7911 | 244.7911 | 0.00 |
| 07/02/2022 | R202 On 05-May-22 | | | Bond Future | 249.03 | 248.7597 | 249.0316 | 248.7597 | 6,392.00 |
| 07/02/2022 | R202 On 04-August-22 | | | Bond Future | 247.84 | 247.5627 | 247.8379 | 247.5627 | 91.00 |
| 07/02/2022 | R202 On 03-November-22 | | | Bond Future | 251.37 | 251.0902 | 251.3684 | 251.0902 | 0.00 |
| 07/02/2022 | R202 On 02-February-23 | | | Bond Future | 250.43 | 250.1468 | 250.4283 | 250.1468 | 0.00 |
| 07/02/2022 | R209 On 03-February-22 | | | Bond Future | 10.07 | 73.7847 | 10.0650 | 73.7847 | 0.00 |
| 07/02/2022 | R209 On 05-May-22 | | | Bond Future | 10.29 | 71.3613 | 10.2929 | 71.3613 | 18,904.00 |
| 07/02/2022 | R209 On 05-May-22 | 0000000 | Call | Bond Future | 8971 | 9 | 8971 | 9 | 0.00 |
| 07/02/2022 | R209 On 05-May-22 | 0000000 | Call | Bond Future | 6444 | 7 | 6444 | 7 | 0.00 |
| 07/02/2022 | R209 On 05-May-22 | 0000000 | Call | Bond Future | 521 | 1 | 521 | 1 | 8,525.00 |
| 07/02/2022 | R209 On 05-May-22 | 0000000 | Call | Bond Future | 1613 | 2 | 1613 | 2 | 0.00 |
| 07/02/2022 | R209 On 05-May-22 | 0000000 | Call | Bond Future | 3363 | 4 | 3363 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | R209 On 05-May-22 | 0000000 | Call | Bond Future | 6353 | 7 | 6353 | 7 | 0.00 |
| 07/02/2022 | R209 On 05-May-22 | 0000000 | Call | Bond Future | 6399 | 7 | 6399 | 7 | 0.00 |
| 07/02/2022 | R209 On 05-May-22 | 0000000 | Put | Bond Future | 240 | 0 | 240 | 0 | 0.00 |
| 07/02/2022 | R209 On 05-May-22 | 0000000 | Put | Bond Future | 245 | 0 | 245 | 0 | 0.00 |
| 07/02/2022 | R209 On 05-May-22 | 0000000 | Put | Bond Future | 813 | 1 | 813 | 1 | 1,050.00 |
| 07/02/2022 | R209 On 05-May-22 | 0000000 | Put | Bond Future | 1859 | 2 | 1859 | 2 | 11,000.00 |
| 07/02/2022 | R209 On 05-May-22 | 0000000 | Put | Bond Future | 3727 | 4 | 3727 | 4 | 0.00 |
| 07/02/2022 | R209 On 05-May-22 | 0000000 | Put | Bond Future | 236 | 0 | 236 | 0 | 0.00 |
| 07/02/2022 | R209 On 05-May-22 | 0000000 | Put | Bond Future | 82 | 0 | 82 | 0 | 12,050.00 |
| 07/02/2022 | R209 On 04-August-22 | | | Bond Future | 10.45 | 72.2810 | 10.4524 | 72.2810 | 1,550.00 |
| 07/02/2022 | R209 On 04-August-22 | 0000000 | Call | Bond Future | 2814 | 3 | 2814 | 3 | 0.00 |
| 07/02/2022 | R209 On 04-August-22 | 0000000 | Call | Bond Future | 2751 | 3 | 2751 | 3 | 0.00 |
| 07/02/2022 | R209 On 04-August-22 | 0000000 | Call | Bond Future | 2782 | 3 | 2782 | 3 | 0.00 |
| 07/02/2022 | R209 On 04-August-22 | 0000000 | Put | Bond Future | 2074 | 2 | 2074 | 2 | 0.00 |
| 07/02/2022 | R209 On 04-August-22 | 0000000 | Put | Bond Future | 2098 | 2 | 2098 | 2 | 0.00 |
| 07/02/2022 | R209 On 04-August-22 | 0000000 | Put | Bond Future | 2050 | 2 | 2050 | 2 | 0.00 |
| 07/02/2022 | R209 On 03-November-22 | | | Bond Future | 10.60 | 70.1512 | 10.5984 | 70.1512 | 400.00 |
| 07/02/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 5987 | 0 | 5987 | 0 | 0.00 |
| 07/02/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 2625 | 0 | 2625 | 0 | 0.00 |
| 07/02/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 4196 | 4 | 4196 | 4 | 0.00 |
