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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | 2025 On 03-November-22 | | | Bond Future | 165.06 | 164.8813 | 165.0555 | 164.8813 | 1,124.00 |
| 01/11/2022 | 2025 On 02-February-23 | | | Bond Future | 166.43 | 166.2517 | 166.4253 | 166.2517 | 6,088.00 |
| 01/11/2022 | 2025 On 04-May-23 | | | Bond Future | 169.85 | 169.6699 | 169.8457 | 169.6699 | 0.00 |
| 01/11/2022 | 2025 On 03-August-23 | | | Bond Future | 171.68 | 171.5040 | 171.6822 | 171.5040 | 0.00 |
| 01/11/2022 | 2025 On 02-November-23 | | | Bond Future | 175.32 | 175.1347 | 175.3165 | 175.1347 | 0.00 |
| 01/11/2022 | 2029 On 03-November-22 | | | Bond Future | 117.80 | 118.7024 | 117.7956 | 118.7024 | 598.00 |
| 01/11/2022 | 2029 On 02-February-23 | | | Bond Future | 119.99 | 120.9151 | 119.9886 | 120.9151 | 1,392.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | 2029 On 04-May-23 | | | Bond Future | 121.16 | 122.1081 | 121.1613 | 122.1081 | 0.00 |
| 01/11/2022 | 2029 On 03-August-23 | | | Bond Future | 123.72 | 124.6828 | 123.7157 | 124.6828 | 0.00 |
| 01/11/2022 | 2029 On 02-November-23 | | | Bond Future | 125.01 | 125.9950 | 125.0068 | 125.9950 | 0.00 |
| 01/11/2022 | 2030 On 03-November-22 | | | Bond Future | 10.78 | 88.0918 | 10.7837 | 88.0918 | 45,334.00 |
| 01/11/2022 | 2030 On 03-November-22 | 10.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2030 On 03-November-22 | 10.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2030 On 03-November-22 | 10.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 01/11/2022 | 2030 On 03-November-22 | 11.57 | Call | Bond Future | 3441 | 3 | 3441 | 3 | 0.00 |
| 01/11/2022 | 2030 On 03-November-22 | 10.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2030 On 03-November-22 | 9.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 01/11/2022 | 2030 On 03-November-22 | 9.70 | Put | Bond Future | 5046 | 5 | 5046 | 5 | 0.00 |
| 01/11/2022 | 2030 On 03-November-22 | 10.10 | Put | Bond Future | 3141 | 3 | 3141 | 3 | 0.00 |
| 01/11/2022 | 2030 On 03-November-22 | 10.20 | Put | Bond Future | 2673 | 3 | 2673 | 3 | 0.00 |
| 01/11/2022 | 2030 On 03-November-22 | 11.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 01/11/2022 | 2030 On 03-November-22 | 10.09 | Put | Bond Future | 3188 | 4 | 3188 | 4 | 0.00 |
| 01/11/2022 | 2030 On 03-November-22 | 10.08 | Put | Bond Future | 3235 | 4 | 3235 | 4 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | | | Bond Future | 10.94 | 85.7063 | 10.9444 | 85.7063 | 91,034.00 |
| 01/11/2022 | 2030 On 02-February-23 | 11.55 | Call | Bond Future | 3492 | 3 | 3492 | 3 | 5,000.00 |
| 01/11/2022 | 2030 On 02-February-23 | 11.12 | Call | Bond Future | 2281 | 2 | 2281 | 2 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 11.16 | Call | Bond Future | 2383 | 2 | 2383 | 2 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 456 | 0 | 456 | 0 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 9.83 | Call | Bond Future | 341 | 0 | 341 | 0 | 388.00 |
| 01/11/2022 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 50 | 0 | 50 | 0 | 102.00 |
| 01/11/2022 | 2030 On 02-February-23 | 9.08 | Call | Bond Future | 91 | 0 | 91 | 0 | 388.00 |
| 01/11/2022 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 407 | 0 | 407 | 0 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 9.79 | Call | Bond Future | 319 | 0 | 319 | 0 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 11.35 | Call | Bond Future | 2900 | 3 | 2900 | 3 | 5,000.00 |
| 01/11/2022 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 441 | 0 | 441 | 0 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 448 | 0 | 448 | 0 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 324 | 0 | 324 | 0 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 114 | 0 | 114 | 0 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 9.04 | Call | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 256 | 0 | 256 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 6084 | 6 | 6084 | 6 | 102.00 |
| 01/11/2022 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 10010 | 10 | 10010 | 10 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 9.04 | Put | Bond Future | 8903 | 9 | 8903 | 9 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 9.08 | Put | Bond Future | 8713 | 9 | 8713 | 9 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 8149 | 8 | 8149 | 8 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 4922 | 5 | 4922 | 5 | 102.00 |
| 01/11/2022 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 4647 | 5 | 4647 | 5 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 11.35 | Put | Bond Future | 1158 | 1 | 1158 | 1 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 11.16 | Put | Bond Future | 1452 | 2 | 1452 | 2 | 388.00 |
| 01/11/2022 | 2030 On 02-February-23 | 9.79 | Put | Bond Future | 5534 | 6 | 5534 | 6 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 9.83 | Put | Bond Future | 5368 | 6 | 5368 | 6 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 5492 | 6 | 5492 | 6 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 4724 | 5 | 4724 | 5 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 4685 | 5 | 4685 | 5 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 11.12 | Put | Bond Future | 1521 | 2 | 1521 | 2 | 0.00 |
| 01/11/2022 | 2030 On 02-February-23 | 11.55 | Put | Bond Future | 907 | 1 | 907 | 1 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | | | Bond Future | 11.08 | 87.4505 | 11.0825 | 87.4505 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 6808 | 7 | 6808 | 7 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 3952 | 4 | 3952 | 4 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 5159 | 5 | 5159 | 5 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 6584 | 6 | 6584 | 6 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 1545 | 1 | 1545 | 1 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 1731 | 2 | 1731 | 2 | 350.00 |
| 01/11/2022 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 536 | 0 | 536 | 0 | 150.00 |
| 01/11/2022 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 3214 | 3 | 3214 | 3 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 1363 | 1 | 1363 | 1 | 479.00 |
| 01/11/2022 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 1513 | 1 | 1513 | 1 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 1529 | 1 | 1529 | 1 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 593 | 1 | 593 | 1 | 479.00 |
| 01/11/2022 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 669 | 1 | 669 | 1 | 388.00 |
| 01/11/2022 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 281 | 0 | 281 | 0 | 388.00 |
| 01/11/2022 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 845 | 1 | 845 | 1 | 1,080.00 |
| 01/11/2022 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 5574 | 6 | 5574 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 9530 | 10 | 9530 | 10 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 7188 | 7 | 7188 | 7 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 6398 | 7 | 6398 | 7 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 6828 | 7 | 6828 | 7 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 3903 | 4 | 3903 | 4 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 3930 | 4 | 3930 | 4 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 4218 | 4 | 4218 | 4 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 2136 | 2 | 2136 | 2 | 150.00 |
| 01/11/2022 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 3582 | 4 | 3582 | 4 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 3875 | 4 | 3875 | 4 | 0.00 |
| 01/11/2022 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 856 | 1 | 856 | 1 | 479.00 |
| 01/11/2022 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 1235 | 1 | 1235 | 1 | 1,080.00 |
| 01/11/2022 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 1720 | 2 | 1720 | 2 | 388.00 |
| 01/11/2022 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 809 | 1 | 809 | 1 | 350.00 |
| 01/11/2022 | 2030 On 03-August-23 | | | Bond Future | 11.22 | 85.2680 | 11.2227 | 85.2680 | 0.00 |
| 01/11/2022 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 6613 | 6 | 6613 | 6 | 0.00 |
| 01/11/2022 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 3290 | 3 | 3290 | 3 | 0.00 |
| 01/11/2022 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 7516 | 7 | 7516 | 7 | 0.00 |
| 01/11/2022 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 3243 | 3 | 3243 | 3 | 0.00 |
| 01/11/2022 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 1501 | 1 | 1501 | 1 | 1,012.00 |
| 01/11/2022 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 1876 | 2 | 1876 | 2 | 350.00 |
| 01/11/2022 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 3266 | 3 | 3266 | 3 | 0.00 |
| 01/11/2022 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 2730 | 3 | 2730 | 3 | 0.00 |
| 01/11/2022 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 4259 | 4 | 4259 | 4 | 0.00 |
| 01/11/2022 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 2765 | 3 | 2765 | 3 | 0.00 |
| 01/11/2022 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 1029 | 1 | 1029 | 1 | 350.00 |
| 01/11/2022 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 4950 | 5 | 4950 | 5 | 0.00 |
| 01/11/2022 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 1246 | 1 | 1246 | 1 | 1,012.00 |
| 01/11/2022 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 2748 | 3 | 2748 | 3 | 0.00 |
| 01/11/2022 | 2030 On 02-November-23 | | | Bond Future | 11.36 | 87.0555 | 11.3605 | 87.0555 | 0.00 |
| 01/11/2022 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 1761 | 2 | 1761 | 2 | 0.00 |
| 01/11/2022 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 1744 | 2 | 1744 | 2 | 0.00 |
| 01/11/2022 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 1728 | 2 | 1728 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 3986 | 4 | 3986 | 4 | 0.00 |
| 01/11/2022 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 3962 | 4 | 3962 | 4 | 0.00 |
