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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | 2025 On 04-August-22 | | | Bond Future | 163.05 | 162.7155 | 163.0500 | 162.7155 | 4,055.00 |
| 02/08/2022 | 2025 On 03-November-22 | | | Bond Future | 165.63 | 165.2965 | 165.6346 | 165.2965 | 7,489.00 |
| 02/08/2022 | 2025 On 02-February-23 | | | Bond Future | 166.92 | 166.6773 | 166.9164 | 166.6773 | 1,918.00 |
| 02/08/2022 | 2025 On 04-May-23 | | | Bond Future | 170.04 | 169.8528 | 170.0400 | 169.8528 | 0.00 |
| 02/08/2022 | 2025 On 03-August-23 | | | Bond Future | 171.81 | 171.4611 | 171.8143 | 171.4611 | 0.00 |
| 02/08/2022 | 2029 On 04-August-22 | | | Bond Future | 119.91 | 119.4478 | 119.9055 | 119.4478 | 1,489.00 |
| 02/08/2022 | 2029 On 03-November-22 | | | Bond Future | 120.55 | 120.0843 | 120.5481 | 120.0843 | 1,729.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | 2029 On 02-February-23 | | | Bond Future | 122.72 | 122.3230 | 122.7186 | 122.3230 | 728.00 |
| 02/08/2022 | 2029 On 04-May-23 | | | Bond Future | 123.72 | 123.3550 | 123.7167 | 123.3550 | 0.00 |
| 02/08/2022 | 2029 On 03-August-23 | | | Bond Future | 126.29 | 125.8034 | 126.2910 | 125.8034 | 0.00 |
| 02/08/2022 | 2030 On 04-August-22 | | | Bond Future | 10.33 | 87.6560 | 10.3308 | 87.6560 | 36,646.00 |
| 02/08/2022 | 2030 On 04-August-22 | 8.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 02/08/2022 | 2030 On 04-August-22 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 02/08/2022 | 2030 On 04-August-22 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | 2030 On 04-August-22 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | 2030 On 04-August-22 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | 2030 On 04-August-22 | 10.95 | Call | Bond Future | 2862 | 2 | 2862 | 2 | 0.00 |
| 02/08/2022 | 2030 On 04-August-22 | 10.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 02/08/2022 | 2030 On 04-August-22 | 9.56 | Put | Bond Future | 3736 | 4 | 3736 | 4 | 0.00 |
| 02/08/2022 | 2030 On 04-August-22 | 9.55 | Put | Bond Future | 3786 | 4 | 3786 | 4 | 0.00 |
| 02/08/2022 | 2030 On 04-August-22 | 9.54 | Put | Bond Future | 3836 | 4 | 3836 | 4 | 0.00 |
| 02/08/2022 | 2030 On 04-August-22 | 9.05 | Put | Bond Future | 6319 | 7 | 6319 | 7 | 0.00 |
| 02/08/2022 | 2030 On 04-August-22 | 8.30 | Put | Bond Future | 10288 | 11 | 10288 | 11 | 0.00 |
| 02/08/2022 | 2030 On 03-November-22 | | | Bond Future | 10.51 | 89.0248 | 10.5099 | 89.0248 | 67,115.00 |
| 02/08/2022 | 2030 On 03-November-22 | 10.20 | Call | Bond Future | 1068 | 1 | 1068 | 1 | 500.00 |
| 02/08/2022 | 2030 On 03-November-22 | 11.57 | Call | Bond Future | 5071 | 5 | 5071 | 5 | 0.00 |
| 02/08/2022 | 2030 On 03-November-22 | 10.08 | Call | Bond Future | 868 | 1 | 868 | 1 | 0.00 |
| 02/08/2022 | 2030 On 03-November-22 | 10.09 | Call | Bond Future | 884 | 1 | 884 | 1 | 0.00 |
| 02/08/2022 | 2030 On 03-November-22 | 9.70 | Call | Bond Future | 418 | 0 | 418 | 0 | 500.00 |
| 02/08/2022 | 2030 On 03-November-22 | 10.10 | Call | Bond Future | 900 | 1 | 900 | 1 | 0.00 |
| 02/08/2022 | 2030 On 03-November-22 | 10.10 | Put | Bond Future | 2800 | 3 | 2800 | 3 | 0.00 |
| 02/08/2022 | 2030 On 03-November-22 | 10.20 | Put | Bond Future | 2500 | 3 | 2500 | 3 | 0.00 |
| 02/08/2022 | 2030 On 03-November-22 | 9.70 | Put | Bond Future | 4224 | 5 | 4224 | 5 | 0.00 |
| 02/08/2022 | 2030 On 03-November-22 | 10.09 | Put | Bond Future | 2831 | 3 | 2831 | 3 | 0.00 |
| 02/08/2022 | 2030 On 03-November-22 | 10.08 | Put | Bond Future | 2863 | 3 | 2863 | 3 | 0.00 |
| 02/08/2022 | 2030 On 03-November-22 | 11.57 | Put | Bond Future | 389 | 1 | 389 | 1 | 500.00 |
| 02/08/2022 | 2030 On 02-February-23 | | | Bond Future | 10.67 | 86.6571 | 10.6689 | 86.6571 | 5,200.00 |
| 02/08/2022 | 2030 On 02-February-23 | 11.55 | Call | Bond Future | 4845 | 4 | 4845 | 4 | 5,000.00 |
| 02/08/2022 | 2030 On 02-February-23 | 11.12 | Call | Bond Future | 3535 | 3 | 3535 | 3 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 11.16 | Call | Bond Future | 3650 | 3 | 3650 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 1114 | 1 | 1114 | 1 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 9.83 | Call | Bond Future | 880 | 1 | 880 | 1 | 388.00 |
| 02/08/2022 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 225 | 0 | 225 | 0 | 102.00 |
| 02/08/2022 | 2030 On 02-February-23 | 9.08 | Call | Bond Future | 329 | 0 | 329 | 0 | 388.00 |
| 02/08/2022 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 1019 | 1 | 1019 | 1 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 9.79 | Call | Bond Future | 833 | 1 | 833 | 1 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 11.35 | Call | Bond Future | 4218 | 4 | 4218 | 4 | 5,000.00 |
| 02/08/2022 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 1100 | 1 | 1100 | 1 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 845 | 1 | 845 | 1 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 388 | 0 | 388 | 0 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 9.04 | Call | Bond Future | 312 | 0 | 312 | 0 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 706 | 1 | 706 | 1 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 5323 | 6 | 5323 | 6 | 102.00 |
| 02/08/2022 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 8975 | 10 | 8975 | 10 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 9.04 | Put | Bond Future | 7921 | 8 | 7921 | 8 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 9.08 | Put | Bond Future | 7742 | 8 | 7742 | 8 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 7214 | 8 | 7214 | 8 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 4324 | 5 | 4324 | 5 | 102.00 |
| 02/08/2022 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 4096 | 5 | 4096 | 5 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 11.35 | Put | Bond Future | 1266 | 1 | 1266 | 1 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 11.16 | Put | Bond Future | 1509 | 2 | 1509 | 2 | 388.00 |
| 02/08/2022 | 2030 On 02-February-23 | 9.79 | Put | Bond Future | 4839 | 5 | 4839 | 5 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 9.83 | Put | Bond Future | 4698 | 5 | 4698 | 5 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 4803 | 5 | 4803 | 5 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 4160 | 5 | 4160 | 5 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 4128 | 5 | 4128 | 5 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 11.12 | Put | Bond Future | 1566 | 2 | 1566 | 2 | 0.00 |
| 02/08/2022 | 2030 On 02-February-23 | 11.55 | Put | Bond Future | 1051 | 1 | 1051 | 1 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | | | Bond Future | 10.83 | 88.2908 | 10.8300 | 88.2908 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 7872 | 7 | 7872 | 7 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 4893 | 5 | 4893 | 5 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 6170 | 6 | 6170 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 7643 | 7 | 7643 | 7 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 2182 | 2 | 2182 | 2 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 2407 | 2 | 2407 | 2 | 350.00 |
| 02/08/2022 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 856 | 1 | 856 | 1 | 150.00 |
| 02/08/2022 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 4096 | 4 | 4096 | 4 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 1957 | 2 | 1957 | 2 | 479.00 |
| 02/08/2022 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 2143 | 2 | 2143 | 2 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 2162 | 2 | 2162 | 2 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 937 | 1 | 937 | 1 | 479.00 |
| 02/08/2022 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 1045 | 1 | 1045 | 1 | 388.00 |
| 02/08/2022 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 474 | 0 | 474 | 0 | 388.00 |
| 02/08/2022 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 1289 | 1 | 1289 | 1 | 1,080.00 |
| 02/08/2022 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 4944 | 5 | 4944 | 5 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 8648 | 9 | 8648 | 9 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 6433 | 7 | 6433 | 7 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 5700 | 6 | 5700 | 6 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 6098 | 7 | 6098 | 7 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 3461 | 4 | 3461 | 4 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 3485 | 4 | 3485 | 4 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 3738 | 4 | 3738 | 4 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 1943 | 2 | 1943 | 2 | 150.00 |
| 02/08/2022 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 3183 | 3 | 3183 | 3 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 3438 | 4 | 3438 | 4 | 0.00 |
| 02/08/2022 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 840 | 1 | 840 | 1 | 479.00 |
| 02/08/2022 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 1171 | 1 | 1171 | 1 | 1,080.00 |
| 02/08/2022 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 1587 | 2 | 1587 | 2 | 388.00 |
| 02/08/2022 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 799 | 1 | 799 | 1 | 350.00 |
| 02/08/2022 | 2030 On 03-August-23 | | | Bond Future | 10.96 | 86.0187 | 10.9616 | 86.0187 | 0.00 |
| 02/08/2022 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 7656 | 7 | 7656 | 7 | 0.00 |
| 02/08/2022 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 4154 | 4 | 4154 | 4 | 0.00 |
| 02/08/2022 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 8579 | 8 | 8579 | 8 | 0.00 |
| 02/08/2022 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 4104 | 4 | 4104 | 4 | 0.00 |
| 02/08/2022 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 2064 | 2 | 2064 | 2 | 1,012.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 2527 | 2 | 2527 | 2 | 350.00 |
| 02/08/2022 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 4129 | 4 | 4129 | 4 | 0.00 |
| 02/08/2022 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 2519 | 3 | 2519 | 3 | 0.00 |
| 02/08/2022 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 3834 | 4 | 3834 | 4 | 0.00 |
| 02/08/2022 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 2549 | 3 | 2549 | 3 | 0.00 |