| 07/02/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 4231 | 4 | 4231 | 4 | 0.00 |
| 07/02/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 642 | 0 | 642 | 0 | 1,000.00 |
| 07/02/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 4266 | 4 | 4266 | 4 | 0.00 |
| 07/02/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 1957 | 2 | 1957 | 2 | 0.00 |
| 07/02/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 7042 | 0 | 7042 | 0 | 0.00 |
| 07/02/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 3167 | 0 | 3167 | 0 | 1,000.00 |
| 07/02/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 1974 | 2 | 1974 | 2 | 0.00 |
| 07/02/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 1992 | 2 | 1992 | 2 | 0.00 |
| 07/02/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 1285 | 0 | 1285 | 0 | 1,000.00 |
| 07/02/2022 | R209 On 02-February-23 | | | Bond Future | 10.75 | 71.1477 | 10.7530 | 71.1477 | 0.00 |
| 07/02/2022 | R209 On 02-February-23 | 0000000 | Call | Bond Future | 3431 | 4 | 3431 | 4 | 0.00 |
| 07/02/2022 | R209 On 02-February-23 | 0000000 | Call | Bond Future | 3375 | 4 | 3375 | 4 | 0.00 |
| 07/02/2022 | R209 On 02-February-23 | 0000000 | Call | Bond Future | 3403 | 4 | 3403 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | R209 On 02-February-23 | 0000000 | Put | Bond Future | 3179 | 3 | 3179 | 3 | 0.00 |
| 07/02/2022 | R209 On 02-February-23 | 0000000 | Put | Bond Future | 3230 | 3 | 3230 | 3 | 0.00 |
| 07/02/2022 | R209 On 02-February-23 | 0000000 | Put | Bond Future | 3205 | 3 | 3205 | 3 | 0.00 |
| 07/02/2022 | R210 On 03-February-22 | | | Bond Future | 214.41 | 214.4119 | 214.4119 | 214.4119 | 0.00 |
| 07/02/2022 | R210 On 05-May-22 | | | Bond Future | 215.05 | 214.5882 | 215.0502 | 214.5882 | 1,039.00 |
| 07/02/2022 | R210 On 04-August-22 | | | Bond Future | 217.87 | 217.4060 | 217.8740 | 217.4060 | 266.00 |
| 07/02/2022 | R210 On 03-November-22 | | | Bond Future | 218.05 | 217.5786 | 218.0524 | 217.5786 | 0.00 |
| 07/02/2022 | R210 On 02-February-23 | | | Bond Future | 221.20 | 220.7154 | 221.1954 | 220.7154 | 0.00 |
| 07/02/2022 | R213 On 03-February-22 | | | Bond Future | 9.49 | 88.1992 | 9.4900 | 88.1992 | 0.00 |
| 07/02/2022 | R213 On 05-May-22 | | | Bond Future | 9.77 | 85.4546 | 9.7693 | 85.4546 | 24,243.00 |
| 07/02/2022 | R213 On 05-May-22 | 0000000 | Call | Bond Future | 4729 | 5 | 4729 | 5 | 0.00 |
| 07/02/2022 | R213 On 05-May-22 | 0000000 | Call | Bond Future | 4771 | 5 | 4771 | 5 | 0.00 |
| 07/02/2022 | R213 On 05-May-22 | 0000000 | Call | Bond Future | 4687 | 5 | 4687 | 5 | 0.00 |
| 07/02/2022 | R213 On 05-May-22 | 0000000 | Put | Bond Future | 350 | 0 | 350 | 0 | 0.00 |
| 07/02/2022 | R213 On 05-May-22 | 0000000 | Put | Bond Future | 356 | 0 | 356 | 0 | 0.00 |
| 07/02/2022 | R213 On 05-May-22 | 0000000 | Put | Bond Future | 363 | 0 | 363 | 0 | 0.00 |
| 07/02/2022 | R213 On 04-August-22 | | | Bond Future | 9.97 | 86.5205 | 9.9651 | 86.5205 | 0.00 |
| 07/02/2022 | R213 On 04-August-22 | 0000000 | Call | Bond Future | 2022 | 2 | 2022 | 2 | 0.00 |
| 07/02/2022 | R213 On 04-August-22 | 0000000 | Call | Bond Future | 1972 | 2 | 1972 | 2 | 0.00 |