| 01/11/2022 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 3938 | 4 | 3938 | 4 | 0.00 |
| 01/11/2022 | 2032 On 03-November-22 | | | Bond Future | 11.27 | 83.2320 | 11.2734 | 83.2320 | 111,779.00 |
| 01/11/2022 | 2032 On 03-November-22 | 9.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 180.00 |
| 01/11/2022 | 2032 On 03-November-22 | 9.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 01/11/2022 | 2032 On 03-November-22 | 11.55 | Call | Bond Future | 1388 | 1 | 1388 | 1 | 0.00 |
| 01/11/2022 | 2032 On 03-November-22 | 12.30 | Call | Bond Future | 4952 | 5 | 4952 | 5 | 0.00 |
| 01/11/2022 | 2032 On 03-November-22 | 10.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2032 On 03-November-22 | 10.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 750.00 |
| 01/11/2022 | 2032 On 03-November-22 | 11.45 | Call | Bond Future | 931 | 1 | 931 | 1 | 0.00 |
| 01/11/2022 | 2032 On 03-November-22 | 10.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 01/11/2022 | 2032 On 03-November-22 | 10.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2032 On 03-November-22 | 10.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2032 On 03-November-22 | 10.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2032 On 03-November-22 | 9.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 454.00 |
| 01/11/2022 | 2032 On 03-November-22 | 9.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 750.00 |
| 01/11/2022 | 2032 On 03-November-22 | 10.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2032 On 03-November-22 | 10.16 | Put | Bond Future | 5859 | 6 | 5859 | 6 | 180.00 |
| 01/11/2022 | 2032 On 03-November-22 | 9.92 | Put | Bond Future | 7194 | 8 | 7194 | 8 | 0.00 |
| 01/11/2022 | 2032 On 03-November-22 | 10.11 | Put | Bond Future | 6135 | 7 | 6135 | 7 | 454.00 |
| 01/11/2022 | 2032 On 03-November-22 | 9.36 | Put | Bond Future | 10412 | 11 | 10412 | 11 | 0.00 |
| 01/11/2022 | 2032 On 03-November-22 | 9.46 | Put | Bond Future | 9826 | 10 | 9826 | 10 | 0.00 |
| 01/11/2022 | 2032 On 03-November-22 | 10.56 | Put | Bond Future | 3693 | 4 | 3693 | 4 | 180.00 |
| 01/11/2022 | 2032 On 03-November-22 | 9.31 | Put | Bond Future | 10707 | 11 | 10707 | 11 | 0.00 |
| 01/11/2022 | 2032 On 03-November-22 | 10.49 | Put | Bond Future | 4067 | 4 | 4067 | 4 | 454.00 |
| 01/11/2022 | 2032 On 03-November-22 | 10.21 | Put | Bond Future | 5584 | 6 | 5584 | 6 | 0.00 |
| 01/11/2022 | 2032 On 03-November-22 | 11.45 | Put | Bond Future | 50 | 0 | 50 | 0 | 7,500.00 |
| 01/11/2022 | 2032 On 03-November-22 | 10.67 | Put | Bond Future | 3109 | 3 | 3109 | 3 | 0.00 |
| 01/11/2022 | 2032 On 03-November-22 | 10.66 | Put | Bond Future | 3162 | 4 | 3162 | 4 | 0.00 |
| 01/11/2022 | 2032 On 03-November-22 | 12.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 750.00 |
| 01/11/2022 | 2032 On 03-November-22 | 11.55 | Put | Bond Future | 13 | 0 | 13 | 0 | 500.00 |
| 01/11/2022 | 2032 On 02-February-23 | | | Bond Future | 11.43 | 84.7628 | 11.4333 | 84.7628 | 113,526.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 3351 | 3 | 3351 | 3 | 0.00 |
| 01/11/2022 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 6601 | 6 | 6601 | 6 | 0.00 |
| 01/11/2022 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 416 | 0 | 416 | 0 | 0.00 |
| 01/11/2022 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 424 | 0 | 424 | 0 | 0.00 |
| 01/11/2022 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 276 | 0 | 276 | 0 | 0.00 |
| 01/11/2022 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 41 | 0 | 41 | 0 | 454.00 |
| 01/11/2022 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 2888 | 3 | 2888 | 3 | 0.00 |
| 01/11/2022 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 431 | 0 | 431 | 0 | 0.00 |
| 01/11/2022 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 514 | 0 | 514 | 0 | 0.00 |
| 01/11/2022 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 706 | 1 | 706 | 1 | 750.00 |
| 01/11/2022 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 310 | 0 | 310 | 0 | 500.00 |
| 01/11/2022 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 62 | 0 | 62 | 0 | 500.00 |
| 01/11/2022 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 170 | 0 | 170 | 0 | 750.00 |
| 01/11/2022 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 8053 | 8 | 8053 | 8 | 0.00 |
| 01/11/2022 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 10479 | 11 | 10479 | 11 | 0.00 |
| 01/11/2022 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 6553 | 7 | 6553 | 7 | 0.00 |
| 01/11/2022 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 4562 | 5 | 4562 | 5 | 0.00 |
| 01/11/2022 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 5262 | 6 | 5262 | 6 | 454.00 |
| 01/11/2022 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 5709 | 6 | 5709 | 6 | 0.00 |
| 01/11/2022 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 1643 | 2 | 1643 | 2 | 0.00 |
| 01/11/2022 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 11382 | 12 | 11382 | 12 | 0.00 |
| 01/11/2022 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 6844 | 7 | 6844 | 7 | 454.00 |
| 01/11/2022 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 5755 | 6 | 5755 | 6 | 0.00 |
| 01/11/2022 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 5801 | 6 | 5801 | 6 | 0.00 |
| 01/11/2022 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 472 | 1 | 472 | 1 | 750.00 |
| 01/11/2022 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 1389 | 2 | 1389 | 2 | 500.00 |
| 01/11/2022 | 2032 On 04-May-23 | | | Bond Future | 11.57 | 82.3243 | 11.5687 | 82.3243 | 66,368.00 |
| 01/11/2022 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 1200 | 1 | 1200 | 1 | 400.00 |
| 01/11/2022 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 1588 | 1 | 1588 | 1 | 0.00 |
| 01/11/2022 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 1605 | 1 | 1605 | 1 | 0.00 |
| 01/11/2022 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 1622 | 1 | 1622 | 1 | 0.00 |
| 01/11/2022 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 2601 | 2 | 2601 | 2 | 400.00 |
| 01/11/2022 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 9066 | 9 | 9066 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 768 | 1 | 768 | 1 | 400.00 |
| 01/11/2022 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 4957 | 5 | 4957 | 5 | 0.00 |
| 01/11/2022 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 4991 | 5 | 4991 | 5 | 0.00 |
| 01/11/2022 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 5024 | 5 | 5024 | 5 | 0.00 |
| 01/11/2022 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 5912 | 6 | 5912 | 6 | 0.00 |
| 01/11/2022 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 3560 | 4 | 3560 | 4 | 0.00 |
| 01/11/2022 | 2032 On 03-August-23 | | | Bond Future | 11.70 | 84.0430 | 11.7005 | 84.0430 | 2,600.00 |
| 01/11/2022 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 3628 | 3 | 3628 | 3 | 0.00 |
| 01/11/2022 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 3654 | 3 | 3654 | 3 | 0.00 |
| 01/11/2022 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 4021 | 4 | 4021 | 4 | 5,000.00 |
| 01/11/2022 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 3680 | 3 | 3680 | 3 | 0.00 |
| 01/11/2022 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 3356 | 4 | 3356 | 4 | 0.00 |
| 01/11/2022 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 3095 | 3 | 3095 | 3 | 0.00 |
| 01/11/2022 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 3377 | 4 | 3377 | 4 | 0.00 |
| 01/11/2022 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 3397 | 4 | 3397 | 4 | 0.00 |
| 01/11/2022 | 2032 On 02-November-23 | | | Bond Future | 11.84 | 81.6434 | 11.8398 | 81.6434 | 0.00 |
| 01/11/2022 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 1977 | 2 | 1977 | 2 | 0.00 |
| 01/11/2022 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 1995 | 2 | 1995 | 2 | 0.00 |
| 01/11/2022 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 2013 | 2 | 2013 | 2 | 0.00 |
| 01/11/2022 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 4811 | 5 | 4811 | 5 | 0.00 |
| 01/11/2022 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 4841 | 5 | 4841 | 5 | 0.00 |
| 01/11/2022 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 4871 | 5 | 4871 | 5 | 0.00 |
| 01/11/2022 | 2033 On 03-November-22 | | | Bond Future | 111.35 | 110.0499 | 111.3484 | 110.0499 | 340.00 |
| 01/11/2022 | 2033 On 02-February-23 | | | Bond Future | 113.42 | 112.1013 | 113.4214 | 112.1013 | 7,279.00 |
| 01/11/2022 | 2033 On 04-May-23 | | | Bond Future | 114.37 | 113.0227 | 114.3690 | 113.0227 | 0.00 |
| 01/11/2022 | 2033 On 03-August-23 | | | Bond Future | 116.78 | 115.4059 | 116.7800 | 115.4059 | 0.00 |
| 01/11/2022 | 2033 On 02-November-23 | | | Bond Future | 117.83 | 116.4303 | 117.8330 | 116.4303 | 0.00 |
| 01/11/2022 | 2037 On 03-November-22 | | | Bond Future | 11.81 | 79.3369 | 11.8128 | 79.3369 | 19,649.00 |
| 01/11/2022 | 2037 On 03-November-22 | 11.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2037 On 03-November-22 | 11.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2037 On 03-November-22 | 11.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2037 On 03-November-22 | 11.31 | Put | Bond Future | 2915 | 3 | 2915 | 3 | 0.00 |
| 01/11/2022 | 2037 On 03-November-22 | 11.30 | Put | Bond Future | 2974 | 3 | 2974 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | 2037 On 03-November-22 | 11.32 | Put | Bond Future | 2855 | 3 | 2855 | 3 | 0.00 |
| 01/11/2022 | 2037 On 02-February-23 | | | Bond Future | 11.96 | 76.5401 | 11.9618 | 76.5401 | 129,164.00 |
| 01/11/2022 | 2037 On 02-February-23 | 11.10 | Call | Bond Future | 708 | 1 | 708 | 1 | 636.00 |
| 01/11/2022 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 644 | 1 | 644 | 1 | 0.00 |
| 01/11/2022 | 2037 On 02-February-23 | 11.97 | Call | Bond Future | 2569 | 2 | 2569 | 2 | 0.00 |
| 01/11/2022 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 619 | 1 | 619 | 1 | 0.00 |