| 02/08/2022 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 1016 | 1 | 1016 | 1 | 350.00 |
| 02/08/2022 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 4437 | 5 | 4437 | 5 | 0.00 |
| 02/08/2022 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 1212 | 1 | 1212 | 1 | 1,012.00 |
| 02/08/2022 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 2534 | 3 | 2534 | 3 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | | | Bond Future | 10.77 | 87.3385 | 10.7706 | 87.3385 | 54,629.00 |
| 02/08/2022 | 2032 On 04-August-22 | 11.89 | Call | Bond Future | 5671 | 5 | 5671 | 5 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | 10.70 | Call | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | 11.00 | Call | Bond Future | 1220 | 1 | 1220 | 1 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | 11.60 | Call | Bond Future | 4252 | 4 | 4252 | 4 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | 10.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | 10.50 | Call | Bond Future | 7 | 0 | 7 | 0 | 900.00 |
| 02/08/2022 | 2032 On 04-August-22 | 10.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | 10.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | 9.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | 10.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | 9.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 900.00 |
| 02/08/2022 | 2032 On 04-August-22 | 9.72 | Call | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 02/08/2022 | 2032 On 04-August-22 | 8.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 02/08/2022 | 2032 On 04-August-22 | 8.97 | Put | Bond Future | 10311 | 11 | 10311 | 11 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | 9.72 | Put | Bond Future | 5826 | 7 | 5826 | 7 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | 10.21 | Put | Bond Future | 3045 | 4 | 3045 | 4 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | 10.20 | Put | Bond Future | 3101 | 4 | 3101 | 4 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | 9.40 | Put | Bond Future | 7705 | 8 | 7705 | 8 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | 10.10 | Put | Bond Future | 3659 | 4 | 3659 | 4 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | 10.50 | Put | Bond Future | 1459 | 2 | 1459 | 2 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | 9.80 | Put | Bond Future | 5364 | 6 | 5364 | 6 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | 10.22 | Put | Bond Future | 2989 | 4 | 2989 | 4 | 0.00 |
| 02/08/2022 | 2032 On 04-August-22 | 11.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 800.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | 2032 On 04-August-22 | 11.00 | Put | Bond Future | 15 | 0 | 15 | 0 | 7,500.00 |
| 02/08/2022 | 2032 On 04-August-22 | 10.70 | Put | Bond Future | 518 | 1 | 518 | 1 | 7,500.00 |
| 02/08/2022 | 2032 On 04-August-22 | 11.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | 2032 On 03-November-22 | | | Bond Future | 10.95 | 84.5496 | 10.9463 | 84.5496 | 146,856.00 |
| 02/08/2022 | 2032 On 03-November-22 | 11.55 | Call | Bond Future | 3921 | 3 | 3921 | 3 | 0.00 |
| 02/08/2022 | 2032 On 03-November-22 | 12.30 | Call | Bond Future | 6916 | 6 | 6916 | 6 | 0.00 |
| 02/08/2022 | 2032 On 03-November-22 | 10.56 | Call | Bond Future | 1050 | 1 | 1050 | 1 | 0.00 |
| 02/08/2022 | 2032 On 03-November-22 | 10.66 | Call | Bond Future | 1252 | 1 | 1252 | 1 | 0.00 |
| 02/08/2022 | 2032 On 03-November-22 | 10.67 | Call | Bond Future | 1273 | 1 | 1273 | 1 | 750.00 |
| 02/08/2022 | 2032 On 03-November-22 | 10.21 | Call | Bond Future | 523 | 0 | 523 | 0 | 500.00 |
| 02/08/2022 | 2032 On 03-November-22 | 9.46 | Call | Bond Future | 82 | 0 | 82 | 0 | 500.00 |
| 02/08/2022 | 2032 On 03-November-22 | 10.11 | Call | Bond Future | 416 | 0 | 416 | 0 | 0.00 |
| 02/08/2022 | 2032 On 03-November-22 | 9.31 | Call | Bond Future | 54 | 0 | 54 | 0 | 180.00 |
| 02/08/2022 | 2032 On 03-November-22 | 10.49 | Call | Bond Future | 922 | 1 | 922 | 1 | 0.00 |
| 02/08/2022 | 2032 On 03-November-22 | 10.16 | Call | Bond Future | 467 | 0 | 467 | 0 | 0.00 |
| 02/08/2022 | 2032 On 03-November-22 | 9.92 | Call | Bond Future | 265 | 0 | 265 | 0 | 750.00 |
| 02/08/2022 | 2032 On 03-November-22 | 9.36 | Call | Bond Future | 62 | 0 | 62 | 0 | 454.00 |
| 02/08/2022 | 2032 On 03-November-22 | 9.36 | Put | Bond Future | 8808 | 10 | 8808 | 10 | 0.00 |
| 02/08/2022 | 2032 On 03-November-22 | 9.92 | Put | Bond Future | 5792 | 6 | 5792 | 6 | 0.00 |
| 02/08/2022 | 2032 On 03-November-22 | 10.11 | Put | Bond Future | 4884 | 6 | 4884 | 6 | 454.00 |
| 02/08/2022 | 2032 On 03-November-22 | 9.31 | Put | Bond Future | 9094 | 10 | 9094 | 10 | 0.00 |
| 02/08/2022 | 2032 On 03-November-22 | 10.16 | Put | Bond Future | 4660 | 5 | 4660 | 5 | 180.00 |
| 02/08/2022 | 2032 On 03-November-22 | 9.46 | Put | Bond Future | 8242 | 9 | 8242 | 9 | 0.00 |
| 02/08/2022 | 2032 On 03-November-22 | 10.56 | Put | Bond Future | 3077 | 4 | 3077 | 4 | 180.00 |
| 02/08/2022 | 2032 On 03-November-22 | 10.49 | Put | Bond Future | 3323 | 4 | 3323 | 4 | 454.00 |
| 02/08/2022 | 2032 On 03-November-22 | 10.21 | Put | Bond Future | 4441 | 5 | 4441 | 5 | 0.00 |
| 02/08/2022 | 2032 On 03-November-22 | 10.67 | Put | Bond Future | 2716 | 3 | 2716 | 3 | 0.00 |
| 02/08/2022 | 2032 On 03-November-22 | 10.66 | Put | Bond Future | 2747 | 3 | 2747 | 3 | 0.00 |
| 02/08/2022 | 2032 On 03-November-22 | 12.30 | Put | Bond Future | 298 | 0 | 298 | 0 | 750.00 |
| 02/08/2022 | 2032 On 03-November-22 | 11.55 | Put | Bond Future | 880 | 1 | 880 | 1 | 500.00 |
| 02/08/2022 | 2032 On 02-February-23 | | | Bond Future | 11.10 | 86.1078 | 11.1016 | 86.1078 | 18.00 |
| 02/08/2022 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 5020 | 5 | 5020 | 5 | 0.00 |
| 02/08/2022 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 8390 | 8 | 8390 | 8 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 1172 | 1 | 1172 | 1 | 0.00 |
| 02/08/2022 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 1189 | 1 | 1189 | 1 | 0.00 |
| 02/08/2022 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 870 | 1 | 870 | 1 | 0.00 |
| 02/08/2022 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 244 | 0 | 244 | 0 | 454.00 |
| 02/08/2022 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 940 | 1 | 940 | 1 | 500.00 |
| 02/08/2022 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 317 | 0 | 317 | 0 | 500.00 |
| 02/08/2022 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 4509 | 4 | 4509 | 4 | 0.00 |
| 02/08/2022 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 1205 | 1 | 1205 | 1 | 0.00 |
| 02/08/2022 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 1374 | 1 | 1374 | 1 | 0.00 |
| 02/08/2022 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 1694 | 1 | 1694 | 1 | 750.00 |
| 02/08/2022 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 627 | 1 | 627 | 1 | 750.00 |
| 02/08/2022 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 3903 | 4 | 3903 | 4 | 0.00 |
| 02/08/2022 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 4475 | 5 | 4475 | 5 | 454.00 |
| 02/08/2022 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 4836 | 5 | 4836 | 5 | 0.00 |
| 02/08/2022 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 1616 | 2 | 1616 | 2 | 0.00 |
| 02/08/2022 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 9088 | 10 | 9088 | 10 | 0.00 |
| 02/08/2022 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 5536 | 6 | 5536 | 6 | 0.00 |
| 02/08/2022 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 6862 | 7 | 6862 | 7 | 0.00 |
| 02/08/2022 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 9938 | 11 | 9938 | 11 | 0.00 |
| 02/08/2022 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 5790 | 6 | 5790 | 6 | 454.00 |
| 02/08/2022 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 4873 | 5 | 4873 | 5 | 0.00 |
| 02/08/2022 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 4910 | 5 | 4910 | 5 | 0.00 |
| 02/08/2022 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 614 | 1 | 614 | 1 | 750.00 |
| 02/08/2022 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 1412 | 2 | 1412 | 2 | 500.00 |
| 02/08/2022 | 2032 On 04-May-23 | | | Bond Future | 11.25 | 83.5713 | 11.2537 | 83.5713 | 0.00 |
| 02/08/2022 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 1927 | 2 | 1927 | 2 | 400.00 |
| 02/08/2022 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 2434 | 2 | 2434 | 2 | 0.00 |
| 02/08/2022 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 2456 | 2 | 2456 | 2 | 0.00 |
| 02/08/2022 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 2479 | 2 | 2479 | 2 | 0.00 |
| 02/08/2022 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 3680 | 3 | 3680 | 3 | 400.00 |
| 02/08/2022 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 10546 | 10 | 10546 | 10 | 0.00 |
| 02/08/2022 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 722 | 1 | 722 | 1 | 400.00 |
| 02/08/2022 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 4288 | 5 | 4288 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 4316 | 5 | 4316 | 5 | 0.00 |
| 02/08/2022 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 4345 | 5 | 4345 | 5 | 0.00 |
| 02/08/2022 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 5113 | 6 | 5113 | 6 | 0.00 |
| 02/08/2022 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 3112 | 3 | 3112 | 3 | 0.00 |
| 02/08/2022 | 2032 On 03-August-23 | | | Bond Future | 11.37 | 85.2150 | 11.3750 | 85.2150 | 2,600.00 |
| 02/08/2022 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 4760 | 4 | 4760 | 4 | 0.00 |
| 02/08/2022 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 4789 | 4 | 4789 | 4 | 0.00 |
| 02/08/2022 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 5199 | 5 | 5199 | 5 | 5,000.00 |
| 02/08/2022 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 4818 | 4 | 4818 | 4 | 0.00 |
| 02/08/2022 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 2953 | 3 | 2953 | 3 | 0.00 |
| 02/08/2022 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 2732 | 3 | 2732 | 3 | 0.00 |
| 02/08/2022 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 2971 | 3 | 2971 | 3 | 0.00 |
| 02/08/2022 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 2989 | 3 | 2989 | 3 | 0.00 |
| 02/08/2022 | 2033 On 04-August-22 | | | Bond Future | 114.02 | 112.9499 | 114.0152 | 112.9499 | 3,546.00 |