| 07/02/2022 | R213 On 04-August-22 | 0000000 | Call | Bond Future | 1997 | 2 | 1997 | 2 | 0.00 |
| 07/02/2022 | R213 On 04-August-22 | 0000000 | Put | Bond Future | 2350 | 2 | 2350 | 2 | 0.00 |
| 07/02/2022 | R213 On 04-August-22 | 0000000 | Put | Bond Future | 2402 | 2 | 2402 | 2 | 0.00 |
| 07/02/2022 | R213 On 04-August-22 | 0000000 | Put | Bond Future | 2376 | 2 | 2376 | 2 | 0.00 |
| 07/02/2022 | R213 On 03-November-22 | | | Bond Future | 10.14 | 84.2163 | 10.1368 | 84.2163 | 0.00 |
| 07/02/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 3373 | 4 | 3373 | 4 | 0.00 |
| 07/02/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 2263 | 2 | 2263 | 2 | 0.00 |
| 07/02/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 2785 | 3 | 2785 | 3 | 0.00 |
| 07/02/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 742 | 1 | 742 | 1 | 200.00 |
| 07/02/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 1946 | 2 | 1946 | 2 | 0.00 |
| 07/02/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 3315 | 3 | 3315 | 3 | 0.00 |
| 07/02/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 3344 | 4 | 3344 | 4 | 0.00 |
| 07/02/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 3285 | 3 | 3285 | 3 | 0.00 |
| 07/02/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 817 | 1 | 817 | 1 | 476.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 5621 | 5 | 5621 | 5 | 0.00 |
| 07/02/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 2154 | 2 | 2154 | 2 | 200.00 |
| 07/02/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 2116 | 2 | 2116 | 2 | 0.00 |
| 07/02/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 2135 | 2 | 2135 | 2 | 0.00 |
| 07/02/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 3416 | 3 | 3416 | 3 | 476.00 |
| 07/02/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 5862 | 6 | 5862 | 6 | 0.00 |
| 07/02/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 2525 | 2 | 2525 | 2 | 476.00 |
| 07/02/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 3035 | 3 | 3035 | 3 | 200.00 |
| 07/02/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 2097 | 2 | 2097 | 2 | 0.00 |
| 07/02/2022 | R213 On 02-February-23 | | | Bond Future | 10.32 | 85.4463 | 10.3224 | 85.4463 | 0.00 |
| 07/02/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 2762 | 3 | 2762 | 3 | 0.00 |
| 07/02/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 2738 | 3 | 2738 | 3 | 0.00 |
| 07/02/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 862 | 1 | 862 | 1 | 476.00 |
| 07/02/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 2786 | 3 | 2786 | 3 | 0.00 |
| 07/02/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 3081 | 3 | 3081 | 3 | 0.00 |
| 07/02/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 2287 | 2 | 2287 | 2 | 0.00 |
| 07/02/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 2950 | 3 | 2950 | 3 | 476.00 |
| 07/02/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 3250 | 3 | 3250 | 3 | 0.00 |
| 07/02/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 6623 | 6 | 6623 | 6 | 0.00 |