| 01/11/2022 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 631 | 1 | 631 | 1 | 0.00 |
| 01/11/2022 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 5984 | 6 | 5984 | 6 | 0.00 |
| 01/11/2022 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 6033 | 6 | 6033 | 6 | 0.00 |
| 01/11/2022 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 5935 | 6 | 5935 | 6 | 0.00 |
| 01/11/2022 | 2037 On 02-February-23 | 11.10 | Put | Bond Future | 5695 | 6 | 5695 | 6 | 0.00 |
| 01/11/2022 | 2037 On 02-February-23 | 11.97 | Put | Bond Future | 2524 | 3 | 2524 | 3 | 636.00 |
| 01/11/2022 | 2037 On 04-May-23 | | | Bond Future | 12.09 | 78.0982 | 12.0927 | 78.0982 | 0.00 |
| 01/11/2022 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 2795 | 3 | 2795 | 3 | 400.00 |
| 01/11/2022 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 1265 | 1 | 1265 | 1 | 400.00 |
| 01/11/2022 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 9313 | 9 | 9313 | 9 | 0.00 |
| 01/11/2022 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 1769 | 2 | 1769 | 2 | 0.00 |
| 01/11/2022 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 1731 | 2 | 1731 | 2 | 0.00 |
| 01/11/2022 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 1750 | 2 | 1750 | 2 | 0.00 |
| 01/11/2022 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 6175 | 6 | 6175 | 6 | 0.00 |
| 01/11/2022 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 7366 | 8 | 7366 | 8 | 0.00 |
| 01/11/2022 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 6215 | 6 | 6215 | 6 | 0.00 |
| 01/11/2022 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 1152 | 1 | 1152 | 1 | 400.00 |
| 01/11/2022 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 6135 | 6 | 6135 | 6 | 0.00 |
| 01/11/2022 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 4519 | 5 | 4519 | 5 | 0.00 |
| 01/11/2022 | 2037 On 03-August-23 | | | Bond Future | 12.22 | 75.4705 | 12.2246 | 75.4705 | 0.00 |
| 01/11/2022 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 3945 | 4 | 3945 | 4 | 0.00 |
| 01/11/2022 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 3918 | 4 | 3918 | 4 | 0.00 |
| 01/11/2022 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 3890 | 4 | 3890 | 4 | 0.00 |
| 01/11/2022 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 4450 | 5 | 4450 | 5 | 0.00 |
| 01/11/2022 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 4423 | 5 | 4423 | 5 | 0.00 |
| 01/11/2022 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 4397 | 5 | 4397 | 5 | 0.00 |
| 01/11/2022 | 2037 On 02-November-23 | | | Bond Future | 12.35 | 77.0528 | 12.3516 | 77.0528 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 2151 | 2 | 2151 | 2 | 0.00 |
| 01/11/2022 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 2132 | 2 | 2132 | 2 | 0.00 |
| 01/11/2022 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 2171 | 2 | 2171 | 2 | 0.00 |
| 01/11/2022 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 6502 | 7 | 6502 | 7 | 0.00 |
| 01/11/2022 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 6464 | 7 | 6464 | 7 | 0.00 |
| 01/11/2022 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 6427 | 7 | 6427 | 7 | 0.00 |
| 01/11/2022 | 2038 On 03-November-22 | | | Bond Future | 124.09 | 126.2164 | 124.0941 | 126.2164 | 1,127.00 |
| 01/11/2022 | 2038 On 02-February-23 | | | Bond Future | 124.49 | 126.6532 | 124.4884 | 126.6532 | 4,059.00 |
| 01/11/2022 | 2038 On 04-May-23 | | | Bond Future | 127.05 | 129.2578 | 127.0473 | 129.2578 | 1,798.00 |
| 01/11/2022 | 2038 On 03-August-23 | | | Bond Future | 127.76 | 130.0220 | 127.7638 | 130.0220 | 0.00 |
| 01/11/2022 | 2038 On 02-November-23 | | | Bond Future | 130.47 | 132.7747 | 130.4687 | 132.7747 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | | | Bond Future | 11.86 | 81.1925 | 11.8624 | 81.1925 | 8,831.00 |
| 01/11/2022 | 2040 On 03-November-22 | 10.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | 11.50 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | 10.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,467.00 |
| 01/11/2022 | 2040 On 03-November-22 | 11.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | 10.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | 11.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,467.00 |
| 01/11/2022 | 2040 On 03-November-22 | 10.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,078.00 |
| 01/11/2022 | 2040 On 03-November-22 | 12.00 | Call | Bond Future | 931 | 1 | 931 | 1 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | 12.52 | Call | Bond Future | 3830 | 3 | 3830 | 3 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | 11.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | 11.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | 11.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,078.00 |
| 01/11/2022 | 2040 On 03-November-22 | 11.20 | Put | Bond Future | 4180 | 5 | 4180 | 5 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | 11.41 | Put | Bond Future | 2819 | 3 | 2819 | 3 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | 12.00 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | 10.60 | Put | Bond Future | 8272 | 9 | 8272 | 9 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | 11.30 | Put | Bond Future | 3527 | 4 | 3527 | 4 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | 10.80 | Put | Bond Future | 6874 | 7 | 6874 | 7 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | 10.70 | Put | Bond Future | 7569 | 8 | 7569 | 8 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | 11.50 | Put | Bond Future | 2248 | 3 | 2248 | 3 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | 12.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,078.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | 2040 On 03-November-22 | 11.39 | Put | Bond Future | 2947 | 3 | 2947 | 3 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | 11.40 | Put | Bond Future | 2883 | 3 | 2883 | 3 | 0.00 |
| 01/11/2022 | 2040 On 03-November-22 | 10.10 | Put | Bond Future | 11925 | 12 | 11925 | 12 | 0.00 |
| 01/11/2022 | 2040 On 02-February-23 | | | Bond Future | 12.01 | 78.1795 | 12.0060 | 78.1795 | 119,362.00 |
| 01/11/2022 | 2040 On 02-February-23 | 12.07 | Call | Bond Future | 2960 | 3 | 2960 | 3 | 0.00 |
| 01/11/2022 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 707 | 1 | 707 | 1 | 0.00 |
| 01/11/2022 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 721 | 1 | 721 | 1 | 0.00 |
| 01/11/2022 | 2040 On 02-February-23 | 10.21 | Call | Bond Future | 106 | 0 | 106 | 0 | 388.00 |
| 01/11/2022 | 2040 On 02-February-23 | 10.18 | Call | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 01/11/2022 | 2040 On 02-February-23 | 12.24 | Call | Bond Future | 3536 | 3 | 3536 | 3 | 0.00 |
| 01/11/2022 | 2040 On 02-February-23 | 12.27 | Call | Bond Future | 3642 | 3 | 3642 | 3 | 0.00 |
| 01/11/2022 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 735 | 1 | 735 | 1 | 0.00 |
| 01/11/2022 | 2040 On 02-February-23 | 11.19 | Call | Bond Future | 837 | 1 | 837 | 1 | 621.00 |
| 01/11/2022 | 2040 On 02-February-23 | 10.96 | Call | Bond Future | 539 | 0 | 539 | 0 | 388.00 |
| 01/11/2022 | 2040 On 02-February-23 | 10.93 | Call | Bond Future | 510 | 0 | 510 | 0 | 0.00 |
| 01/11/2022 | 2040 On 02-February-23 | 10.96 | Put | Bond Future | 7157 | 8 | 7157 | 8 | 0.00 |
| 01/11/2022 | 2040 On 02-February-23 | 11.19 | Put | Bond Future | 5927 | 6 | 5927 | 6 | 0.00 |
| 01/11/2022 | 2040 On 02-February-23 | 12.07 | Put | Bond Future | 2581 | 3 | 2581 | 3 | 621.00 |
| 01/11/2022 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 6285 | 7 | 6285 | 7 | 0.00 |
| 01/11/2022 | 2040 On 02-February-23 | 12.27 | Put | Bond Future | 2100 | 2 | 2100 | 2 | 388.00 |
| 01/11/2022 | 2040 On 02-February-23 | 12.24 | Put | Bond Future | 2166 | 2 | 2166 | 2 | 0.00 |
| 01/11/2022 | 2040 On 02-February-23 | 10.18 | Put | Bond Future | 12234 | 13 | 12234 | 13 | 0.00 |
| 01/11/2022 | 2040 On 02-February-23 | 10.21 | Put | Bond Future | 12020 | 12 | 12020 | 12 | 0.00 |
| 01/11/2022 | 2040 On 02-February-23 | 10.93 | Put | Bond Future | 7330 | 8 | 7330 | 8 | 0.00 |
| 01/11/2022 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 6338 | 7 | 6338 | 7 | 0.00 |
| 01/11/2022 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 6390 | 7 | 6390 | 7 | 0.00 |
| 01/11/2022 | 2040 On 04-May-23 | | | Bond Future | 12.13 | 79.7711 | 12.1316 | 79.7711 | 300.00 |
| 01/11/2022 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 8705 | 8 | 8705 | 8 | 0.00 |
| 01/11/2022 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 2045 | 2 | 2045 | 2 | 0.00 |
| 01/11/2022 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 2176 | 2 | 2176 | 2 | 486.00 |
| 01/11/2022 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 915 | 1 | 915 | 1 | 486.00 |
| 01/11/2022 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 1148 | 1 | 1148 | 1 | 388.00 |
| 01/11/2022 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 2023 | 2 | 2023 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 431 | 0 | 431 | 0 | 388.00 |
| 01/11/2022 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 6161 | 6 | 6161 | 6 | 0.00 |
| 01/11/2022 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 2066 | 2 | 2066 | 2 | 0.00 |
| 01/11/2022 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 6335 | 7 | 6335 | 7 | 0.00 |
| 01/11/2022 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 9816 | 10 | 9816 | 10 | 0.00 |
| 01/11/2022 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 2520 | 3 | 2520 | 3 | 388.00 |
| 01/11/2022 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 1579 | 2 | 1579 | 2 | 486.00 |
| 01/11/2022 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 13335 | 14 | 13335 | 14 | 0.00 |
| 01/11/2022 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 6418 | 7 | 6418 | 7 | 0.00 |
| 01/11/2022 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 8752 | 9 | 8752 | 9 | 0.00 |