| 02/08/2022 | 2033 On 03-November-22 | | | Bond Future | 114.49 | 113.4074 | 114.4885 | 113.4074 | 1,267.00 |
| 02/08/2022 | 2033 On 02-February-23 | | | Bond Future | 116.55 | 115.5211 | 116.5497 | 115.5211 | 5,967.00 |
| 02/08/2022 | 2033 On 04-May-23 | | | Bond Future | 117.35 | 116.3377 | 117.3466 | 116.3377 | 0.00 |
| 02/08/2022 | 2033 On 03-August-23 | | | Bond Future | 119.79 | 118.6466 | 119.7882 | 118.6466 | 0.00 |
| 02/08/2022 | 2037 On 04-August-22 | | | Bond Future | 11.21 | 80.3070 | 11.2092 | 80.3070 | 84,472.00 |
| 02/08/2022 | 2037 On 04-August-22 | 10.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 50.00 |
| 02/08/2022 | 2037 On 04-August-22 | 10.91 | Call | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 02/08/2022 | 2037 On 04-August-22 | 11.21 | Call | Bond Future | 436 | 0 | 436 | 0 | 1,050.00 |
| 02/08/2022 | 2037 On 04-August-22 | 11.42 | Call | Bond Future | 1325 | 1 | 1325 | 1 | 0.00 |
| 02/08/2022 | 2037 On 04-August-22 | 10.89 | Call | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 02/08/2022 | 2037 On 04-August-22 | 10.90 | Call | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 02/08/2022 | 2037 On 04-August-22 | 11.95 | Call | Bond Future | 4305 | 4 | 4305 | 4 | 0.00 |
| 02/08/2022 | 2037 On 04-August-22 | 11.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,050.00 |
| 02/08/2022 | 2037 On 04-August-22 | 10.91 | Put | Bond Future | 1863 | 3 | 1863 | 3 | 0.00 |
| 02/08/2022 | 2037 On 04-August-22 | 10.89 | Put | Bond Future | 1983 | 3 | 1983 | 3 | 0.00 |
| 02/08/2022 | 2037 On 04-August-22 | 11.42 | Put | Bond Future | 64 | 0 | 64 | 0 | 50.00 |
| 02/08/2022 | 2037 On 04-August-22 | 11.21 | Put | Bond Future | 431 | 1 | 431 | 1 | 0.00 |
| 02/08/2022 | 2037 On 04-August-22 | 10.10 | Put | Bond Future | 7149 | 8 | 7149 | 8 | 0.00 |
| 02/08/2022 | 2037 On 04-August-22 | 10.90 | Put | Bond Future | 1923 | 3 | 1923 | 3 | 50.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | 2037 On 03-November-22 | | | Bond Future | 11.36 | 81.5610 | 11.3642 | 81.5610 | 65,007.00 |
| 02/08/2022 | 2037 On 03-November-22 | 11.30 | Call | Bond Future | 2043 | 2 | 2043 | 2 | 0.00 |
| 02/08/2022 | 2037 On 03-November-22 | 11.32 | Call | Bond Future | 2104 | 2 | 2104 | 2 | 0.00 |
| 02/08/2022 | 2037 On 03-November-22 | 11.31 | Call | Bond Future | 2073 | 2 | 2073 | 2 | 0.00 |
| 02/08/2022 | 2037 On 03-November-22 | 11.31 | Put | Bond Future | 2396 | 3 | 2396 | 3 | 0.00 |
| 02/08/2022 | 2037 On 03-November-22 | 11.30 | Put | Bond Future | 2425 | 3 | 2425 | 3 | 0.00 |
| 02/08/2022 | 2037 On 03-November-22 | 11.32 | Put | Bond Future | 2366 | 3 | 2366 | 3 | 0.00 |
| 02/08/2022 | 2037 On 02-February-23 | | | Bond Future | 11.50 | 78.8056 | 11.5042 | 78.8056 | 63,547.00 |
| 02/08/2022 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 1987 | 2 | 1987 | 2 | 0.00 |
| 02/08/2022 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 1940 | 2 | 1940 | 2 | 0.00 |
| 02/08/2022 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 1963 | 2 | 1963 | 2 | 0.00 |
| 02/08/2022 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 4725 | 5 | 4725 | 5 | 0.00 |
| 02/08/2022 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 4763 | 5 | 4763 | 5 | 0.00 |
| 02/08/2022 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 4688 | 5 | 4688 | 5 | 0.00 |
| 02/08/2022 | 2037 On 04-May-23 | | | Bond Future | 11.64 | 80.2918 | 11.6430 | 80.2918 | 0.00 |
| 02/08/2022 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 11604 | 11 | 11604 | 11 | 0.00 |
| 02/08/2022 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 2983 | 3 | 2983 | 3 | 0.00 |
| 02/08/2022 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 4325 | 4 | 4325 | 4 | 400.00 |
| 02/08/2022 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 2283 | 2 | 2283 | 2 | 400.00 |
| 02/08/2022 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 2956 | 3 | 2956 | 3 | 0.00 |
| 02/08/2022 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 2930 | 3 | 2930 | 3 | 0.00 |
| 02/08/2022 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 4917 | 5 | 4917 | 5 | 0.00 |
| 02/08/2022 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 4884 | 5 | 4884 | 5 | 0.00 |
| 02/08/2022 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 5886 | 6 | 5886 | 6 | 0.00 |
| 02/08/2022 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 946 | 1 | 946 | 1 | 400.00 |
| 02/08/2022 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 3552 | 4 | 3552 | 4 | 0.00 |
| 02/08/2022 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 4852 | 5 | 4852 | 5 | 0.00 |
| 02/08/2022 | 2037 On 03-August-23 | | | Bond Future | 11.76 | 77.6125 | 11.7603 | 77.6125 | 0.00 |
| 02/08/2022 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 5695 | 5 | 5695 | 5 | 0.00 |
| 02/08/2022 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 5630 | 5 | 5630 | 5 | 0.00 |
| 02/08/2022 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 5663 | 5 | 5663 | 5 | 0.00 |
| 02/08/2022 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 3637 | 4 | 3637 | 4 | 0.00 |
| 02/08/2022 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 3658 | 4 | 3658 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 3616 | 4 | 3616 | 4 | 0.00 |
| 02/08/2022 | 2038 On 04-August-22 | | | Bond Future | 127.91 | 125.9106 | 127.9142 | 125.9106 | 3,429.00 |
| 02/08/2022 | 2038 On 03-November-22 | | | Bond Future | 129.94 | 127.9078 | 129.9419 | 127.9078 | 5,096.00 |
| 02/08/2022 | 2038 On 02-February-23 | | | Bond Future | 130.37 | 128.3793 | 130.3687 | 128.3793 | 0.00 |
| 02/08/2022 | 2038 On 04-May-23 | | | Bond Future | 132.81 | 130.8257 | 132.8090 | 130.8257 | 0.00 |
| 02/08/2022 | 2038 On 03-August-23 | | | Bond Future | 133.59 | 131.4397 | 133.5894 | 131.4397 | 0.00 |
| 02/08/2022 | 2040 On 04-August-22 | | | Bond Future | 11.28 | 82.2132 | 11.2839 | 82.2132 | 70,358.00 |
| 02/08/2022 | 2040 On 04-August-22 | 9.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 460.00 |
| 02/08/2022 | 2040 On 04-August-22 | 10.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 460.00 |
| 02/08/2022 | 2040 On 04-August-22 | 11.03 | Call | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 02/08/2022 | 2040 On 04-August-22 | 12.24 | Call | Bond Future | 5883 | 5 | 5883 | 5 | 0.00 |
| 02/08/2022 | 2040 On 04-August-22 | 11.04 | Call | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 02/08/2022 | 2040 On 04-August-22 | 11.05 | Call | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 02/08/2022 | 2040 On 04-August-22 | 11.05 | Put | Bond Future | 1602 | 2 | 1602 | 2 | 0.00 |
| 02/08/2022 | 2040 On 04-August-22 | 12.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 460.00 |
| 02/08/2022 | 2040 On 04-August-22 | 9.70 | Put | Bond Future | 11430 | 12 | 11430 | 12 | 0.00 |
| 02/08/2022 | 2040 On 04-August-22 | 11.04 | Put | Bond Future | 1663 | 2 | 1663 | 2 | 0.00 |
| 02/08/2022 | 2040 On 04-August-22 | 11.03 | Put | Bond Future | 1725 | 2 | 1725 | 2 | 0.00 |
| 02/08/2022 | 2040 On 04-August-22 | 10.70 | Put | Bond Future | 3950 | 5 | 3950 | 5 | 0.00 |
| 02/08/2022 | 2040 On 03-November-22 | | | Bond Future | 11.43 | 83.4969 | 11.4333 | 83.4969 | 51,671.00 |
| 02/08/2022 | 2040 On 03-November-22 | 11.41 | Call | Bond Future | 2367 | 2 | 2367 | 2 | 0.00 |
| 02/08/2022 | 2040 On 03-November-22 | 11.50 | Call | Bond Future | 2677 | 2 | 2677 | 2 | 1,500.00 |
| 02/08/2022 | 2040 On 03-November-22 | 11.30 | Call | Bond Future | 2014 | 2 | 2014 | 2 | 1,160.00 |
| 02/08/2022 | 2040 On 03-November-22 | 10.80 | Call | Bond Future | 815 | 1 | 815 | 1 | 1,500.00 |
| 02/08/2022 | 2040 On 03-November-22 | 11.39 | Call | Bond Future | 2301 | 2 | 2301 | 2 | 0.00 |
| 02/08/2022 | 2040 On 03-November-22 | 11.40 | Call | Bond Future | 2334 | 2 | 2334 | 2 | 0.00 |
| 02/08/2022 | 2040 On 03-November-22 | 10.70 | Call | Bond Future | 655 | 1 | 655 | 1 | 1,078.00 |
| 02/08/2022 | 2040 On 03-November-22 | 11.20 | Call | Bond Future | 1720 | 1 | 1720 | 1 | 1,078.00 |
| 02/08/2022 | 2040 On 03-November-22 | 12.52 | Call | Bond Future | 7086 | 6 | 7086 | 6 | 0.00 |
| 02/08/2022 | 2040 On 03-November-22 | 12.00 | Call | Bond Future | 4680 | 4 | 4680 | 4 | 1,160.00 |
| 02/08/2022 | 2040 On 03-November-22 | 12.00 | Put | Bond Future | 1184 | 1 | 1184 | 1 | 0.00 |
| 02/08/2022 | 2040 On 03-November-22 | 11.41 | Put | Bond Future | 2516 | 3 | 2516 | 3 | 0.00 |
| 02/08/2022 | 2040 On 03-November-22 | 11.20 | Put | Bond Future | 3231 | 4 | 3231 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | 2040 On 03-November-22 | 10.80 | Put | Bond Future | 5020 | 6 | 5020 | 6 | 0.00 |
| 02/08/2022 | 2040 On 03-November-22 | 11.30 | Put | Bond Future | 2872 | 3 | 2872 | 3 | 0.00 |
| 02/08/2022 | 2040 On 03-November-22 | 11.39 | Put | Bond Future | 2578 | 3 | 2578 | 3 | 0.00 |
| 02/08/2022 | 2040 On 03-November-22 | 11.40 | Put | Bond Future | 2547 | 3 | 2547 | 3 | 0.00 |
| 02/08/2022 | 2040 On 03-November-22 | 10.70 | Put | Bond Future | 5554 | 6 | 5554 | 6 | 0.00 |
| 02/08/2022 | 2040 On 03-November-22 | 11.50 | Put | Bond Future | 2253 | 3 | 2253 | 3 | 0.00 |
| 02/08/2022 | 2040 On 03-November-22 | 12.52 | Put | Bond Future | 586 | 1 | 586 | 1 | 1,078.00 |
| 02/08/2022 | 2040 On 02-February-23 | | | Bond Future | 11.57 | 80.5269 | 11.5683 | 80.5269 | 62,354.00 |
| 02/08/2022 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 2100 | 2 | 2100 | 2 | 0.00 |
| 02/08/2022 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 2075 | 2 | 2075 | 2 | 0.00 |
| 02/08/2022 | 2040 On 02-February-23 | 10.21 | Call | Bond Future | 606 | 1 | 606 | 1 | 388.00 |
| 02/08/2022 | 2040 On 02-February-23 | 10.18 | Call | Bond Future | 578 | 0 | 578 | 0 | 0.00 |
| 02/08/2022 | 2040 On 02-February-23 | 10.93 | Call | Bond Future | 1676 | 1 | 1676 | 1 | 0.00 |
| 02/08/2022 | 2040 On 02-February-23 | 10.96 | Call | Bond Future | 1743 | 2 | 1743 | 2 | 388.00 |
| 02/08/2022 | 2040 On 02-February-23 | 12.27 | Call | Bond Future | 6092 | 6 | 6092 | 6 | 0.00 |
| 02/08/2022 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 2125 | 2 | 2125 | 2 | 0.00 |
| 02/08/2022 | 2040 On 02-February-23 | 12.24 | Call | Bond Future | 5969 | 5 | 5969 | 5 | 0.00 |
| 02/08/2022 | 2040 On 02-February-23 | 12.24 | Put | Bond Future | 1932 | 2 | 1932 | 2 | 0.00 |