| 07/02/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 3787 | 4 | 3787 | 4 | 476.00 |
| 07/02/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 3274 | 3 | 3274 | 3 | 0.00 |
| 07/02/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 3226 | 3 | 3226 | 3 | 0.00 |
| 07/02/2022 | R214 On 03-February-22 | | | Bond Future | 10.39 | 70.9072 | 10.3850 | 70.9072 | 0.00 |
| 07/02/2022 | R214 On 05-May-22 | | | Bond Future | 10.60 | 68.3468 | 10.5982 | 68.3468 | 17,027.00 |
| 07/02/2022 | R214 On 05-May-22 | 0000000 | Call | Bond Future | 6516 | 7 | 6516 | 7 | 0.00 |
| 07/02/2022 | R214 On 05-May-22 | 0000000 | Call | Bond Future | 6562 | 7 | 6562 | 7 | 0.00 |
| 07/02/2022 | R214 On 05-May-22 | 0000000 | Call | Bond Future | 6608 | 7 | 6608 | 7 | 0.00 |
| 07/02/2022 | R214 On 05-May-22 | 0000000 | Put | Bond Future | 278 | 0 | 278 | 0 | 0.00 |
| 07/02/2022 | R214 On 05-May-22 | 0000000 | Put | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 07/02/2022 | R214 On 05-May-22 | 0000000 | Put | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 07/02/2022 | R214 On 04-August-22 | | | Bond Future | 10.76 | 69.1972 | 10.7572 | 69.1972 | 1,337.00 |
| 07/02/2022 | R214 On 04-August-22 | 0000000 | Call | Bond Future | 3203 | 3 | 3203 | 3 | 0.00 |
| 07/02/2022 | R214 On 04-August-22 | 0000000 | Call | Bond Future | 3237 | 3 | 3237 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | R214 On 04-August-22 | 0000000 | Call | Bond Future | 3271 | 3 | 3271 | 3 | 0.00 |
| 07/02/2022 | R214 On 04-August-22 | 0000000 | Put | Bond Future | 1961 | 2 | 1961 | 2 | 0.00 |
| 07/02/2022 | R214 On 04-August-22 | 0000000 | Put | Bond Future | 1939 | 2 | 1939 | 2 | 0.00 |
| 07/02/2022 | R214 On 04-August-22 | 0000000 | Put | Bond Future | 1984 | 2 | 1984 | 2 | 0.00 |
| 07/02/2022 | R214 On 03-November-22 | | | Bond Future | 10.90 | 66.9006 | 10.8959 | 66.9006 | 0.00 |
| 07/02/2022 | R214 On 03-November-22 | 0000000 | Call | Bond Future | 4468 | 5 | 4468 | 5 | 0.00 |
| 07/02/2022 | R214 On 03-November-22 | 0000000 | Call | Bond Future | 4504 | 5 | 4504 | 5 | 0.00 |
| 07/02/2022 | R214 On 03-November-22 | 0000000 | Call | Bond Future | 4433 | 5 | 4433 | 5 | 0.00 |
| 07/02/2022 | R214 On 03-November-22 | 0000000 | Put | Bond Future | 1941 | 2 | 1941 | 2 | 0.00 |
| 07/02/2022 | R214 On 03-November-22 | 0000000 | Put | Bond Future | 1959 | 2 | 1959 | 2 | 0.00 |
| 07/02/2022 | R214 On 03-November-22 | 0000000 | Put | Bond Future | 1977 | 2 | 1977 | 2 | 0.00 |
| 07/02/2022 | R214 On 02-February-23 | | | Bond Future | 11.04 | 67.8800 | 11.0426 | 67.8800 | 0.00 |
| 07/02/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 3612 | 4 | 3612 | 4 | 0.00 |
| 07/02/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 3554 | 4 | 3554 | 4 | 0.00 |
| 07/02/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 3583 | 4 | 3583 | 4 | 0.00 |
| 07/02/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 3375 | 3 | 3375 | 3 | 0.00 |
| 07/02/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 3401 | 3 | 3401 | 3 | 0.00 |
| 07/02/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 3348 | 3 | 3348 | 3 | 0.00 |