| 01/11/2022 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 6128 | 6 | 6128 | 6 | 0.00 |
| 01/11/2022 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 6376 | 7 | 6376 | 7 | 0.00 |
| 01/11/2022 | 2040 On 03-August-23 | | | Bond Future | 12.26 | 76.9279 | 12.2580 | 76.9279 | 0.00 |
| 01/11/2022 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 4416 | 4 | 4416 | 4 | 0.00 |
| 01/11/2022 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 4386 | 4 | 4386 | 4 | 0.00 |
| 01/11/2022 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 4446 | 4 | 4446 | 4 | 0.00 |
| 01/11/2022 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 4607 | 5 | 4607 | 5 | 0.00 |
| 01/11/2022 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 4662 | 5 | 4662 | 5 | 0.00 |
| 01/11/2022 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 4634 | 5 | 4634 | 5 | 0.00 |
| 01/11/2022 | 2040 On 02-November-23 | | | Bond Future | 12.38 | 78.5408 | 12.3792 | 78.5408 | 0.00 |
| 01/11/2022 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 2522 | 2 | 2522 | 2 | 0.00 |
| 01/11/2022 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 2501 | 2 | 2501 | 2 | 0.00 |
| 01/11/2022 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 2479 | 2 | 2479 | 2 | 0.00 |
| 01/11/2022 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 7198 | 7 | 7198 | 7 | 0.00 |
| 01/11/2022 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 7117 | 7 | 7117 | 7 | 0.00 |
| 01/11/2022 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 7157 | 7 | 7157 | 7 | 0.00 |
| 01/11/2022 | 2044 On 03-November-22 | | | Bond Future | 11.82 | 78.2191 | 11.8220 | 78.2191 | 29,044.00 |
| 01/11/2022 | 2044 On 03-November-22 | 11.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2044 On 03-November-22 | 11.40 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/11/2022 | 2044 On 03-November-22 | 10.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2044 On 03-November-22 | 10.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,647.00 |
| 01/11/2022 | 2044 On 03-November-22 | 10.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | 2044 On 03-November-22 | 11.41 | Call | Bond Future | 1 | 0 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | 2044 On 03-November-22 | 11.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,647.00 |
| 01/11/2022 | 2044 On 03-November-22 | 11.30 | Put | Bond Future | 3340 | 4 | 3340 | 4 | 0.00 |
| 01/11/2022 | 2044 On 03-November-22 | 11.40 | Put | Bond Future | 2682 | 3 | 2682 | 3 | 0.00 |
| 01/11/2022 | 2044 On 03-November-22 | 11.41 | Put | Bond Future | 2616 | 3 | 2616 | 3 | 0.00 |
| 01/11/2022 | 2044 On 03-November-22 | 10.80 | Put | Bond Future | 6773 | 7 | 6773 | 7 | 0.00 |
| 01/11/2022 | 2044 On 03-November-22 | 10.60 | Put | Bond Future | 8215 | 9 | 8215 | 9 | 0.00 |
| 01/11/2022 | 2044 On 03-November-22 | 10.10 | Put | Bond Future | 12005 | 12 | 12005 | 12 | 0.00 |
| 01/11/2022 | 2044 On 03-November-22 | 11.39 | Put | Bond Future | 2747 | 3 | 2747 | 3 | 0.00 |
| 01/11/2022 | 2044 On 02-February-23 | | | Bond Future | 11.96 | 75.2765 | 11.9564 | 75.2765 | 95,264.00 |
| 01/11/2022 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 868 | 1 | 868 | 1 | 0.00 |
| 01/11/2022 | 2044 On 02-February-23 | 11.20 | Call | Bond Future | 933 | 1 | 933 | 1 | 1,300.00 |
| 01/11/2022 | 2044 On 02-February-23 | 12.00 | Call | Bond Future | 2928 | 3 | 2928 | 3 | 0.00 |
| 01/11/2022 | 2044 On 02-February-23 | 11.90 | Call | Bond Future | 2609 | 2 | 2609 | 2 | 1,300.00 |
| 01/11/2022 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 837 | 1 | 837 | 1 | 0.00 |
| 01/11/2022 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 852 | 1 | 852 | 1 | 0.00 |
| 01/11/2022 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 6009 | 6 | 6009 | 6 | 0.00 |
| 01/11/2022 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 6061 | 6 | 6061 | 6 | 0.00 |
| 01/11/2022 | 2044 On 02-February-23 | 11.90 | Put | Bond Future | 2951 | 3 | 2951 | 3 | 0.00 |
| 01/11/2022 | 2044 On 02-February-23 | 12.00 | Put | Bond Future | 2665 | 3 | 2665 | 3 | 4,000.00 |
| 01/11/2022 | 2044 On 02-February-23 | 11.20 | Put | Bond Future | 5753 | 6 | 5753 | 6 | 0.00 |
| 01/11/2022 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 5957 | 6 | 5957 | 6 | 0.00 |
| 01/11/2022 | 2044 On 04-May-23 | | | Bond Future | 12.07 | 76.8091 | 12.0734 | 76.8091 | 0.00 |
| 01/11/2022 | 2044 On 04-May-23 | 12.25 | Call | Bond Future | 4573 | 4 | 4573 | 4 | 0.00 |
| 01/11/2022 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 3033 | 3 | 3033 | 3 | 0.00 |
| 01/11/2022 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 3768 | 4 | 3768 | 4 | 0.00 |
| 01/11/2022 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 2217 | 2 | 2217 | 2 | 0.00 |
| 01/11/2022 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 2194 | 2 | 2194 | 2 | 0.00 |
| 01/11/2022 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 2171 | 2 | 2171 | 2 | 0.00 |
| 01/11/2022 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 6300 | 7 | 6300 | 7 | 0.00 |
| 01/11/2022 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 5000 | 5 | 5000 | 5 | 4,115.00 |
| 01/11/2022 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 6258 | 7 | 6258 | 7 | 0.00 |
| 01/11/2022 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 6216 | 6 | 6216 | 6 | 0.00 |
| 01/11/2022 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 4207 | 4 | 4207 | 4 | 4,115.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | 2044 On 04-May-23 | 12.25 | Put | Bond Future | 3534 | 4 | 3534 | 4 | 1,500.00 |
| 01/11/2022 | 2044 On 03-August-23 | | | Bond Future | 12.19 | 74.0292 | 12.1907 | 74.0292 | 0.00 |
| 01/11/2022 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 4635 | 4 | 4635 | 4 | 0.00 |
| 01/11/2022 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 4573 | 4 | 4573 | 4 | 0.00 |
| 01/11/2022 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 4604 | 4 | 4604 | 4 | 0.00 |
| 01/11/2022 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 4784 | 5 | 4784 | 5 | 0.00 |
| 01/11/2022 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 4812 | 5 | 4812 | 5 | 0.00 |
| 01/11/2022 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 4757 | 5 | 4757 | 5 | 0.00 |
| 01/11/2022 | 2044 On 02-November-23 | | | Bond Future | 12.30 | 75.5814 | 12.3028 | 75.5814 | 0.00 |
| 01/11/2022 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 3042 | 3 | 3042 | 3 | 0.00 |
| 01/11/2022 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 3065 | 3 | 3065 | 3 | 0.00 |
| 01/11/2022 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 3088 | 3 | 3088 | 3 | 0.00 |
| 01/11/2022 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 7518 | 8 | 7518 | 8 | 0.00 |
| 01/11/2022 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 7559 | 8 | 7559 | 8 | 0.00 |
| 01/11/2022 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 7600 | 8 | 7600 | 8 | 0.00 |
| 01/11/2022 | 2046 On 03-November-22 | | | Bond Future | 109.64 | 106.7011 | 109.6369 | 106.7011 | 2,360.00 |
| 01/11/2022 | 2046 On 02-February-23 | | | Bond Future | 111.68 | 108.6902 | 111.6782 | 108.6902 | 11,674.00 |
| 01/11/2022 | 2046 On 04-May-23 | | | Bond Future | 111.94 | 108.8938 | 111.9420 | 108.8938 | 5,677.00 |
| 01/11/2022 | 2046 On 03-August-23 | | | Bond Future | 114.30 | 111.1904 | 114.3024 | 111.1904 | 0.00 |
| 01/11/2022 | 2046 On 02-November-23 | | | Bond Future | 114.64 | 111.4587 | 114.6357 | 111.4587 | 0.00 |
| 01/11/2022 | 2050 On 03-November-22 | | | Bond Future | 111.34 | 109.4112 | 111.3395 | 109.4112 | 1,108.00 |
| 01/11/2022 | 2050 On 02-February-23 | | | Bond Future | 111.28 | 109.3140 | 111.2756 | 109.3140 | 9,301.00 |
| 01/11/2022 | 2050 On 04-May-23 | | | Bond Future | 113.56 | 111.5617 | 113.5627 | 111.5617 | 3,582.00 |
| 01/11/2022 | 2050 On 03-August-23 | | | Bond Future | 113.77 | 111.7315 | 113.7735 | 111.7315 | 0.00 |
| 01/11/2022 | 2050 On 02-November-23 | | | Bond Future | 116.18 | 114.0970 | 116.1823 | 114.0970 | 0.00 |
| 01/11/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | AL37 On 03-November-22 | | | Index Future | 830.43 | 829.7030 | 830.4260 | 829.7030 | 0.00 |
| 01/11/2022 | AL37 On 02-February-23 | | | Index Future | 845.64 | 844.9250 | 845.6420 | 844.9250 | 0.00 |
| 01/11/2022 | AL37 On 04-May-23 | | | Index Future | 862.80 | 862.0730 | 862.7970 | 862.0730 | 0.00 |
| 01/11/2022 | AL37 On 03-August-23 | | | Index Future | 880.78 | 880.0420 | 880.7780 | 880.0420 | 0.00 |
| 01/11/2022 | AL37 On 02-November-23 | | | Index Future | 899.23 | 898.4750 | 899.2260 | 898.4750 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | AL7T On 03-November-22 | | | Index Future | 938.28 | 934.3820 | 938.2830 | 934.3820 | 0.00 |
| 01/11/2022 | AL7T On 02-February-23 | | | Index Future | 955.48 | 951.5240 | 955.4750 | 951.5240 | 0.00 |
| 01/11/2022 | AL7T On 04-May-23 | | | Index Future | 974.86 | 970.8360 | 974.8580 | 970.8360 | 0.00 |
| 01/11/2022 | AL7T On 03-August-23 | | | Index Future | 995.18 | 991.0720 | 995.1750 | 991.0720 | 0.00 |
| 01/11/2022 | AL7T On 02-November-23 | | | Index Future | 1016.02 | 1011.8310 | 1016.0190 | 1011.8310 | 0.00 |
| 01/11/2022 | ALBI On 03-November-22 | | | Index Future | 823.98 | 820.7730 | 823.9820 | 820.7730 | 105.00 |
| 01/11/2022 | ALBI On 02-February-23 | | | Index Future | 839.08 | 835.8310 | 839.0790 | 835.8310 | 105.00 |
| 01/11/2022 | ALBI On 04-May-23 | | | Index Future | 856.10 | 852.7940 | 856.1020 | 852.7940 | 0.00 |
| 01/11/2022 | ALBI On 03-August-23 | | | Index Future | 873.94 | 870.5700 | 873.9430 | 870.5700 | 0.00 |
| 01/11/2022 | ALBI On 02-November-23 | | | Index Future | 892.25 | 888.8050 | 892.2480 | 888.8050 | 0.00 |
| 01/11/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 01/11/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2022 | ES33 On 03-November-22 | | | Bond Future | 12.61 | 71.0145 | 12.6100 | 71.0145 | 0.00 |
| 01/11/2022 | ES33 On 02-February-23 | | | Bond Future | 12.81 | 72.3383 | 12.8100 | 72.3383 | 350.00 |