| 02/08/2022 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 5008 | 5 | 5008 | 5 | 0.00 |
| 02/08/2022 | 2040 On 02-February-23 | 12.27 | Put | Bond Future | 1882 | 2 | 1882 | 2 | 388.00 |
| 02/08/2022 | 2040 On 02-February-23 | 10.96 | Put | Bond Future | 5694 | 6 | 5694 | 6 | 0.00 |
| 02/08/2022 | 2040 On 02-February-23 | 10.18 | Put | Bond Future | 10047 | 11 | 10047 | 11 | 0.00 |
| 02/08/2022 | 2040 On 02-February-23 | 10.21 | Put | Bond Future | 9852 | 10 | 9852 | 10 | 0.00 |
| 02/08/2022 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 5090 | 6 | 5090 | 6 | 0.00 |
| 02/08/2022 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 5049 | 6 | 5049 | 6 | 0.00 |
| 02/08/2022 | 2040 On 02-February-23 | 10.93 | Put | Bond Future | 5829 | 6 | 5829 | 6 | 0.00 |
| 02/08/2022 | 2040 On 04-May-23 | | | Bond Future | 11.70 | 82.0456 | 11.7016 | 82.0456 | 0.00 |
| 02/08/2022 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 11016 | 10 | 11016 | 10 | 0.00 |
| 02/08/2022 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 3551 | 3 | 3551 | 3 | 486.00 |
| 02/08/2022 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 2103 | 2 | 2103 | 2 | 388.00 |
| 02/08/2022 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 3344 | 3 | 3344 | 3 | 0.00 |
| 02/08/2022 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 3373 | 3 | 3373 | 3 | 0.00 |
| 02/08/2022 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 1716 | 2 | 1716 | 2 | 486.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 931 | 1 | 931 | 1 | 388.00 |
| 02/08/2022 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 8265 | 8 | 8265 | 8 | 0.00 |
| 02/08/2022 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 3403 | 3 | 3403 | 3 | 0.00 |
| 02/08/2022 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 5098 | 6 | 5098 | 6 | 0.00 |
| 02/08/2022 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 2051 | 2 | 2051 | 2 | 388.00 |
| 02/08/2022 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 8044 | 9 | 8044 | 9 | 0.00 |
| 02/08/2022 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 1317 | 1 | 1317 | 1 | 486.00 |
| 02/08/2022 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 11262 | 12 | 11262 | 12 | 0.00 |
| 02/08/2022 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 5132 | 6 | 5132 | 6 | 0.00 |
| 02/08/2022 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 5166 | 6 | 5166 | 6 | 0.00 |
| 02/08/2022 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 7134 | 8 | 7134 | 8 | 0.00 |
| 02/08/2022 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 4929 | 5 | 4929 | 5 | 0.00 |
| 02/08/2022 | 2040 On 03-August-23 | | | Bond Future | 11.81 | 79.1505 | 11.8144 | 79.1505 | 0.00 |
| 02/08/2022 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 6145 | 6 | 6145 | 6 | 0.00 |
| 02/08/2022 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 6180 | 6 | 6180 | 6 | 0.00 |
| 02/08/2022 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 6215 | 6 | 6215 | 6 | 0.00 |
| 02/08/2022 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 3768 | 4 | 3768 | 4 | 0.00 |
| 02/08/2022 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 3790 | 4 | 3790 | 4 | 0.00 |
| 02/08/2022 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 3813 | 4 | 3813 | 4 | 0.00 |
| 02/08/2022 | 2044 On 04-August-22 | | | Bond Future | 11.27 | 79.1663 | 11.2734 | 79.1663 | 12,332.00 |
| 02/08/2022 | 2044 On 04-August-22 | 11.10 | Call | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 02/08/2022 | 2044 On 04-August-22 | 11.08 | Call | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 02/08/2022 | 2044 On 04-August-22 | 11.09 | Call | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 02/08/2022 | 2044 On 04-August-22 | 11.09 | Put | Bond Future | 1333 | 2 | 1333 | 2 | 0.00 |
| 02/08/2022 | 2044 On 04-August-22 | 11.08 | Put | Bond Future | 1391 | 2 | 1391 | 2 | 0.00 |
| 02/08/2022 | 2044 On 04-August-22 | 11.10 | Put | Bond Future | 1275 | 2 | 1275 | 2 | 0.00 |
| 02/08/2022 | 2044 On 03-November-22 | | | Bond Future | 11.41 | 80.4025 | 11.4139 | 80.4025 | 66,630.00 |
| 02/08/2022 | 2044 On 03-November-22 | 11.40 | Call | Bond Future | 2439 | 2 | 2439 | 2 | 0.00 |
| 02/08/2022 | 2044 On 03-November-22 | 11.39 | Call | Bond Future | 2404 | 2 | 2404 | 2 | 0.00 |
| 02/08/2022 | 2044 On 03-November-22 | 11.41 | Call | Bond Future | 2473 | 2 | 2473 | 2 | 0.00 |
| 02/08/2022 | 2044 On 03-November-22 | 10.60 | Call | Bond Future | 544 | 0 | 544 | 0 | 1,600.00 |
| 02/08/2022 | 2044 On 03-November-22 | 11.30 | Call | Bond Future | 2107 | 2 | 2107 | 2 | 1,600.00 |
| 02/08/2022 | 2044 On 03-November-22 | 11.30 | Put | Bond Future | 2857 | 3 | 2857 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | 2044 On 03-November-22 | 10.60 | Put | Bond Future | 6168 | 7 | 6168 | 7 | 0.00 |
| 02/08/2022 | 2044 On 03-November-22 | 11.41 | Put | Bond Future | 2498 | 3 | 2498 | 3 | 0.00 |
| 02/08/2022 | 2044 On 03-November-22 | 11.40 | Put | Bond Future | 2529 | 3 | 2529 | 3 | 0.00 |
| 02/08/2022 | 2044 On 03-November-22 | 11.39 | Put | Bond Future | 2560 | 3 | 2560 | 3 | 0.00 |
| 02/08/2022 | 2044 On 02-February-23 | | | Bond Future | 11.54 | 77.5007 | 11.5404 | 77.5007 | 29,403.00 |
| 02/08/2022 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 2338 | 2 | 2338 | 2 | 0.00 |
| 02/08/2022 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 2311 | 2 | 2311 | 2 | 0.00 |
| 02/08/2022 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 2285 | 2 | 2285 | 2 | 0.00 |
| 02/08/2022 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 4920 | 5 | 4920 | 5 | 0.00 |
| 02/08/2022 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 4879 | 5 | 4879 | 5 | 0.00 |
| 02/08/2022 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 4838 | 5 | 4838 | 5 | 0.00 |
| 02/08/2022 | 2044 On 04-May-23 | | | Bond Future | 11.66 | 78.9624 | 11.6649 | 78.9624 | 0.00 |
| 02/08/2022 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 3571 | 3 | 3571 | 3 | 0.00 |
| 02/08/2022 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 3511 | 3 | 3511 | 3 | 0.00 |
| 02/08/2022 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 3541 | 3 | 3541 | 3 | 0.00 |
| 02/08/2022 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 5107 | 6 | 5107 | 6 | 0.00 |
| 02/08/2022 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 5142 | 6 | 5142 | 6 | 0.00 |
| 02/08/2022 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 5072 | 5 | 5072 | 5 | 0.00 |
| 02/08/2022 | 2044 On 03-August-23 | | | Bond Future | 11.77 | 76.1319 | 11.7697 | 76.1319 | 0.00 |
| 02/08/2022 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 6276 | 6 | 6276 | 6 | 0.00 |
| 02/08/2022 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 6241 | 6 | 6241 | 6 | 0.00 |
| 02/08/2022 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 6205 | 6 | 6205 | 6 | 0.00 |
| 02/08/2022 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 3911 | 4 | 3911 | 4 | 0.00 |
| 02/08/2022 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 3888 | 4 | 3888 | 4 | 0.00 |
| 02/08/2022 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 3865 | 4 | 3865 | 4 | 0.00 |
| 02/08/2022 | 2046 On 04-August-22 | | | Bond Future | 116.83 | 115.4791 | 116.8301 | 115.4791 | 4,858.00 |
| 02/08/2022 | 2046 On 03-November-22 | | | Bond Future | 116.71 | 115.3338 | 116.7051 | 115.3338 | 15,833.00 |
| 02/08/2022 | 2046 On 02-February-23 | | | Bond Future | 118.81 | 117.4845 | 118.8068 | 117.4845 | 0.00 |
| 02/08/2022 | 2046 On 04-May-23 | | | Bond Future | 118.99 | 117.6830 | 118.9906 | 117.6830 | 0.00 |
| 02/08/2022 | 2046 On 03-August-23 | | | Bond Future | 121.47 | 120.0196 | 121.4681 | 120.0196 | 0.00 |
| 02/08/2022 | 2050 On 04-August-22 | | | Bond Future | 118.16 | 117.0565 | 118.1564 | 117.0565 | 1,973.00 |
| 02/08/2022 | 2050 On 03-November-22 | | | Bond Future | 120.03 | 118.9131 | 120.0294 | 118.9131 | 9,740.00 |
| 02/08/2022 | 2050 On 02-February-23 | | | Bond Future | 120.07 | 119.0054 | 120.0664 | 119.0054 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | 2050 On 04-May-23 | | | Bond Future | 122.31 | 121.2732 | 122.3137 | 121.2732 | 0.00 |
| 02/08/2022 | 2050 On 03-August-23 | | | Bond Future | 122.66 | 121.4784 | 122.6567 | 121.4784 | 0.00 |
| 02/08/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | AL37 On 04-August-22 | | | Index Future | 814.94 | 811.5320 | 814.9370 | 811.5320 | 0.00 |
| 02/08/2022 | AL37 On 03-November-22 | | | Index Future | 827.77 | 824.3140 | 827.7670 | 824.3140 | 0.00 |
| 02/08/2022 | AL37 On 02-February-23 | | | Index Future | 842.45 | 839.4570 | 842.4520 | 839.4570 | 0.00 |
| 02/08/2022 | AL37 On 04-May-23 | | | Index Future | 858.01 | 855.2410 | 858.0070 | 855.2410 | 0.00 |
| 02/08/2022 | AL37 On 03-August-23 | | | Index Future | 875.64 | 872.0110 | 875.6410 | 872.0110 | 0.00 |
| 02/08/2022 | AL7T On 04-August-22 | | | Index Future | 928.32 | 921.2570 | 928.3210 | 921.2570 | 0.00 |
| 02/08/2022 | AL7T On 03-November-22 | | | Index Future | 942.94 | 935.7680 | 942.9360 | 935.7680 | 0.00 |
| 02/08/2022 | AL7T On 02-February-23 | | | Index Future | 959.66 | 952.9570 | 959.6640 | 952.9570 | 0.00 |
| 02/08/2022 | AL7T On 04-May-23 | | | Index Future | 977.38 | 970.8760 | 977.3830 | 970.8760 | 0.00 |
| 02/08/2022 | AL7T On 03-August-23 | | | Index Future | 997.47 | 989.9130 | 997.4710 | 989.9130 | 0.00 |
| 02/08/2022 | ALBI On 04-August-22 | | | Index Future | 828.07 | 821.6280 | 828.0660 | 821.6280 | 0.00 |
| 02/08/2022 | ALBI On 03-November-22 | | | Index Future | 841.10 | 834.5700 | 841.1010 | 834.5700 | 138.00 |
| 02/08/2022 | ALBI On 02-February-23 | | | Index Future | 856.02 | 849.9010 | 856.0230 | 849.9010 | 0.00 |
| 02/08/2022 | ALBI On 04-May-23 | | | Index Future | 871.83 | 865.8810 | 871.8290 | 865.8810 | 0.00 |
| 02/08/2022 | ALBI On 03-August-23 | | | Index Future | 889.75 | 882.8600 | 889.7470 | 882.8600 | 0.00 |
| 02/08/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C186 On 21-December-26 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 02/08/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2022 | ES33 On 04-August-22 | | | Bond Future | 11.99 | 75.2324 | 11.9871 | 75.2324 | 0.00 |
| 02/08/2022 | ES33 On 03-November-22 | | | Bond Future | 12.19 | 72.6401 | 12.1919 | 72.6401 | 0.00 |