| 07/02/2022 | R248 On 03-February-22 | | | Bond Future | 10.37 | 89.4191 | 10.3650 | 89.4191 | 0.00 |
| 07/02/2022 | R248 On 05-May-22 | | | Bond Future | 10.57 | 85.8297 | 10.5705 | 85.8297 | 191,775.00 |
| 07/02/2022 | R248 On 05-May-22 | 0000000 | Call | Bond Future | 8841 | 9 | 8841 | 9 | 0.00 |
| 07/02/2022 | R248 On 05-May-22 | 0000000 | Call | Bond Future | 8726 | 9 | 8726 | 9 | 0.00 |
| 07/02/2022 | R248 On 05-May-22 | 0000000 | Call | Bond Future | 8783 | 9 | 8783 | 9 | 0.00 |
| 07/02/2022 | R248 On 05-May-22 | 0000000 | Put | Bond Future | 295 | 0 | 295 | 0 | 0.00 |
| 07/02/2022 | R248 On 05-May-22 | 0000000 | Put | Bond Future | 285 | 0 | 285 | 0 | 0.00 |
| 07/02/2022 | R248 On 05-May-22 | 0000000 | Put | Bond Future | 290 | 0 | 290 | 0 | 0.00 |
| 07/02/2022 | R248 On 04-August-22 | | | Bond Future | 10.73 | 86.8978 | 10.7268 | 86.8978 | 6,016.00 |
| 07/02/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 4293 | 4 | 4293 | 4 | 0.00 |
| 07/02/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 483 | 1 | 483 | 1 | 2,400.00 |
| 07/02/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 2028 | 2 | 2028 | 2 | 2,400.00 |
| 07/02/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 4249 | 4 | 4249 | 4 | 0.00 |
| 07/02/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 4206 | 4 | 4206 | 4 | 0.00 |
| 07/02/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 2371 | 2 | 2371 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 2343 | 2 | 2343 | 2 | 0.00 |
| 07/02/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 4505 | 4 | 4505 | 4 | 0.00 |
| 07/02/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 8713 | 9 | 8713 | 9 | 0.00 |
| 07/02/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 2316 | 2 | 2316 | 2 | 0.00 |
| 07/02/2022 | R248 On 03-November-22 | | | Bond Future | 10.86 | 83.7171 | 10.8629 | 83.7171 | 0.00 |
| 07/02/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 5681 | 6 | 5681 | 6 | 0.00 |
| 07/02/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 5636 | 6 | 5636 | 6 | 0.00 |
| 07/02/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 5726 | 6 | 5726 | 6 | 0.00 |
| 07/02/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 2579 | 3 | 2579 | 3 | 0.00 |
| 07/02/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 2556 | 3 | 2556 | 3 | 0.00 |
| 07/02/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 2534 | 2 | 2534 | 2 | 0.00 |
| 07/02/2022 | R248 On 02-February-23 | | | Bond Future | 11.01 | 84.9427 | 11.0069 | 84.9427 | 0.00 |
| 07/02/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 4579 | 5 | 4579 | 5 | 0.00 |
| 07/02/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 4542 | 5 | 4542 | 5 | 0.00 |
| 07/02/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 4616 | 5 | 4616 | 5 | 0.00 |
| 07/02/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 4103 | 4 | 4103 | 4 | 0.00 |
| 07/02/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 4168 | 4 | 4168 | 4 | 0.00 |
| 07/02/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 4135 | 4 | 4135 | 4 | 0.00 |