| 01/11/2022 | ES33 On 04-May-23 | | | Bond Future | 12.98 | 70.0303 | 12.9836 | 70.0303 | 0.00 |
| 01/11/2022 | ES33 On 03-August-23 | | | Bond Future | 13.16 | 71.5083 | 13.1555 | 71.5083 | 0.00 |
| 01/11/2022 | ES33 On 02-November-23 | | | Bond Future | 13.34 | 69.2265 | 13.3385 | 69.2265 | 0.00 |
| 01/11/2022 | ES42 On 03-November-22 | | | Bond Future | 12.80 | 69.4071 | 12.7986 | 69.4071 | 0.00 |
| 01/11/2022 | ES42 On 02-February-23 | | | Bond Future | 12.97 | 70.7009 | 12.9709 | 70.7009 | 4,715.00 |
| 01/11/2022 | ES42 On 04-May-23 | | | Bond Future | 13.13 | 67.8911 | 13.1273 | 67.8911 | 0.00 |
| 01/11/2022 | ES42 On 03-August-23 | | | Bond Future | 13.28 | 69.3248 | 13.2773 | 69.3248 | 0.00 |
| 01/11/2022 | ES42 On 02-November-23 | | | Bond Future | 13.44 | 66.5301 | 13.4365 | 66.5301 | 0.00 |
| 01/11/2022 | GOVI On 03-November-22 | | | GOVI | 812.23 | 809.0280 | 812.2310 | 809.0280 | 17.00 |
| 01/11/2022 | GOVI On 03-November-22 | 820.43 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | GOVI On 03-November-22 | 820.42 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | GOVI On 03-November-22 | 820.41 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | GOVI On 03-November-22 | 820.41 | Put | GOVI | 81790 | 11 | 81790 | 11 | 0.00 |
| 01/11/2022 | GOVI On 03-November-22 | 820.42 | Put | GOVI | 81890 | 11 | 81890 | 11 | 0.00 |
| 01/11/2022 | GOVI On 03-November-22 | 820.43 | Put | GOVI | 81990 | 11 | 81990 | 11 | 0.00 |
| 01/11/2022 | GOVI On 02-February-23 | | | GOVI | 827.11 | 823.8700 | 827.1130 | 823.8700 | 851.00 |
| 01/11/2022 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 237170 | 27 | 237170 | 27 | 0.00 |
| 01/11/2022 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 237070 | 27 | 237070 | 27 | 0.00 |
| 01/11/2022 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 237270 | 27 | 237270 | 27 | 0.00 |
| 01/11/2022 | GOVI On 04-May-23 | | | GOVI | 843.89 | 840.5910 | 843.8920 | 840.5910 | 0.00 |
| 01/11/2022 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 89680 | 12 | 89680 | 12 | 0.00 |
| 01/11/2022 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 89780 | 12 | 89780 | 12 | 0.00 |
| 01/11/2022 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 89880 | 12 | 89880 | 12 | 0.00 |
| 01/11/2022 | GOVI On 03-August-23 | | | GOVI | 861.48 | 858.1120 | 861.4800 | 858.1120 | 0.00 |
| 01/11/2022 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 242500 | 21 | 242500 | 21 | 0.00 |
| 01/11/2022 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 242700 | 21 | 242700 | 21 | 0.00 |
| 01/11/2022 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 242600 | 21 | 242600 | 21 | 0.00 |
| 01/11/2022 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | GOVI On 02-November-23 | | | GOVI | 879.52 | 876.0860 | 879.5230 | 876.0860 | 0.00 |
| 01/11/2022 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 62870 | 10 | 62870 | 10 | 0.00 |
| 01/11/2022 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 62970 | 10 | 62970 | 10 | 0.00 |
| 01/11/2022 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 62770 | 10 | 62770 | 10 | 0.00 |
| 01/11/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 01/11/2022 | IGOV On 03-November-22 | | | Index Future | 314.43 | 312.3200 | 314.4300 | 312.3200 | 17.00 |
| 01/11/2022 | IGOV On 02-February-23 | | | Index Future | 320.27 | 318.1270 | 320.2690 | 318.1270 | 701.00 |
| 01/11/2022 | IGOV On 04-May-23 | | | Index Future | 326.84 | 324.6600 | 326.8430 | 324.6600 | 16.00 |
| 01/11/2022 | IGOV On 03-August-23 | | | Index Future | 333.73 | 331.5020 | 333.7300 | 331.5020 | 0.00 |
| 01/11/2022 | IGOV On 02-November-23 | | | Index Future | 340.79 | 338.5180 | 340.7930 | 338.5180 | 0.00 |
| 01/11/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 01/11/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 01/11/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 01/11/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 01/11/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 01/11/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 01/11/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 01/11/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 01/11/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 01/11/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 01/11/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 01/11/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 01/11/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 01/11/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 01/11/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 01/11/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 01/11/2022 | JBAF On 16-November-22 | | | Jibar Tradeable Future | 6.54 | 93.4950 | 6.5350 | 93.4950 | 0.00 |
| 01/11/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 7.22 | 92.7850 | 7.2150 | 92.7850 | 68.00 |
| 01/11/2022 | JBAF On 18-January-23 | | | Jibar Tradeable Future | 7.27 | 92.7500 | 7.2650 | 92.7500 | 0.00 |
| 01/11/2022 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 7.67 | 92.3400 | 7.6700 | 92.3400 | 0.00 |
| 01/11/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.69 | 92.3050 | 7.6900 | 92.3050 | 0.00 |
| 01/11/2022 | JBAF On 19-April-23 | | | Jibar Tradeable Future | 7.83 | 92.2100 | 7.8250 | 92.2100 | 0.00 |
| 01/11/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 7.93 | 92.0800 | 7.9250 | 92.0800 | 0.00 |
| 01/11/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 8.03 | 92.0050 | 8.0250 | 92.0050 | 75.00 |
| 01/11/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.05 | 92.0050 | 8.0500 | 92.0050 | 272.00 |
| 01/11/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.11 | 91.9300 | 8.1100 | 91.9300 | 0.00 |
| 01/11/2022 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.04 | 92.0300 | 8.0350 | 92.0300 | 0.00 |
| 01/11/2022 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.08 | 91.9650 | 8.0750 | 91.9650 | 0.00 |
| 01/11/2022 | R023 On 03-November-22 | | | Bond Future | 7.29 | 101.6203 | 7.2866 | 101.6203 | 8,432.00 |
| 01/11/2022 | R023 On 03-November-22 | 6.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R023 On 03-November-22 | 6.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R023 On 03-November-22 | 6.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R023 On 03-November-22 | 6.26 | Put | Bond Future | 314 | 0 | 314 | 0 | 0.00 |
| 01/11/2022 | R023 On 03-November-22 | 6.25 | Put | Bond Future | 317 | 0 | 317 | 0 | 0.00 |
| 01/11/2022 | R023 On 03-November-22 | 6.27 | Put | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 01/11/2022 | R035 On 03-November-22 | | | Bond Future | 11.67 | 83.2752 | 11.6683 | 83.2752 | 19,424.00 |
| 01/11/2022 | R035 On 03-November-22 | 9.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 582.00 |
| 01/11/2022 | R035 On 03-November-22 | 10.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 976.00 |
| 01/11/2022 | R035 On 03-November-22 | 11.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R035 On 03-November-22 | 11.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R035 On 03-November-22 | 10.57 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | R035 On 03-November-22 | 11.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R035 On 03-November-22 | 12.68 | Call | Bond Future | 5392 | 5 | 5392 | 5 | 0.00 |
| 01/11/2022 | R035 On 03-November-22 | 10.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R035 On 03-November-22 | 11.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 976.00 |
| 01/11/2022 | R035 On 03-November-22 | 10.99 | Put | Bond Future | 3925 | 4 | 3925 | 4 | 582.00 |
| 01/11/2022 | R035 On 03-November-22 | 12.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 976.00 |
| 01/11/2022 | R035 On 03-November-22 | 11.15 | Put | Bond Future | 2976 | 3 | 2976 | 3 | 0.00 |
| 01/11/2022 | R035 On 03-November-22 | 10.57 | Put | Bond Future | 6492 | 7 | 6492 | 7 | 582.00 |
| 01/11/2022 | R035 On 03-November-22 | 11.13 | Put | Bond Future | 3094 | 3 | 3094 | 3 | 0.00 |
| 01/11/2022 | R035 On 03-November-22 | 11.14 | Put | Bond Future | 3035 | 3 | 3035 | 3 | 0.00 |
| 01/11/2022 | R035 On 03-November-22 | 11.05 | Put | Bond Future | 3568 | 4 | 3568 | 4 | 0.00 |
| 01/11/2022 | R035 On 03-November-22 | 10.30 | Put | Bond Future | 8199 | 9 | 8199 | 9 | 0.00 |
| 01/11/2022 | R035 On 03-November-22 | 9.82 | Put | Bond Future | 11350 | 12 | 11350 | 12 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | | | Bond Future | 11.83 | 84.8068 | 11.8284 | 84.8068 | 161,005.00 |
| 01/11/2022 | R035 On 02-February-23 | 11.98 | Call | Bond Future | 2992 | 3 | 2992 | 3 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 7679 | 7 | 7679 | 7 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 818 | 1 | 818 | 1 | 976.00 |
| 01/11/2022 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 833 | 1 | 833 | 1 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 573 | 1 | 573 | 1 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 181 | 0 | 181 | 0 | 976.00 |
| 01/11/2022 | R035 On 02-February-23 | 10.64 | Call | Bond Future | 370 | 0 | 370 | 0 | 388.00 |
| 01/11/2022 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 584 | 1 | 584 | 1 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 11.94 | Call | Bond Future | 2867 | 3 | 2867 | 3 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 596 | 1 | 596 | 1 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 385 | 0 | 385 | 0 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 10.60 | Call | Bond Future | 342 | 0 | 342 | 0 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 54 | 0 | 54 | 0 | 582.00 |
| 01/11/2022 | R035 On 02-February-23 | 9.85 | Call | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 9.89 | Call | Bond Future | 67 | 0 | 67 | 0 | 388.00 |