| 02/08/2022 | ES33 On 02-February-23 | | | Bond Future | 12.38 | 73.9957 | 12.3832 | 73.9957 | 350.00 |
| 02/08/2022 | ES33 On 04-May-23 | | | Bond Future | 12.57 | 71.6144 | 12.5679 | 71.6144 | 0.00 |
| 02/08/2022 | ES33 On 03-August-23 | | | Bond Future | 12.73 | 73.0386 | 12.7254 | 73.0386 | 0.00 |
| 02/08/2022 | ES42 On 04-August-22 | | | Bond Future | 12.33 | 73.6430 | 12.3259 | 73.6430 | 0.00 |
| 02/08/2022 | ES42 On 03-November-22 | | | Bond Future | 12.51 | 70.5506 | 12.5126 | 70.5506 | 0.00 |
| 02/08/2022 | ES42 On 02-February-23 | | | Bond Future | 12.68 | 71.8697 | 12.6807 | 71.8697 | 4,769.00 |
| 02/08/2022 | ES42 On 04-May-23 | | | Bond Future | 12.85 | 68.9782 | 12.8501 | 68.9782 | 0.00 |
| 02/08/2022 | ES42 On 03-August-23 | | | Bond Future | 12.99 | 70.3517 | 12.9915 | 70.3517 | 0.00 |
| 02/08/2022 | GOVI On 04-August-22 | | | GOVI | 816.46 | 810.0760 | 816.4560 | 810.0760 | 7.00 |
| 02/08/2022 | GOVI On 04-August-22 | 819.26 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | GOVI On 04-August-22 | 819.27 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | GOVI On 04-August-22 | 819.28 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | GOVI On 04-August-22 | 819.28 | Put | GOVI | 28240 | 9 | 28240 | 9 | 0.00 |
| 02/08/2022 | GOVI On 04-August-22 | 819.27 | Put | GOVI | 28140 | 9 | 28140 | 9 | 0.00 |
| 02/08/2022 | GOVI On 04-August-22 | 819.26 | Put | GOVI | 28040 | 9 | 28040 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | GOVI On 03-November-22 | | | GOVI | 829.31 | 822.8360 | 829.3090 | 822.8360 | 868.00 |
| 02/08/2022 | GOVI On 03-November-22 | 820.43 | Call | GOVI | 88790 | 2 | 88790 | 2 | 0.00 |
| 02/08/2022 | GOVI On 03-November-22 | 820.41 | Call | GOVI | 88990 | 2 | 88990 | 2 | 0.00 |
| 02/08/2022 | GOVI On 03-November-22 | 820.42 | Call | GOVI | 88890 | 2 | 88890 | 2 | 0.00 |
| 02/08/2022 | GOVI On 03-November-22 | 820.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | GOVI On 03-November-22 | 820.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | GOVI On 03-November-22 | 820.43 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | GOVI On 02-February-23 | | | GOVI | 844.02 | 837.9510 | 844.0210 | 837.9510 | 0.00 |
| 02/08/2022 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 68090 | 13 | 68090 | 13 | 0.00 |
| 02/08/2022 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 67990 | 13 | 67990 | 13 | 0.00 |
| 02/08/2022 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 68190 | 13 | 68190 | 13 | 0.00 |
| 02/08/2022 | GOVI On 04-May-23 | | | GOVI | 859.61 | 853.7070 | 859.6060 | 853.7070 | 0.00 |
| 02/08/2022 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 67260 | 1 | 67260 | 1 | 0.00 |
| 02/08/2022 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 67460 | 1 | 67460 | 1 | 0.00 |
| 02/08/2022 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 67360 | 1 | 67360 | 1 | 0.00 |
| 02/08/2022 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | GOVI On 03-August-23 | | | GOVI | 877.27 | 870.4460 | 877.2730 | 870.4460 | 0.00 |
| 02/08/2022 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 400430 | 33 | 400430 | 33 | 0.00 |
| 02/08/2022 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 400630 | 33 | 400630 | 33 | 0.00 |
| 02/08/2022 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 400530 | 33 | 400530 | 33 | 0.00 |
| 02/08/2022 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/08/2022 | IGOV On 04-August-22 | | | Index Future | 319.02 | 316.9550 | 319.0240 | 316.9550 | 14.00 |
| 02/08/2022 | IGOV On 03-November-22 | | | Index Future | 324.13 | 322.0270 | 324.1260 | 322.0270 | 703.00 |
| 02/08/2022 | IGOV On 02-February-23 | | | Index Future | 329.95 | 328.0200 | 329.9540 | 328.0200 | 0.00 |
| 02/08/2022 | IGOV On 04-May-23 | | | Index Future | 336.12 | 334.2630 | 336.1230 | 334.2630 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | IGOV On 03-August-23 | | | Index Future | 343.11 | 340.8920 | 343.1060 | 340.8920 | 0.00 |
| 02/08/2022 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5000 | 93.5000 | 93.5000 | 0.00 |
| 02/08/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 02/08/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 02/08/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 02/08/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 02/08/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 02/08/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 02/08/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 02/08/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 02/08/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 02/08/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 02/08/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 02/08/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 02/08/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 02/08/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 02/08/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 02/08/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 02/08/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 02/08/2022 | JBAF On 17-August-22 | | | Jibar Tradeable Future | 5.76 | 94.2150 | 5.7600 | 94.2150 | 0.00 |
| 02/08/2022 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 5.87 | 94.1100 | 5.8650 | 94.1100 | 0.00 |
| 02/08/2022 | JBAF On 19-October-22 | | | Jibar Tradeable Future | 6.46 | 93.5250 | 6.4550 | 93.5250 | 0.00 |
| 02/08/2022 | JBAF On 16-November-22 | | | Jibar Tradeable Future | 6.56 | 93.4200 | 6.5550 | 93.4200 | 0.00 |
| 02/08/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 7.06 | 92.9200 | 7.0550 | 92.9200 | 68.00 |
| 02/08/2022 | JBAF On 18-January-23 | | | Jibar Tradeable Future | 7.14 | 92.8400 | 7.1400 | 92.8400 | 0.00 |
| 02/08/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.45 | 92.4800 | 7.4500 | 92.4800 | 0.00 |
| 02/08/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 7.74 | 92.1850 | 7.7350 | 92.1850 | 0.00 |
| 02/08/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 7.98 | 91.9200 | 7.9800 | 91.9200 | 75.00 |
| 02/08/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 7.87 | 92.0250 | 7.8700 | 92.0250 | 272.00 |
| 02/08/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.01 | 91.8800 | 8.0100 | 91.8800 | 0.00 |
| 02/08/2022 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 7.98 | 91.9500 | 7.9750 | 91.9500 | 0.00 |
| 02/08/2022 | R023 On 04-August-22 | | | Bond Future | 7.02 | 103.8386 | 7.0222 | 103.8386 | 22,369.00 |
| 02/08/2022 | R023 On 04-August-22 | 6.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | R023 On 04-August-22 | 6.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | R023 On 04-August-22 | 6.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | R023 On 04-August-22 | 6.05 | Put | Bond Future | 528 | 1 | 528 | 1 | 0.00 |
| 02/08/2022 | R023 On 04-August-22 | 6.04 | Put | Bond Future | 533 | 1 | 533 | 1 | 0.00 |
| 02/08/2022 | R023 On 04-August-22 | 6.03 | Put | Bond Future | 539 | 1 | 539 | 1 | 0.00 |
| 02/08/2022 | R023 On 03-November-22 | | | Bond Future | 7.57 | 101.5389 | 7.5739 | 101.5389 | 12,292.00 |
| 02/08/2022 | R023 On 03-November-22 | 6.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | R023 On 03-November-22 | 6.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | R023 On 03-November-22 | 6.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | R023 On 03-November-22 | 6.26 | Put | Bond Future | 402 | 0 | 402 | 0 | 0.00 |
| 02/08/2022 | R023 On 03-November-22 | 6.25 | Put | Bond Future | 405 | 0 | 405 | 0 | 0.00 |
| 02/08/2022 | R023 On 03-November-22 | 6.27 | Put | Bond Future | 399 | 0 | 399 | 0 | 0.00 |
| 02/08/2022 | R035 On 04-August-22 | | | Bond Future | 11.04 | 88.6365 | 11.0399 | 88.6365 | 83,641.00 |
| 02/08/2022 | R035 On 04-August-22 | 10.53 | Call | Bond Future | 1 | 0 | 1 | 0 | 394.00 |
| 02/08/2022 | R035 On 04-August-22 | 10.74 | Call | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 02/08/2022 | R035 On 04-August-22 | 11.13 | Call | Bond Future | 748 | 0 | 748 | 0 | 0.00 |
| 02/08/2022 | R035 On 04-August-22 | 12.18 | Call | Bond Future | 6465 | 6 | 6465 | 6 | 0.00 |
| 02/08/2022 | R035 On 04-August-22 | 9.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 394.00 |
| 02/08/2022 | R035 On 04-August-22 | 9.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 02/08/2022 | R035 On 04-August-22 | 10.64 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 02/08/2022 | R035 On 04-August-22 | 10.72 | Call | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 02/08/2022 | R035 On 04-August-22 | 10.73 | Call | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 02/08/2022 | R035 On 04-August-22 | 10.73 | Put | Bond Future | 1906 | 3 | 1906 | 3 | 0.00 |
| 02/08/2022 | R035 On 04-August-22 | 10.72 | Put | Bond Future | 1966 | 3 | 1966 | 3 | 0.00 |
| 02/08/2022 | R035 On 04-August-22 | 10.64 | Put | Bond Future | 2453 | 3 | 2453 | 3 | 100.00 |
| 02/08/2022 | R035 On 04-August-22 | 9.84 | Put | Bond Future | 7653 | 8 | 7653 | 8 | 0.00 |
| 02/08/2022 | R035 On 04-August-22 | 10.53 | Put | Bond Future | 3140 | 4 | 3140 | 4 | 0.00 |
| 02/08/2022 | R035 On 04-August-22 | 11.13 | Put | Bond Future | 210 | 1 | 210 | 1 | 100.00 |
| 02/08/2022 | R035 On 04-August-22 | 9.53 | Put | Bond Future | 9787 | 11 | 9787 | 11 | 0.00 |
| 02/08/2022 | R035 On 04-August-22 | 12.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 394.00 |
| 02/08/2022 | R035 On 04-August-22 | 10.74 | Put | Bond Future | 1847 | 3 | 1847 | 3 | 0.00 |
| 02/08/2022 | R035 On 03-November-22 | | | Bond Future | 11.21 | 85.5302 | 11.2054 | 85.5302 | 59,692.00 |
| 02/08/2022 | R035 On 03-November-22 | 11.14 | Call | Bond Future | 2025 | 2 | 2025 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | R035 On 03-November-22 | 11.13 | Call | Bond Future | 1996 | 2 | 1996 | 2 | 0.00 |
| 02/08/2022 | R035 On 03-November-22 | 9.82 | Call | Bond Future | 111 | 0 | 111 | 0 | 582.00 |
| 02/08/2022 | R035 On 03-November-22 | 10.30 | Call | Bond Future | 389 | 0 | 389 | 0 | 976.00 |
| 02/08/2022 | R035 On 03-November-22 | 11.15 | Call | Bond Future | 2055 | 2 | 2055 | 2 | 0.00 |
| 02/08/2022 | R035 On 03-November-22 | 12.68 | Call | Bond Future | 8337 | 8 | 8337 | 8 | 0.00 |
| 02/08/2022 | R035 On 03-November-22 | 11.05 | Call | Bond Future | 1767 | 1 | 1767 | 1 | 976.00 |