| 01/11/2022 | R035 On 02-February-23 | 9.89 | Put | Bond Future | 11733 | 12 | 11733 | 12 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 12251 | 13 | 12251 | 13 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 10.60 | Put | Bond Future | 7476 | 8 | 7476 | 8 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 10.64 | Put | Bond Future | 7258 | 8 | 7258 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 7150 | 7 | 7150 | 7 | 582.00 |
| 01/11/2022 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 9192 | 10 | 9192 | 10 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 6028 | 6 | 6028 | 6 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 554 | 1 | 554 | 1 | 976.00 |
| 01/11/2022 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 6076 | 6 | 6076 | 6 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 9.85 | Put | Bond Future | 11992 | 12 | 11992 | 12 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 6125 | 6 | 6125 | 6 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 5195 | 5 | 5195 | 5 | 582.00 |
| 01/11/2022 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 5239 | 6 | 5239 | 6 | 0.00 |
| 01/11/2022 | R035 On 02-February-23 | 11.98 | Put | Bond Future | 2169 | 2 | 2169 | 2 | 388.00 |
| 01/11/2022 | R035 On 02-February-23 | 11.94 | Put | Bond Future | 2260 | 2 | 2260 | 2 | 0.00 |
| 01/11/2022 | R035 On 04-May-23 | | | Bond Future | 11.96 | 82.0255 | 11.9588 | 82.0255 | 0.00 |
| 01/11/2022 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 1764 | 2 | 1764 | 2 | 0.00 |
| 01/11/2022 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 699 | 1 | 699 | 1 | 491.00 |
| 01/11/2022 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 319 | 0 | 319 | 0 | 388.00 |
| 01/11/2022 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 5102 | 5 | 5102 | 5 | 0.00 |
| 01/11/2022 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 7654 | 7 | 7654 | 7 | 0.00 |
| 01/11/2022 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 1670 | 2 | 1670 | 2 | 491.00 |
| 01/11/2022 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 1726 | 2 | 1726 | 2 | 0.00 |
| 01/11/2022 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 1745 | 2 | 1745 | 2 | 0.00 |
| 01/11/2022 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 873 | 1 | 873 | 1 | 388.00 |
| 01/11/2022 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 8654 | 9 | 8654 | 9 | 0.00 |
| 01/11/2022 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 1468 | 2 | 1468 | 2 | 491.00 |
| 01/11/2022 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 2477 | 3 | 2477 | 3 | 388.00 |
| 01/11/2022 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 5869 | 6 | 5869 | 6 | 0.00 |
| 01/11/2022 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 12851 | 13 | 12851 | 13 | 0.00 |
| 01/11/2022 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 9589 | 10 | 9589 | 10 | 0.00 |
| 01/11/2022 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 6063 | 6 | 6063 | 6 | 0.00 |
| 01/11/2022 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 5946 | 6 | 5946 | 6 | 0.00 |
| 01/11/2022 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 5907 | 6 | 5907 | 6 | 0.00 |
| 01/11/2022 | R035 On 03-August-23 | | | Bond Future | 12.09 | 83.7377 | 12.0876 | 83.7377 | 0.00 |
| 01/11/2022 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 3838 | 4 | 3838 | 4 | 0.00 |
| 01/11/2022 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 3865 | 4 | 3865 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 3892 | 4 | 3892 | 4 | 0.00 |
| 01/11/2022 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 4355 | 5 | 4355 | 5 | 0.00 |
| 01/11/2022 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 4381 | 5 | 4381 | 5 | 0.00 |
| 01/11/2022 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 4406 | 5 | 4406 | 5 | 0.00 |
| 01/11/2022 | R035 On 02-November-23 | | | Bond Future | 12.23 | 80.9861 | 12.2257 | 80.9861 | 0.00 |
| 01/11/2022 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 2063 | 2 | 2063 | 2 | 0.00 |
| 01/11/2022 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 2026 | 2 | 2026 | 2 | 0.00 |
| 01/11/2022 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 2044 | 2 | 2044 | 2 | 0.00 |
| 01/11/2022 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 6353 | 7 | 6353 | 7 | 0.00 |
| 01/11/2022 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 6390 | 7 | 6390 | 7 | 0.00 |
| 01/11/2022 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 6316 | 7 | 6316 | 7 | 0.00 |
| 01/11/2022 | R186 On 03-November-22 | | | Bond Future | 9.05 | 108.7999 | 9.0484 | 108.7999 | 26,040.00 |
| 01/11/2022 | R186 On 03-November-22 | 8.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 4,310.00 |
| 01/11/2022 | R186 On 03-November-22 | 8.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R186 On 03-November-22 | 8.91 | Call | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 01/11/2022 | R186 On 03-November-22 | 8.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R186 On 03-November-22 | 8.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R186 On 03-November-22 | 8.54 | Put | Bond Future | 1788 | 2 | 1788 | 2 | 0.00 |
| 01/11/2022 | R186 On 03-November-22 | 8.91 | Put | Bond Future | 518 | 1 | 518 | 1 | 4,310.00 |
| 01/11/2022 | R186 On 03-November-22 | 8.53 | Put | Bond Future | 1823 | 2 | 1823 | 2 | 0.00 |
| 01/11/2022 | R186 On 03-November-22 | 8.55 | Put | Bond Future | 1752 | 2 | 1752 | 2 | 0.00 |
| 01/11/2022 | R186 On 03-November-22 | 8.23 | Put | Bond Future | 2897 | 3 | 2897 | 3 | 0.00 |
| 01/11/2022 | R186 On 02-February-23 | | | Bond Future | 9.18 | 105.5003 | 9.1756 | 105.5003 | 77,670.00 |
| 01/11/2022 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 395 | 0 | 395 | 0 | 0.00 |
| 01/11/2022 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 388 | 0 | 388 | 0 | 0.00 |
| 01/11/2022 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 382 | 0 | 382 | 0 | 0.00 |
| 01/11/2022 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 3238 | 3 | 3238 | 3 | 0.00 |
| 01/11/2022 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 3210 | 3 | 3210 | 3 | 0.00 |
| 01/11/2022 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 3183 | 3 | 3183 | 3 | 0.00 |
| 01/11/2022 | R186 On 04-May-23 | | | Bond Future | 9.26 | 107.6456 | 9.2560 | 107.6456 | 12,188.00 |
| 01/11/2022 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 1124 | 1 | 1124 | 1 | 0.00 |
| 01/11/2022 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 1111 | 1 | 1111 | 1 | 0.00 |
| 01/11/2022 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 1137 | 1 | 1137 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 2450 | 3 | 2450 | 3 | 0.00 |
| 01/11/2022 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 2469 | 3 | 2469 | 3 | 0.00 |
| 01/11/2022 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 2432 | 2 | 2432 | 2 | 0.00 |
| 01/11/2022 | R186 On 03-August-23 | | | Bond Future | 9.33 | 104.5851 | 9.3263 | 104.5851 | 0.00 |
| 01/11/2022 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 2696 | 3 | 2696 | 3 | 0.00 |
| 01/11/2022 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 2659 | 3 | 2659 | 3 | 0.00 |
| 01/11/2022 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 2677 | 3 | 2677 | 3 | 0.00 |
| 01/11/2022 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 1487 | 2 | 1487 | 2 | 0.00 |
| 01/11/2022 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 1498 | 2 | 1498 | 2 | 0.00 |
| 01/11/2022 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 1478 | 2 | 1478 | 2 | 0.00 |
| 01/11/2022 | R186 On 02-November-23 | | | Bond Future | 9.40 | 106.7772 | 9.4023 | 106.7772 | 0.00 |
| 01/11/2022 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 3882 | 4 | 3882 | 4 | 0.00 |
| 01/11/2022 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 2040 | 2 | 2040 | 2 | 0.00 |
| 01/11/2022 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 2056 | 2 | 2056 | 2 | 0.00 |
| 01/11/2022 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 2071 | 2 | 2071 | 2 | 0.00 |
| 01/11/2022 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 1701 | 2 | 1701 | 2 | 1,715.00 |
| 01/11/2022 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 2077 | 2 | 2077 | 2 | 0.00 |
| 01/11/2022 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 2089 | 2 | 2089 | 2 | 0.00 |
| 01/11/2022 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 2386 | 2 | 2386 | 2 | 0.00 |
| 01/11/2022 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 2101 | 2 | 2101 | 2 | 0.00 |
| 01/11/2022 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 1178 | 1 | 1178 | 1 | 1,715.00 |
| 01/11/2022 | R197 On 03-November-22 | | | Bond Future | 333.06 | 332.8949 | 333.0616 | 332.8949 | 56.00 |
| 01/11/2022 | R197 On 02-February-23 | | | Bond Future | 330.36 | 330.1943 | 330.3565 | 330.1943 | 977.00 |
| 01/11/2022 | R197 On 04-May-23 | | | Bond Future | 337.15 | 336.9832 | 337.1458 | 336.9832 | 0.00 |
| 01/11/2022 | R197 On 03-August-23 | | | Bond Future | 335.18 | 335.0155 | 335.1765 | 335.0155 | 0.00 |
| 01/11/2022 | R197 On 02-November-23 | | | Bond Future | 342.27 | 342.1086 | 342.2728 | 342.1086 | 0.00 |
| 01/11/2022 | R202 On 03-November-22 | | | Bond Future | 246.43 | 243.1834 | 246.4287 | 243.1834 | 5,616.00 |
| 01/11/2022 | R202 On 02-February-23 | | | Bond Future | 246.29 | 242.9861 | 246.2863 | 242.9861 | 5,970.00 |
| 01/11/2022 | R202 On 04-May-23 | | | Bond Future | 251.35 | 247.9815 | 251.3473 | 247.9815 | 0.00 |
| 01/11/2022 | R202 On 03-August-23 | | | Bond Future | 251.82 | 248.3908 | 251.8245 | 248.3908 | 0.00 |
| 01/11/2022 | R202 On 02-November-23 | | | Bond Future | 257.16 | 253.6494 | 257.1556 | 253.6494 | 0.00 |
| 01/11/2022 | R209 On 03-November-22 | | | Bond Future | 11.67 | 64.0669 | 11.6672 | 64.0669 | 14,413.00 |
| 01/11/2022 | R209 On 03-November-22 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | R209 On 03-November-22 | 11.50 | Call | Bond Future | 52 | 0 | 52 | 0 | 1,136.00 |
| 01/11/2022 | R209 On 03-November-22 | 11.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R209 On 03-November-22 | 10.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R209 On 03-November-22 | 10.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,136.00 |
| 01/11/2022 | R209 On 03-November-22 | 11.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R209 On 03-November-22 | 11.02 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R209 On 03-November-22 | 9.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 6,000.00 |
| 01/11/2022 | R209 On 03-November-22 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R209 On 03-November-22 | 12.00 | Call | Bond Future | 1599 | 1 | 1599 | 1 | 0.00 |
| 01/11/2022 | R209 On 03-November-22 | 11.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R209 On 03-November-22 | 11.03 | Put | Bond Future | 3216 | 4 | 3216 | 4 | 0.00 |
| 01/11/2022 | R209 On 03-November-22 | 10.50 | Put | Bond Future | 6067 | 6 | 6067 | 6 | 0.00 |
| 01/11/2022 | R209 On 03-November-22 | 10.90 | Put | Bond Future | 3900 | 4 | 3900 | 4 | 0.00 |
| 01/11/2022 | R209 On 03-November-22 | 12.00 | Put | Bond Future | 6 | 0 | 6 | 0 | 3,250.00 |
| 01/11/2022 | R209 On 03-November-22 | 9.50 | Put | Bond Future | 11925 | 12 | 11925 | 12 | 0.00 |
| 01/11/2022 | R209 On 03-November-22 | 9.25 | Put | Bond Future | 13495 | 14 | 13495 | 14 | 0.00 |
| 01/11/2022 | R209 On 03-November-22 | 11.02 | Put | Bond Future | 3268 | 4 | 3268 | 4 | 0.00 |
| 01/11/2022 | R209 On 03-November-22 | 11.00 | Put | Bond Future | 3373 | 4 | 3373 | 4 | 5,000.00 |
| 01/11/2022 | R209 On 03-November-22 | 11.01 | Put | Bond Future | 3321 | 4 | 3321 | 4 | 0.00 |
| 01/11/2022 | R209 On 03-November-22 | 11.50 | Put | Bond Future | 874 | 1 | 874 | 1 | 0.00 |
| 01/11/2022 | R209 On 03-November-22 | 10.00 | Put | Bond Future | 8915 | 9 | 8915 | 9 | 6,000.00 |
| 01/11/2022 | R209 On 02-February-23 | | | Bond Future | 11.81 | 65.2452 | 11.8059 | 65.2452 | 24,672.00 |
| 01/11/2022 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 458 | 0 | 458 | 0 | 0.00 |
| 01/11/2022 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 449 | 0 | 449 | 0 | 0.00 |
| 01/11/2022 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 440 | 0 | 440 | 0 | 0.00 |
| 01/11/2022 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 5543 | 6 | 5543 | 6 | 0.00 |
| 01/11/2022 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 5631 | 6 | 5631 | 6 | 0.00 |
| 01/11/2022 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 5587 | 6 | 5587 | 6 | 0.00 |
| 01/11/2022 | R209 On 04-May-23 | | | Bond Future | 11.92 | 63.4188 | 11.9241 | 63.4188 | 5,950.00 |
| 01/11/2022 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 1452 | 1 | 1452 | 1 | 0.00 |
| 01/11/2022 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 4729 | 5 | 4729 | 5 | 0.00 |
| 01/11/2022 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 1282 | 1 | 1282 | 1 | 0.00 |
| 01/11/2022 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 1420 | 1 | 1420 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 1436 | 1 | 1436 | 1 | 0.00 |
| 01/11/2022 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 361 | 0 | 361 | 0 | 8,500.00 |
| 01/11/2022 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 10416 | 11 | 10416 | 11 | 0.00 |
| 01/11/2022 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 5491 | 6 | 5491 | 6 | 0.00 |
| 01/11/2022 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 5527 | 6 | 5527 | 6 | 0.00 |
| 01/11/2022 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 5854 | 6 | 5854 | 6 | 11,000.00 |
| 01/11/2022 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 2097 | 2 | 2097 | 2 | 8,500.00 |
| 01/11/2022 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 5456 | 6 | 5456 | 6 | 0.00 |
| 01/11/2022 | R209 On 03-August-23 | | | Bond Future | 12.04 | 64.7428 | 12.0381 | 64.7428 | 0.00 |
| 01/11/2022 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 3395 | 3 | 3395 | 3 | 0.00 |
| 01/11/2022 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 3371 | 3 | 3371 | 3 | 0.00 |
| 01/11/2022 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 3347 | 3 | 3347 | 3 | 0.00 |
| 01/11/2022 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 3805 | 4 | 3805 | 4 | 0.00 |
| 01/11/2022 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 3851 | 4 | 3851 | 4 | 0.00 |
| 01/11/2022 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 3828 | 4 | 3828 | 4 | 0.00 |
| 01/11/2022 | R209 On 02-November-23 | | | Bond Future | 12.16 | 62.9474 | 12.1566 | 62.9474 | 0.00 |
| 01/11/2022 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 1808 | 2 | 1808 | 2 | 0.00 |
| 01/11/2022 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 1792 | 2 | 1792 | 2 | 0.00 |
| 01/11/2022 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 1775 | 2 | 1775 | 2 | 0.00 |
| 01/11/2022 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 5714 | 6 | 5714 | 6 | 0.00 |
| 01/11/2022 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 5681 | 6 | 5681 | 6 | 0.00 |
| 01/11/2022 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 5647 | 6 | 5647 | 6 | 0.00 |
| 01/11/2022 | R210 On 03-November-22 | | | Bond Future | 223.99 | 222.0044 | 223.9946 | 222.0044 | 103.00 |
| 01/11/2022 | R210 On 02-February-23 | | | Bond Future | 228.16 | 226.1427 | 228.1649 | 226.1427 | 372.00 |
| 01/11/2022 | R210 On 04-May-23 | | | Bond Future | 229.77 | 227.7129 | 229.7741 | 227.7129 | 0.00 |
| 01/11/2022 | R210 On 03-August-23 | | | Bond Future | 234.62 | 232.5146 | 234.6185 | 232.5146 | 0.00 |
| 01/11/2022 | R210 On 02-November-23 | | | Bond Future | 236.42 | 234.2754 | 236.4224 | 234.2754 | 0.00 |
| 01/11/2022 | R213 On 03-November-22 | | | Bond Future | 11.14 | 78.8790 | 11.1437 | 78.8790 | 32,934.00 |
| 01/11/2022 | R213 On 03-November-22 | 9.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 01/11/2022 | R213 On 03-November-22 | 9.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R213 On 03-November-22 | 10.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R213 On 03-November-22 | 9.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R213 On 03-November-22 | 10.19 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | R213 On 03-November-22 | 9.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 476.00 |
| 01/11/2022 | R213 On 03-November-22 | 10.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R213 On 03-November-22 | 10.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R213 On 03-November-22 | 10.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R213 On 03-November-22 | 10.37 | Put | Bond Future | 3615 | 4 | 3615 | 4 | 200.00 |
| 01/11/2022 | R213 On 03-November-22 | 10.39 | Put | Bond Future | 3519 | 4 | 3519 | 4 | 0.00 |
| 01/11/2022 | R213 On 03-November-22 | 10.38 | Put | Bond Future | 3567 | 4 | 3567 | 4 | 0.00 |
| 01/11/2022 | R213 On 03-November-22 | 9.19 | Put | Bond Future | 9551 | 10 | 9551 | 10 | 0.00 |
| 01/11/2022 | R213 On 03-November-22 | 10.19 | Put | Bond Future | 4487 | 5 | 4487 | 5 | 476.00 |
| 01/11/2022 | R213 On 03-November-22 | 9.98 | Put | Bond Future | 5519 | 6 | 5519 | 6 | 200.00 |
| 01/11/2022 | R213 On 03-November-22 | 10.40 | Put | Bond Future | 3471 | 4 | 3471 | 4 | 0.00 |
| 01/11/2022 | R213 On 03-November-22 | 9.84 | Put | Bond Future | 6216 | 7 | 6216 | 7 | 476.00 |
| 01/11/2022 | R213 On 03-November-22 | 9.13 | Put | Bond Future | 9868 | 10 | 9868 | 10 | 0.00 |
| 01/11/2022 | R213 On 02-February-23 | | | Bond Future | 11.31 | 80.3297 | 11.3090 | 80.3297 | 33,035.00 |
| 01/11/2022 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 531 | 0 | 531 | 0 | 912.00 |
| 01/11/2022 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 360 | 0 | 360 | 0 | 0.00 |
| 01/11/2022 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 354 | 0 | 354 | 0 | 0.00 |
| 01/11/2022 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 44 | 0 | 44 | 0 | 476.00 |
| 01/11/2022 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 366 | 0 | 366 | 0 | 0.00 |
| 01/11/2022 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 458 | 0 | 458 | 0 | 0.00 |
| 01/11/2022 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 4521 | 4 | 4521 | 4 | 0.00 |
| 01/11/2022 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 249 | 0 | 249 | 0 | 0.00 |
| 01/11/2022 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 710 | 1 | 710 | 1 | 912.00 |
| 01/11/2022 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 5365 | 6 | 5365 | 6 | 0.00 |
| 01/11/2022 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 4540 | 5 | 4540 | 5 | 0.00 |
| 01/11/2022 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 4845 | 5 | 4845 | 5 | 476.00 |
| 01/11/2022 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 10323 | 11 | 10323 | 11 | 0.00 |
| 01/11/2022 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 6267 | 7 | 6267 | 7 | 476.00 |
| 01/11/2022 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 5407 | 6 | 5407 | 6 | 0.00 |
| 01/11/2022 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 5324 | 6 | 5324 | 6 | 0.00 |
| 01/11/2022 | R213 On 04-May-23 | | | Bond Future | 11.44 | 78.4090 | 11.4415 | 78.4090 | 0.00 |
| 01/11/2022 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 1409 | 1 | 1409 | 1 | 0.00 |
| 01/11/2022 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 1394 | 1 | 1394 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 1424 | 1 | 1424 | 1 | 0.00 |
| 01/11/2022 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 4478 | 5 | 4478 | 5 | 0.00 |
| 01/11/2022 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 4539 | 5 | 4539 | 5 | 0.00 |
| 01/11/2022 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 4508 | 5 | 4508 | 5 | 0.00 |
| 01/11/2022 | R213 On 03-August-23 | | | Bond Future | 11.57 | 80.0454 | 11.5727 | 80.0454 | 0.00 |
| 01/11/2022 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 3259 | 3 | 3259 | 3 | 0.00 |
| 01/11/2022 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 3235 | 3 | 3235 | 3 | 0.00 |