| 02/08/2022 | R035 On 03-November-22 | 10.57 | Call | Bond Future | 731 | 1 | 731 | 1 | 0.00 |
| 02/08/2022 | R035 On 03-November-22 | 10.99 | Call | Bond Future | 1605 | 1 | 1605 | 1 | 0.00 |
| 02/08/2022 | R035 On 03-November-22 | 10.99 | Put | Bond Future | 2880 | 3 | 2880 | 3 | 582.00 |
| 02/08/2022 | R035 On 03-November-22 | 10.57 | Put | Bond Future | 4573 | 5 | 4573 | 5 | 582.00 |
| 02/08/2022 | R035 On 03-November-22 | 12.68 | Put | Bond Future | 295 | 0 | 295 | 0 | 976.00 |
| 02/08/2022 | R035 On 03-November-22 | 11.15 | Put | Bond Future | 2381 | 3 | 2381 | 3 | 0.00 |
| 02/08/2022 | R035 On 03-November-22 | 10.30 | Put | Bond Future | 5938 | 7 | 5938 | 7 | 0.00 |
| 02/08/2022 | R035 On 03-November-22 | 9.82 | Put | Bond Future | 8811 | 10 | 8811 | 10 | 0.00 |
| 02/08/2022 | R035 On 03-November-22 | 11.13 | Put | Bond Future | 2439 | 3 | 2439 | 3 | 0.00 |
| 02/08/2022 | R035 On 03-November-22 | 11.14 | Put | Bond Future | 2410 | 3 | 2410 | 3 | 0.00 |
| 02/08/2022 | R035 On 03-November-22 | 11.05 | Put | Bond Future | 2684 | 3 | 2684 | 3 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | | | Bond Future | 11.36 | 87.1050 | 11.3553 | 87.1050 | 72,176.00 |
| 02/08/2022 | R035 On 02-February-23 | 11.98 | Call | Bond Future | 5289 | 5 | 5289 | 5 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 10377 | 10 | 10377 | 10 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 2263 | 2 | 2263 | 2 | 976.00 |
| 02/08/2022 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 2289 | 2 | 2289 | 2 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 1809 | 2 | 1809 | 2 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 848 | 1 | 848 | 1 | 976.00 |
| 02/08/2022 | R035 On 02-February-23 | 10.64 | Call | Bond Future | 1360 | 1 | 1360 | 1 | 388.00 |
| 02/08/2022 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 1832 | 2 | 1832 | 2 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 11.94 | Call | Bond Future | 5138 | 5 | 5138 | 5 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 1854 | 2 | 1854 | 2 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 1397 | 1 | 1397 | 1 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 10.60 | Call | Bond Future | 1286 | 1 | 1286 | 1 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 9.85 | Call | Bond Future | 426 | 0 | 426 | 0 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 9.89 | Call | Bond Future | 455 | 0 | 455 | 0 | 388.00 |
| 02/08/2022 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 398 | 0 | 398 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 9948 | 11 | 9948 | 11 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 9.89 | Put | Bond Future | 9474 | 10 | 9474 | 10 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 10.60 | Put | Bond Future | 5773 | 6 | 5773 | 6 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 10.64 | Put | Bond Future | 5601 | 6 | 5601 | 6 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 5516 | 6 | 5516 | 6 | 582.00 |
| 02/08/2022 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 7211 | 8 | 7211 | 8 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 4639 | 5 | 4639 | 5 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 604 | 1 | 604 | 1 | 976.00 |
| 02/08/2022 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 4676 | 5 | 4676 | 5 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 9.85 | Put | Bond Future | 9710 | 10 | 9710 | 10 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 4714 | 5 | 4714 | 5 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 4004 | 4 | 4004 | 4 | 582.00 |
| 02/08/2022 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 4037 | 4 | 4037 | 4 | 0.00 |
| 02/08/2022 | R035 On 02-February-23 | 11.98 | Put | Bond Future | 1819 | 2 | 1819 | 2 | 388.00 |
| 02/08/2022 | R035 On 02-February-23 | 11.94 | Put | Bond Future | 1884 | 2 | 1884 | 2 | 0.00 |
| 02/08/2022 | R035 On 04-May-23 | | | Bond Future | 11.49 | 84.2456 | 11.4942 | 84.2456 | 0.00 |
| 02/08/2022 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 3065 | 3 | 3065 | 3 | 0.00 |
| 02/08/2022 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 1381 | 1 | 1381 | 1 | 491.00 |
| 02/08/2022 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 729 | 1 | 729 | 1 | 388.00 |
| 02/08/2022 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 7158 | 7 | 7158 | 7 | 0.00 |
| 02/08/2022 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 2933 | 3 | 2933 | 3 | 491.00 |
| 02/08/2022 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 3012 | 3 | 3012 | 3 | 0.00 |
| 02/08/2022 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 3038 | 3 | 3038 | 3 | 0.00 |
| 02/08/2022 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 1676 | 1 | 1676 | 1 | 388.00 |
| 02/08/2022 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 9944 | 9 | 9944 | 9 | 0.00 |
| 02/08/2022 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 1211 | 1 | 1211 | 1 | 491.00 |
| 02/08/2022 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 6909 | 7 | 6909 | 7 | 0.00 |
| 02/08/2022 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 1985 | 2 | 1985 | 2 | 388.00 |
| 02/08/2022 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 4622 | 5 | 4622 | 5 | 0.00 |
| 02/08/2022 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 10714 | 11 | 10714 | 11 | 0.00 |
| 02/08/2022 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 7724 | 8 | 7724 | 8 | 0.00 |
| 02/08/2022 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 4779 | 5 | 4779 | 5 | 0.00 |
| 02/08/2022 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 4684 | 5 | 4684 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 4653 | 5 | 4653 | 5 | 0.00 |
| 02/08/2022 | R035 On 03-August-23 | | | Bond Future | 11.61 | 85.9018 | 11.6075 | 85.9018 | 0.00 |
| 02/08/2022 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 5503 | 5 | 5503 | 5 | 0.00 |
| 02/08/2022 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 5536 | 5 | 5536 | 5 | 0.00 |
| 02/08/2022 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 5568 | 5 | 5568 | 5 | 0.00 |
| 02/08/2022 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 3449 | 4 | 3449 | 4 | 0.00 |
| 02/08/2022 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 3469 | 4 | 3469 | 4 | 0.00 |
| 02/08/2022 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 3490 | 4 | 3490 | 4 | 0.00 |
| 02/08/2022 | R186 On 04-August-22 | | | Bond Future | 8.95 | 106.4542 | 8.9517 | 106.4542 | 40,222.00 |
| 02/08/2022 | R186 On 04-August-22 | 6.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,541.00 |
| 02/08/2022 | R186 On 04-August-22 | 8.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | R186 On 04-August-22 | 8.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | R186 On 04-August-22 | 9.78 | Call | Bond Future | 2986 | 3 | 2986 | 3 | 0.00 |
| 02/08/2022 | R186 On 04-August-22 | 7.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,541.00 |
| 02/08/2022 | R186 On 04-August-22 | 8.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | R186 On 04-August-22 | 8.15 | Put | Bond Future | 2995 | 3 | 2995 | 3 | 0.00 |
| 02/08/2022 | R186 On 04-August-22 | 9.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 3,541.00 |
| 02/08/2022 | R186 On 04-August-22 | 8.14 | Put | Bond Future | 3033 | 3 | 3033 | 3 | 0.00 |
| 02/08/2022 | R186 On 04-August-22 | 8.13 | Put | Bond Future | 3071 | 4 | 3071 | 4 | 0.00 |
| 02/08/2022 | R186 On 04-August-22 | 6.96 | Put | Bond Future | 7639 | 8 | 7639 | 8 | 0.00 |
| 02/08/2022 | R186 On 04-August-22 | 7.96 | Put | Bond Future | 3720 | 4 | 3720 | 4 | 0.00 |
| 02/08/2022 | R186 On 03-November-22 | | | Bond Future | 9.14 | 108.1165 | 9.1410 | 108.1165 | 66,189.00 |
| 02/08/2022 | R186 On 03-November-22 | 8.55 | Call | Bond Future | 455 | 0 | 455 | 0 | 0.00 |
| 02/08/2022 | R186 On 03-November-22 | 8.91 | Call | Bond Future | 869 | 1 | 869 | 1 | 0.00 |
| 02/08/2022 | R186 On 03-November-22 | 8.23 | Call | Bond Future | 240 | 0 | 240 | 0 | 4,310.00 |
| 02/08/2022 | R186 On 03-November-22 | 8.53 | Call | Bond Future | 437 | 0 | 437 | 0 | 0.00 |
| 02/08/2022 | R186 On 03-November-22 | 8.54 | Call | Bond Future | 446 | 0 | 446 | 0 | 0.00 |
| 02/08/2022 | R186 On 03-November-22 | 8.54 | Put | Bond Future | 2556 | 3 | 2556 | 3 | 0.00 |
| 02/08/2022 | R186 On 03-November-22 | 8.53 | Put | Bond Future | 2582 | 3 | 2582 | 3 | 0.00 |
| 02/08/2022 | R186 On 03-November-22 | 8.91 | Put | Bond Future | 1674 | 2 | 1674 | 2 | 4,310.00 |
| 02/08/2022 | R186 On 03-November-22 | 8.23 | Put | Bond Future | 3458 | 4 | 3458 | 4 | 0.00 |
| 02/08/2022 | R186 On 03-November-22 | 8.55 | Put | Bond Future | 2529 | 3 | 2529 | 3 | 0.00 |
| 02/08/2022 | R186 On 02-February-23 | | | Bond Future | 9.29 | 104.8077 | 9.2946 | 104.8077 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 508 | 0 | 508 | 0 | 0.00 |
| 02/08/2022 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 501 | 0 | 501 | 0 | 0.00 |
| 02/08/2022 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 493 | 0 | 493 | 0 | 0.00 |
| 02/08/2022 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 3739 | 4 | 3739 | 4 | 0.00 |
| 02/08/2022 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 3712 | 4 | 3712 | 4 | 0.00 |
| 02/08/2022 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 3686 | 4 | 3686 | 4 | 0.00 |
| 02/08/2022 | R186 On 04-May-23 | | | Bond Future | 9.45 | 106.7829 | 9.4474 | 106.7829 | 0.00 |
| 02/08/2022 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 1081 | 1 | 1081 | 1 | 0.00 |
| 02/08/2022 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 1070 | 1 | 1070 | 1 | 0.00 |
| 02/08/2022 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 1093 | 1 | 1093 | 1 | 0.00 |
| 02/08/2022 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 2997 | 3 | 2997 | 3 | 0.00 |
| 02/08/2022 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 3017 | 3 | 3017 | 3 | 0.00 |
| 02/08/2022 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 2977 | 3 | 2977 | 3 | 0.00 |
| 02/08/2022 | R186 On 03-August-23 | | | Bond Future | 9.54 | 103.5786 | 9.5423 | 103.5786 | 0.00 |
| 02/08/2022 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 2515 | 2 | 2515 | 2 | 0.00 |
| 02/08/2022 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 2480 | 2 | 2480 | 2 | 0.00 |