| 01/11/2022 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 3282 | 3 | 3282 | 3 | 0.00 |
| 01/11/2022 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 3060 | 3 | 3060 | 3 | 0.00 |
| 01/11/2022 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 3079 | 3 | 3079 | 3 | 0.00 |
| 01/11/2022 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 3041 | 3 | 3041 | 3 | 0.00 |
| 01/11/2022 | R213 On 02-November-23 | | | Bond Future | 11.72 | 78.1684 | 11.7165 | 78.1684 | 0.00 |
| 01/11/2022 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 1756 | 2 | 1756 | 2 | 0.00 |
| 01/11/2022 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 1740 | 2 | 1740 | 2 | 0.00 |
| 01/11/2022 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 1772 | 2 | 1772 | 2 | 0.00 |
| 01/11/2022 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 4221 | 4 | 4221 | 4 | 0.00 |
| 01/11/2022 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 4273 | 5 | 4273 | 5 | 0.00 |
| 01/11/2022 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 4247 | 4 | 4247 | 4 | 0.00 |
| 01/11/2022 | R214 On 03-November-22 | | | Bond Future | 11.74 | 61.8131 | 11.7368 | 61.8131 | 15,325.00 |
| 01/11/2022 | R214 On 03-November-22 | 11.35 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/11/2022 | R214 On 03-November-22 | 11.36 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/11/2022 | R214 On 03-November-22 | 11.34 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/11/2022 | R214 On 03-November-22 | 11.36 | Put | Bond Future | 1969 | 2 | 1969 | 2 | 0.00 |
| 01/11/2022 | R214 On 03-November-22 | 11.35 | Put | Bond Future | 2022 | 2 | 2022 | 2 | 0.00 |
| 01/11/2022 | R214 On 03-November-22 | 11.34 | Put | Bond Future | 2075 | 2 | 2075 | 2 | 0.00 |
| 01/11/2022 | R214 On 02-February-23 | | | Bond Future | 11.87 | 62.9500 | 11.8688 | 62.9500 | 71,370.00 |
| 01/11/2022 | R214 On 02-February-23 | 11.80 | Call | Bond Future | 2144 | 2 | 2144 | 2 | 1,600.00 |
| 01/11/2022 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 749 | 1 | 749 | 1 | 0.00 |
| 01/11/2022 | R214 On 02-February-23 | 11.10 | Call | Bond Future | 763 | 1 | 763 | 1 | 1,600.00 |
| 01/11/2022 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 723 | 1 | 723 | 1 | 0.00 |
| 01/11/2022 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 736 | 1 | 736 | 1 | 0.00 |
| 01/11/2022 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 4893 | 5 | 4893 | 5 | 0.00 |
| 01/11/2022 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 4935 | 5 | 4935 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 4850 | 5 | 4850 | 5 | 0.00 |
| 01/11/2022 | R214 On 02-February-23 | 11.80 | Put | Bond Future | 2489 | 3 | 2489 | 3 | 0.00 |
| 01/11/2022 | R214 On 02-February-23 | 11.10 | Put | Bond Future | 4809 | 5 | 4809 | 5 | 0.00 |
| 01/11/2022 | R214 On 04-May-23 | | | Bond Future | 11.98 | 60.9301 | 11.9754 | 60.9301 | 0.00 |
| 01/11/2022 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 1884 | 2 | 1884 | 2 | 0.00 |
| 01/11/2022 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 1865 | 2 | 1865 | 2 | 0.00 |
| 01/11/2022 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 1846 | 2 | 1846 | 2 | 0.00 |
| 01/11/2022 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 5005 | 5 | 5005 | 5 | 0.00 |
| 01/11/2022 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 4971 | 5 | 4971 | 5 | 0.00 |
| 01/11/2022 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 4936 | 5 | 4936 | 5 | 0.00 |
| 01/11/2022 | R214 On 03-August-23 | | | Bond Future | 12.08 | 62.2019 | 12.0793 | 62.2019 | 0.00 |
| 01/11/2022 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 4031 | 4 | 4031 | 4 | 0.00 |
| 01/11/2022 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 4005 | 4 | 4005 | 4 | 0.00 |
| 01/11/2022 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 3979 | 4 | 3979 | 4 | 0.00 |
| 01/11/2022 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 3685 | 4 | 3685 | 4 | 0.00 |
| 01/11/2022 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 3663 | 4 | 3663 | 4 | 0.00 |
| 01/11/2022 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 3641 | 4 | 3641 | 4 | 0.00 |
| 01/11/2022 | R214 On 02-November-23 | | | Bond Future | 12.19 | 60.2049 | 12.1893 | 60.2049 | 0.00 |
| 01/11/2022 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 2323 | 2 | 2323 | 2 | 0.00 |
| 01/11/2022 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 2285 | 2 | 2285 | 2 | 0.00 |
| 01/11/2022 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 2304 | 2 | 2304 | 2 | 0.00 |
| 01/11/2022 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 5968 | 6 | 5968 | 6 | 0.00 |
| 01/11/2022 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 6002 | 6 | 6002 | 6 | 0.00 |
| 01/11/2022 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 5934 | 6 | 5934 | 6 | 0.00 |
| 01/11/2022 | R248 On 03-November-22 | | | Bond Future | 11.74 | 77.1577 | 11.7416 | 77.1577 | 83,875.00 |
| 01/11/2022 | R248 On 03-November-22 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R248 On 03-November-22 | 11.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 874.00 |
| 01/11/2022 | R248 On 03-November-22 | 11.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R248 On 03-November-22 | 11.90 | Call | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 01/11/2022 | R248 On 03-November-22 | 10.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 874.00 |
| 01/11/2022 | R248 On 03-November-22 | 10.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R248 On 03-November-22 | 11.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2022 | R248 On 03-November-22 | 11.20 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | R248 On 03-November-22 | 11.20 | Put | Bond Future | 3573 | 4 | 3573 | 4 | 0.00 |
| 01/11/2022 | R248 On 03-November-22 | 11.30 | Put | Bond Future | 2892 | 3 | 2892 | 3 | 0.00 |
| 01/11/2022 | R248 On 03-November-22 | 11.31 | Put | Bond Future | 2824 | 3 | 2824 | 3 | 0.00 |
| 01/11/2022 | R248 On 03-November-22 | 10.70 | Put | Bond Future | 7141 | 8 | 7141 | 8 | 0.00 |
| 01/11/2022 | R248 On 03-November-22 | 10.60 | Put | Bond Future | 7888 | 8 | 7888 | 8 | 0.00 |
| 01/11/2022 | R248 On 03-November-22 | 11.90 | Put | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 01/11/2022 | R248 On 03-November-22 | 10.00 | Put | Bond Future | 12622 | 13 | 12622 | 13 | 0.00 |
| 01/11/2022 | R248 On 03-November-22 | 11.32 | Put | Bond Future | 2757 | 3 | 2757 | 3 | 0.00 |
| 01/11/2022 | R248 On 02-February-23 | | | Bond Future | 11.87 | 78.6136 | 11.8685 | 78.6136 | 250,540.00 |
| 01/11/2022 | R248 On 02-February-23 | 11.10 | Call | Bond Future | 949 | 1 | 949 | 1 | 0.00 |
| 01/11/2022 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 882 | 1 | 882 | 1 | 0.00 |
| 01/11/2022 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 898 | 1 | 898 | 1 | 0.00 |
| 01/11/2022 | R248 On 02-February-23 | 10.40 | Call | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 01/11/2022 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 915 | 1 | 915 | 1 | 0.00 |
| 01/11/2022 | R248 On 02-February-23 | 11.70 | Call | Bond Future | 2367 | 2 | 2367 | 2 | 2,542.00 |
| 01/11/2022 | R248 On 02-February-23 | 11.00 | Call | Bond Future | 788 | 1 | 788 | 1 | 2,542.00 |
| 01/11/2022 | R248 On 02-February-23 | 11.00 | Put | Bond Future | 6546 | 7 | 6546 | 7 | 0.00 |
| 01/11/2022 | R248 On 02-February-23 | 11.70 | Put | Bond Future | 3426 | 4 | 3426 | 4 | 0.00 |
| 01/11/2022 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 6111 | 6 | 6111 | 6 | 0.00 |
| 01/11/2022 | R248 On 02-February-23 | 11.10 | Put | Bond Future | 6005 | 6 | 6005 | 6 | 0.00 |
| 01/11/2022 | R248 On 02-February-23 | 10.40 | Put | Bond Future | 10421 | 11 | 10421 | 11 | 0.00 |
| 01/11/2022 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 6164 | 7 | 6164 | 7 | 0.00 |
| 01/11/2022 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 6218 | 7 | 6218 | 7 | 0.00 |
| 01/11/2022 | R248 On 04-May-23 | | | Bond Future | 11.98 | 75.7509 | 11.9784 | 75.7509 | 10,943.00 |
| 01/11/2022 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 2224 | 2 | 2224 | 2 | 0.00 |
| 01/11/2022 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 2247 | 2 | 2247 | 2 | 0.00 |
| 01/11/2022 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 2271 | 2 | 2271 | 2 | 0.00 |
| 01/11/2022 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 6294 | 7 | 6294 | 7 | 0.00 |
| 01/11/2022 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 6338 | 7 | 6338 | 7 | 0.00 |
| 01/11/2022 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 6381 | 7 | 6381 | 7 | 0.00 |
| 01/11/2022 | R248 On 03-August-23 | | | Bond Future | 12.09 | 77.2945 | 12.0892 | 77.2945 | 0.00 |
| 01/11/2022 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 4772 | 5 | 4772 | 5 | 0.00 |
| 01/11/2022 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 4804 | 5 | 4804 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2022 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 4836 | 5 | 4836 | 5 | 0.00 |
| 01/11/2022 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 4711 | 5 | 4711 | 5 | 0.00 |
| 01/11/2022 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 4739 | 5 | 4739 | 5 | 0.00 |
| 01/11/2022 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 4767 | 5 | 4767 | 5 | 0.00 |
| 01/11/2022 | R248 On 02-November-23 | | | Bond Future | 12.20 | 74.4909 | 12.1965 | 74.4909 | 13,000.00 |
| 01/11/2022 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 3242 | 3 | 3242 | 3 | 0.00 |
| 01/11/2022 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 3195 | 3 | 3195 | 3 | 0.00 |
| 01/11/2022 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 3218 | 3 | 3218 | 3 | 0.00 |
| 01/11/2022 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 7644 | 8 | 7644 | 8 | 0.00 |
| 01/11/2022 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 7727 | 8 | 7727 | 8 | 0.00 |
| 01/11/2022 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 7685 | 8 | 7685 | 8 | 0.00 |