| 02/08/2022 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 2498 | 2 | 2498 | 2 | 0.00 |
| 02/08/2022 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 1931 | 2 | 1931 | 2 | 0.00 |
| 02/08/2022 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 1942 | 2 | 1942 | 2 | 0.00 |
| 02/08/2022 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 1920 | 2 | 1920 | 2 | 0.00 |
| 02/08/2022 | R197 On 04-August-22 | | | Bond Future | 331.40 | 331.2867 | 331.4007 | 331.2867 | 110.00 |
| 02/08/2022 | R197 On 03-November-22 | | | Bond Future | 336.65 | 336.5414 | 336.6539 | 336.5414 | 831.00 |
| 02/08/2022 | R197 On 02-February-23 | | | Bond Future | 333.89 | 333.9880 | 333.8903 | 333.9880 | 0.00 |
| 02/08/2022 | R197 On 04-May-23 | | | Bond Future | 340.14 | 340.3534 | 340.1408 | 340.3534 | 0.00 |
| 02/08/2022 | R197 On 03-August-23 | | | Bond Future | 338.08 | 337.9679 | 338.0766 | 337.9679 | 0.00 |
| 02/08/2022 | R202 On 04-August-22 | | | Bond Future | 245.87 | 244.9272 | 245.8686 | 244.9272 | 5,614.00 |
| 02/08/2022 | R202 On 03-November-22 | | | Bond Future | 249.77 | 248.8121 | 249.7660 | 248.8121 | 6,140.00 |
| 02/08/2022 | R202 On 02-February-23 | | | Bond Future | 249.58 | 248.7613 | 249.5751 | 248.7613 | 460.00 |
| 02/08/2022 | R202 On 04-May-23 | | | Bond Future | 254.25 | 253.5013 | 254.2462 | 253.5013 | 0.00 |
| 02/08/2022 | R202 On 03-August-23 | | | Bond Future | 254.68 | 253.6770 | 254.6793 | 253.6770 | 0.00 |
| 02/08/2022 | R209 On 04-August-22 | | | Bond Future | 11.03 | 68.2388 | 11.0338 | 68.2388 | 8,968.00 |
| 02/08/2022 | R209 On 04-August-22 | 10.57 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/08/2022 | R209 On 04-August-22 | 10.59 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | R209 On 04-August-22 | 10.58 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/08/2022 | R209 On 04-August-22 | 10.58 | Put | Bond Future | 2443 | 3 | 2443 | 3 | 0.00 |
| 02/08/2022 | R209 On 04-August-22 | 10.57 | Put | Bond Future | 2498 | 3 | 2498 | 3 | 0.00 |
| 02/08/2022 | R209 On 04-August-22 | 10.59 | Put | Bond Future | 2388 | 3 | 2388 | 3 | 0.00 |
| 02/08/2022 | R209 On 03-November-22 | | | Bond Future | 11.18 | 66.1583 | 11.1802 | 66.1583 | 18,801.00 |
| 02/08/2022 | R209 On 03-November-22 | 11.02 | Call | Bond Future | 1524 | 1 | 1524 | 1 | 0.00 |
| 02/08/2022 | R209 On 03-November-22 | 10.00 | Call | Bond Future | 168 | 0 | 168 | 0 | 9,500.00 |
| 02/08/2022 | R209 On 03-November-22 | 11.50 | Call | Bond Future | 2898 | 2 | 2898 | 2 | 0.00 |
| 02/08/2022 | R209 On 03-November-22 | 10.50 | Call | Bond Future | 574 | 0 | 574 | 0 | 0.00 |
| 02/08/2022 | R209 On 03-November-22 | 11.00 | Call | Bond Future | 1476 | 1 | 1476 | 1 | 0.00 |
| 02/08/2022 | R209 On 03-November-22 | 11.01 | Call | Bond Future | 1500 | 1 | 1500 | 1 | 0.00 |
| 02/08/2022 | R209 On 03-November-22 | 12.00 | Call | Bond Future | 4678 | 4 | 4678 | 4 | 0.00 |
| 02/08/2022 | R209 On 03-November-22 | 11.03 | Call | Bond Future | 1548 | 1 | 1548 | 1 | 0.00 |
| 02/08/2022 | R209 On 03-November-22 | 9.25 | Call | Bond Future | 16 | 0 | 16 | 0 | 6,000.00 |
| 02/08/2022 | R209 On 03-November-22 | 9.50 | Call | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 02/08/2022 | R209 On 03-November-22 | 9.50 | Put | Bond Future | 9525 | 10 | 9525 | 10 | 0.00 |
| 02/08/2022 | R209 On 03-November-22 | 9.25 | Put | Bond Future | 11073 | 12 | 11073 | 12 | 0.00 |
| 02/08/2022 | R209 On 03-November-22 | 11.03 | Put | Bond Future | 2327 | 3 | 2327 | 3 | 0.00 |
| 02/08/2022 | R209 On 03-November-22 | 10.50 | Put | Bond Future | 4204 | 5 | 4204 | 5 | 0.00 |
| 02/08/2022 | R209 On 03-November-22 | 12.00 | Put | Bond Future | 647 | 1 | 647 | 1 | 9,500.00 |
| 02/08/2022 | R209 On 03-November-22 | 11.01 | Put | Bond Future | 2383 | 3 | 2383 | 3 | 0.00 |
| 02/08/2022 | R209 On 03-November-22 | 11.00 | Put | Bond Future | 2412 | 3 | 2412 | 3 | 8,750.00 |
| 02/08/2022 | R209 On 03-November-22 | 11.50 | Put | Bond Future | 1283 | 2 | 1283 | 2 | 0.00 |
| 02/08/2022 | R209 On 03-November-22 | 10.00 | Put | Bond Future | 6645 | 7 | 6645 | 7 | 6,000.00 |
| 02/08/2022 | R209 On 03-November-22 | 11.02 | Put | Bond Future | 2355 | 3 | 2355 | 3 | 0.00 |
| 02/08/2022 | R209 On 02-February-23 | | | Bond Future | 11.31 | 67.3776 | 11.3088 | 67.3776 | 2,066.00 |
| 02/08/2022 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 1548 | 1 | 1548 | 1 | 0.00 |
| 02/08/2022 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 1510 | 1 | 1510 | 1 | 0.00 |
| 02/08/2022 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 1529 | 1 | 1529 | 1 | 0.00 |
| 02/08/2022 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 4189 | 5 | 4189 | 5 | 0.00 |
| 02/08/2022 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 4257 | 5 | 4257 | 5 | 0.00 |
| 02/08/2022 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 4223 | 5 | 4223 | 5 | 0.00 |
| 02/08/2022 | R209 On 04-May-23 | | | Bond Future | 11.43 | 65.4963 | 11.4334 | 65.4963 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 2562 | 2 | 2562 | 2 | 0.00 |
| 02/08/2022 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 2517 | 2 | 2517 | 2 | 0.00 |
| 02/08/2022 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 2539 | 2 | 2539 | 2 | 0.00 |
| 02/08/2022 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 4223 | 5 | 4223 | 5 | 0.00 |
| 02/08/2022 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 4252 | 5 | 4252 | 5 | 0.00 |
| 02/08/2022 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 4195 | 5 | 4195 | 5 | 0.00 |
| 02/08/2022 | R209 On 03-August-23 | | | Bond Future | 11.53 | 66.7844 | 11.5325 | 66.7844 | 0.00 |
| 02/08/2022 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 4958 | 5 | 4958 | 5 | 0.00 |
| 02/08/2022 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 4901 | 4 | 4901 | 4 | 0.00 |
| 02/08/2022 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 4930 | 5 | 4930 | 5 | 0.00 |
| 02/08/2022 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 2961 | 3 | 2961 | 3 | 0.00 |
| 02/08/2022 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 2997 | 3 | 2997 | 3 | 0.00 |
| 02/08/2022 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 2979 | 3 | 2979 | 3 | 0.00 |
| 02/08/2022 | R210 On 04-August-22 | | | Bond Future | 225.38 | 224.6499 | 225.3795 | 224.6499 | 439.00 |
| 02/08/2022 | R210 On 03-November-22 | | | Bond Future | 225.96 | 225.2163 | 225.9553 | 225.2163 | 732.00 |
| 02/08/2022 | R210 On 02-February-23 | | | Bond Future | 230.02 | 229.4154 | 230.0240 | 229.4154 | 300.00 |
| 02/08/2022 | R210 On 04-May-23 | | | Bond Future | 231.24 | 230.6937 | 231.2361 | 230.6937 | 0.00 |
| 02/08/2022 | R210 On 03-August-23 | | | Bond Future | 236.05 | 235.2732 | 236.0491 | 235.2732 | 0.00 |
| 02/08/2022 | R213 On 04-August-22 | | | Bond Future | 10.65 | 82.3130 | 10.6457 | 82.3130 | 27,866.00 |
| 02/08/2022 | R213 On 04-August-22 | 9.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | R213 On 04-August-22 | 9.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | R213 On 04-August-22 | 9.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | R213 On 04-August-22 | 9.90 | Put | Bond Future | 3669 | 4 | 3669 | 4 | 0.00 |
| 02/08/2022 | R213 On 04-August-22 | 9.88 | Put | Bond Future | 3770 | 4 | 3770 | 4 | 0.00 |
| 02/08/2022 | R213 On 04-August-22 | 9.89 | Put | Bond Future | 3720 | 4 | 3720 | 4 | 0.00 |
| 02/08/2022 | R213 On 03-November-22 | | | Bond Future | 10.82 | 80.0566 | 10.8243 | 80.0566 | 33,524.00 |
| 02/08/2022 | R213 On 03-November-22 | 10.40 | Call | Bond Future | 885 | 1 | 885 | 1 | 0.00 |
| 02/08/2022 | R213 On 03-November-22 | 9.98 | Call | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 02/08/2022 | R213 On 03-November-22 | 10.19 | Call | Bond Future | 597 | 0 | 597 | 0 | 0.00 |
| 02/08/2022 | R213 On 03-November-22 | 9.13 | Call | Bond Future | 56 | 0 | 56 | 0 | 200.00 |
| 02/08/2022 | R213 On 03-November-22 | 9.84 | Call | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 02/08/2022 | R213 On 03-November-22 | 10.39 | Call | Bond Future | 869 | 1 | 869 | 1 | 0.00 |
| 02/08/2022 | R213 On 03-November-22 | 10.37 | Call | Bond Future | 839 | 1 | 839 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | R213 On 03-November-22 | 9.19 | Call | Bond Future | 65 | 0 | 65 | 0 | 476.00 |
| 02/08/2022 | R213 On 03-November-22 | 10.38 | Call | Bond Future | 854 | 1 | 854 | 1 | 0.00 |
| 02/08/2022 | R213 On 03-November-22 | 10.38 | Put | Bond Future | 2954 | 3 | 2954 | 3 | 0.00 |
| 02/08/2022 | R213 On 03-November-22 | 9.19 | Put | Bond Future | 8149 | 9 | 8149 | 9 | 0.00 |
| 02/08/2022 | R213 On 03-November-22 | 10.37 | Put | Bond Future | 2987 | 3 | 2987 | 3 | 200.00 |
| 02/08/2022 | R213 On 03-November-22 | 10.39 | Put | Bond Future | 2921 | 3 | 2921 | 3 | 0.00 |
| 02/08/2022 | R213 On 03-November-22 | 9.84 | Put | Bond Future | 5038 | 6 | 5038 | 6 | 476.00 |
| 02/08/2022 | R213 On 03-November-22 | 9.13 | Put | Bond Future | 8456 | 9 | 8456 | 9 | 0.00 |
| 02/08/2022 | R213 On 03-November-22 | 10.19 | Put | Bond Future | 3616 | 4 | 3616 | 4 | 476.00 |
| 02/08/2022 | R213 On 03-November-22 | 9.98 | Put | Bond Future | 4436 | 5 | 4436 | 5 | 200.00 |
| 02/08/2022 | R213 On 03-November-22 | 10.40 | Put | Bond Future | 2889 | 3 | 2889 | 3 | 0.00 |
| 02/08/2022 | R213 On 02-February-23 | | | Bond Future | 10.99 | 81.5304 | 10.9855 | 81.5304 | 0.00 |
| 02/08/2022 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 1315 | 1 | 1315 | 1 | 912.00 |
| 02/08/2022 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 1004 | 1 | 1004 | 1 | 0.00 |
| 02/08/2022 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 223 | 0 | 223 | 0 | 476.00 |
| 02/08/2022 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 991 | 1 | 991 | 1 | 0.00 |
| 02/08/2022 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 6082 | 6 | 6082 | 6 | 0.00 |
| 02/08/2022 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 1018 | 1 | 1018 | 1 | 0.00 |
| 02/08/2022 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 1190 | 1 | 1190 | 1 | 0.00 |
| 02/08/2022 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 748 | 1 | 748 | 1 | 0.00 |
| 02/08/2022 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 4131 | 5 | 4131 | 5 | 476.00 |
| 02/08/2022 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 826 | 1 | 826 | 1 | 912.00 |
| 02/08/2022 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 4564 | 5 | 4564 | 5 | 0.00 |
| 02/08/2022 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 3878 | 4 | 3878 | 4 | 0.00 |
| 02/08/2022 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 4599 | 5 | 4599 | 5 | 0.00 |
| 02/08/2022 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 9056 | 10 | 9056 | 10 | 0.00 |
| 02/08/2022 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 5320 | 6 | 5320 | 6 | 476.00 |
| 02/08/2022 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 4530 | 5 | 4530 | 5 | 0.00 |
| 02/08/2022 | R213 On 04-May-23 | | | Bond Future | 11.14 | 79.5164 | 11.1362 | 79.5164 | 0.00 |
| 02/08/2022 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 2106 | 2 | 2106 | 2 | 0.00 |
| 02/08/2022 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 2087 | 2 | 2087 | 2 | 0.00 |
| 02/08/2022 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 2125 | 2 | 2125 | 2 | 0.00 |
| 02/08/2022 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 3849 | 4 | 3849 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 3902 | 4 | 3902 | 4 | 0.00 |
| 02/08/2022 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 3876 | 4 | 3876 | 4 | 0.00 |
| 02/08/2022 | R213 On 03-August-23 | | | Bond Future | 11.26 | 81.0791 | 11.2573 | 81.0791 | 0.00 |
| 02/08/2022 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 4245 | 4 | 4245 | 4 | 0.00 |
| 02/08/2022 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 4220 | 4 | 4220 | 4 | 0.00 |
| 02/08/2022 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 4271 | 4 | 4271 | 4 | 0.00 |
| 02/08/2022 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 2707 | 3 | 2707 | 3 | 0.00 |
| 02/08/2022 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 2723 | 3 | 2723 | 3 | 0.00 |
| 02/08/2022 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 2691 | 3 | 2691 | 3 | 0.00 |
| 02/08/2022 | R214 On 04-August-22 | | | Bond Future | 11.17 | 65.9147 | 11.1733 | 65.9147 | 74,238.00 |
| 02/08/2022 | R214 On 04-August-22 | 10.97 | Call | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 02/08/2022 | R214 On 04-August-22 | 10.98 | Call | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 02/08/2022 | R214 On 04-August-22 | 10.99 | Call | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 02/08/2022 | R214 On 04-August-22 | 10.98 | Put | Bond Future | 1144 | 2 | 1144 | 2 | 0.00 |
| 02/08/2022 | R214 On 04-August-22 | 10.99 | Put | Bond Future | 1096 | 2 | 1096 | 2 | 0.00 |
| 02/08/2022 | R214 On 04-August-22 | 10.97 | Put | Bond Future | 1193 | 2 | 1193 | 2 | 0.00 |
| 02/08/2022 | R214 On 03-November-22 | | | Bond Future | 11.31 | 63.6553 | 11.3111 | 63.6553 | 11,475.00 |
| 02/08/2022 | R214 On 03-November-22 | 11.35 | Call | Bond Future | 2126 | 2 | 2126 | 2 | 0.00 |
| 02/08/2022 | R214 On 03-November-22 | 11.36 | Call | Bond Future | 2155 | 2 | 2155 | 2 | 0.00 |
| 02/08/2022 | R214 On 03-November-22 | 11.34 | Call | Bond Future | 2097 | 2 | 2097 | 2 | 0.00 |
| 02/08/2022 | R214 On 03-November-22 | 11.36 | Put | Bond Future | 1893 | 2 | 1893 | 2 | 0.00 |
| 02/08/2022 | R214 On 03-November-22 | 11.35 | Put | Bond Future | 1917 | 2 | 1917 | 2 | 0.00 |
| 02/08/2022 | R214 On 03-November-22 | 11.34 | Put | Bond Future | 1941 | 2 | 1941 | 2 | 0.00 |
| 02/08/2022 | R214 On 02-February-23 | | | Bond Future | 11.43 | 64.8273 | 11.4349 | 64.8273 | 65,489.00 |
| 02/08/2022 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 2024 | 2 | 2024 | 2 | 0.00 |
| 02/08/2022 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 1977 | 2 | 1977 | 2 | 0.00 |
| 02/08/2022 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 2001 | 2 | 2001 | 2 | 0.00 |
| 02/08/2022 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 3925 | 4 | 3925 | 4 | 0.00 |
| 02/08/2022 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 3957 | 4 | 3957 | 4 | 0.00 |
| 02/08/2022 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 3893 | 4 | 3893 | 4 | 0.00 |
| 02/08/2022 | R214 On 04-May-23 | | | Bond Future | 11.55 | 62.7525 | 11.5487 | 62.7525 | 0.00 |
| 02/08/2022 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 3064 | 3 | 3064 | 3 | 0.00 |
| 02/08/2022 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 3013 | 3 | 3013 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 3038 | 3 | 3038 | 3 | 0.00 |
| 02/08/2022 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 3981 | 4 | 3981 | 4 | 0.00 |
| 02/08/2022 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 4009 | 4 | 4009 | 4 | 0.00 |
| 02/08/2022 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 3953 | 4 | 3953 | 4 | 0.00 |
| 02/08/2022 | R214 On 03-August-23 | | | Bond Future | 11.64 | 63.9861 | 11.6406 | 63.9861 | 0.00 |
| 02/08/2022 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 5569 | 5 | 5569 | 5 | 0.00 |
| 02/08/2022 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 5509 | 5 | 5509 | 5 | 0.00 |
| 02/08/2022 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 5539 | 5 | 5539 | 5 | 0.00 |
| 02/08/2022 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 3002 | 3 | 3002 | 3 | 0.00 |
| 02/08/2022 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 3020 | 3 | 3020 | 3 | 0.00 |
| 02/08/2022 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 2984 | 3 | 2984 | 3 | 0.00 |
| 02/08/2022 | R248 On 04-August-22 | | | Bond Future | 11.22 | 82.3840 | 11.2234 | 82.3840 | 92,125.00 |
| 02/08/2022 | R248 On 04-August-22 | 9.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | R248 On 04-August-22 | 10.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,200.00 |
| 02/08/2022 | R248 On 04-August-22 | 11.00 | Call | Bond Future | 61 | 0 | 61 | 0 | 1,200.00 |
| 02/08/2022 | R248 On 04-August-22 | 10.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2022 | R248 On 04-August-22 | 10.90 | Call | Bond Future | 16 | 0 | 16 | 0 | 100.00 |
| 02/08/2022 | R248 On 04-August-22 | 11.30 | Call | Bond Future | 791 | 0 | 791 | 0 | 1,600.00 |
| 02/08/2022 | R248 On 04-August-22 | 10.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,700.00 |
| 02/08/2022 | R248 On 04-August-22 | 10.99 | Call | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 02/08/2022 | R248 On 04-August-22 | 10.98 | Call | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 02/08/2022 | R248 On 04-August-22 | 10.98 | Put | Bond Future | 1746 | 3 | 1746 | 3 | 0.00 |
| 02/08/2022 | R248 On 04-August-22 | 10.99 | Put | Bond Future | 1681 | 2 | 1681 | 2 | 0.00 |
| 02/08/2022 | R248 On 04-August-22 | 11.30 | Put | Bond Future | 269 | 1 | 269 | 1 | 0.00 |
| 02/08/2022 | R248 On 04-August-22 | 10.40 | Put | Bond Future | 6010 | 7 | 6010 | 7 | 0.00 |
| 02/08/2022 | R248 On 04-August-22 | 10.90 | Put | Bond Future | 2286 | 3 | 2286 | 3 | 0.00 |
| 02/08/2022 | R248 On 04-August-22 | 11.00 | Put | Bond Future | 1617 | 2 | 1617 | 2 | 50.00 |
| 02/08/2022 | R248 On 04-August-22 | 10.30 | Put | Bond Future | 6793 | 8 | 6793 | 8 | 0.00 |
| 02/08/2022 | R248 On 04-August-22 | 9.70 | Put | Bond Future | 11763 | 13 | 11763 | 13 | 0.00 |
| 02/08/2022 | R248 On 04-August-22 | 10.20 | Put | Bond Future | 7589 | 8 | 7589 | 8 | 0.00 |
| 02/08/2022 | R248 On 03-November-22 | | | Bond Future | 11.36 | 79.2434 | 11.3625 | 79.2434 | 251,592.00 |
| 02/08/2022 | R248 On 03-November-22 | 11.90 | Call | Bond Future | 4721 | 4 | 4721 | 4 | 1,650.00 |
| 02/08/2022 | R248 On 03-November-22 | 11.30 | Call | Bond Future | 2310 | 2 | 2310 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2022 | R248 On 03-November-22 | 11.31 | Call | Bond Future | 2344 | 2 | 2344 | 2 | 0.00 |
| 02/08/2022 | R248 On 03-November-22 | 11.32 | Call | Bond Future | 2378 | 2 | 2378 | 2 | 0.00 |
| 02/08/2022 | R248 On 03-November-22 | 11.20 | Call | Bond Future | 1983 | 2 | 1983 | 2 | 1,650.00 |
| 02/08/2022 | R248 On 03-November-22 | 11.20 | Put | Bond Future | 3086 | 4 | 3086 | 4 | 0.00 |
| 02/08/2022 | R248 On 03-November-22 | 11.30 | Put | Bond Future | 2731 | 3 | 2731 | 3 | 0.00 |
| 02/08/2022 | R248 On 03-November-22 | 11.31 | Put | Bond Future | 2697 | 3 | 2697 | 3 | 0.00 |
| 02/08/2022 | R248 On 03-November-22 | 11.90 | Put | Bond Future | 1259 | 2 | 1259 | 2 | 0.00 |
| 02/08/2022 | R248 On 03-November-22 | 11.32 | Put | Bond Future | 2664 | 3 | 2664 | 3 | 0.00 |
| 02/08/2022 | R248 On 02-February-23 | | | Bond Future | 11.49 | 80.7025 | 11.4880 | 80.7025 | 0.00 |
| 02/08/2022 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 2331 | 2 | 2331 | 2 | 0.00 |
| 02/08/2022 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 2303 | 2 | 2303 | 2 | 0.00 |
| 02/08/2022 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 2359 | 2 | 2359 | 2 | 0.00 |
| 02/08/2022 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 5124 | 6 | 5124 | 6 | 0.00 |
| 02/08/2022 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 5208 | 6 | 5208 | 6 | 0.00 |
| 02/08/2022 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 5166 | 6 | 5166 | 6 | 0.00 |
| 02/08/2022 | R248 On 04-May-23 | | | Bond Future | 11.60 | 77.7859 | 11.6032 | 77.7859 | 0.00 |
| 02/08/2022 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 3543 | 3 | 3543 | 3 | 0.00 |
| 02/08/2022 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 3512 | 3 | 3512 | 3 | 0.00 |
| 02/08/2022 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 3574 | 3 | 3574 | 3 | 0.00 |
| 02/08/2022 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 5240 | 6 | 5240 | 6 | 0.00 |
| 02/08/2022 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 5312 | 6 | 5312 | 6 | 0.00 |
| 02/08/2022 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 5276 | 6 | 5276 | 6 | 0.00 |
| 02/08/2022 | R248 On 03-August-23 | | | Bond Future | 11.70 | 79.3154 | 11.6967 | 79.3154 | 0.00 |
| 02/08/2022 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 6504 | 6 | 6504 | 6 | 0.00 |
| 02/08/2022 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 6467 | 6 | 6467 | 6 | 0.00 |
| 02/08/2022 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 6540 | 6 | 6540 | 6 | 0.00 |
| 02/08/2022 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 3988 | 4 | 3988 | 4 | 0.00 |
| 02/08/2022 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 4035 | 4 | 4035 | 4 | 0.00 |
| 02/08/2022 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 4012 | 4 | 4012 | 4 | 0.00 |