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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/01/2022 TO: 07/01/2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | 2025 On 03-February-22 | | | Bond Future | 155.29 | 155.3310 | 155.2899 | 155.3310 | 5,554.00 |
| 07/01/2022 | 2025 On 05-May-22 | | | Bond Future | 157.15 | 157.1946 | 157.1520 | 157.1946 | 164.00 |
| 07/01/2022 | 2025 On 04-August-22 | | | Bond Future | 157.48 | 157.5255 | 157.4821 | 157.5255 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | 2025 On 03-November-22 | | | Bond Future | 159.46 | 159.5037 | 159.4596 | 159.5037 | 0.00 |
| 07/01/2022 | 2029 On 03-February-22 | | | Bond Future | 114.10 | 114.2786 | 114.0964 | 114.2786 | 3,838.00 |
| 07/01/2022 | 2029 On 05-May-22 | | | Bond Future | 114.26 | 114.4487 | 114.2636 | 114.4487 | 591.00 |
| 07/01/2022 | 2029 On 04-August-22 | | | Bond Future | 115.68 | 115.8645 | 115.6770 | 115.8645 | 0.00 |
| 07/01/2022 | 2029 On 03-November-22 | | | Bond Future | 115.90 | 116.0946 | 115.9044 | 116.0946 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | | | Bond Future | 9.44 | 92.0344 | 92.2059 | 92.0344 | 82,917.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Call | Bond Future | 53 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Call | Bond Future | 2547 | 2 | 3 | 2 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Call | Bond Future | 6997 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Call | Bond Future | 1379 | 1 | 1 | 1 | 1,000.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Call | Bond Future | 2046 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Call | Bond Future | 896 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Call | Bond Future | 870 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Call | Bond Future | 3 | 0 | 0 | 0 | 101.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Call | Bond Future | 71 | 0 | 0 | 0 | 1,000.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Call | Bond Future | 2127 | 2 | 2 | 2 | 950.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Call | Bond Future | 923 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Call | Bond Future | 794 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Call | Bond Future | 256 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Call | Bond Future | 676 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Call | Bond Future | 392 | 0 | 0 | 0 | 950.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Put | Bond Future | 1680 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Put | Bond Future | 1170 | 1 | 1 | 1 | 101.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Put | Bond Future | 2078 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Put | Bond Future | 1024 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Put | Bond Future | 892 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Put | Bond Future | 288 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Put | Bond Future | 200 | 0 | 0 | 0 | 8,000.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Put | Bond Future | 3247 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Put | Bond Future | 5735 | 6 | 6 | 6 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Put | Bond Future | 3503 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Put | Bond Future | 943 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Put | Bond Future | 917 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Put | Bond Future | 309 | 0 | 0 | 0 | 101.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Put | Bond Future | 568 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2030 On 03-February-22 | 0000000 | Put | Bond Future | 3 | 0 | 0 | 0 | 1,000.00 |
| 07/01/2022 | 2030 On 05-May-22 | | | Bond Future | 9.66 | 93.1161 | 93.2891 | 93.1161 | 14,763.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 6918 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 3536 | 3 | 4 | 3 | 0.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 379 | 0 | 0 | 0 | 200.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 459 | 0 | 0 | 0 | 1,800.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 1159 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 23 | 0 | 0 | 0 | 200.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 3571 | 3 | 4 | 3 | 0.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 3607 | 3 | 4 | 3 | 0.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 2718 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 75 | 0 | 0 | 0 | 1,800.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Call | Bond Future | 172 | 0 | 0 | 0 | 1,073.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 8162 | 8 | 8 | 8 | 0.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 4785 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 4437 | 5 | 4 | 5 | 0.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 864 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 877 | 1 | 1 | 1 | 200.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 10452 | 11 | 10 | 11 | 0.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 6424 | 7 | 6 | 7 | 0.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 2723 | 3 | 3 | 3 | 1,073.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 890 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 258 | 0 | 0 | 0 | 1,800.00 |
| 07/01/2022 | 2030 On 05-May-22 | 0000000 | Put | Bond Future | 1250 | 1 | 1 | 1 | 1,073.00 |
| 07/01/2022 | 2030 On 04-August-22 | | | Bond Future | 9.89 | 90.2401 | 90.4150 | 90.2401 | 0.00 |
| 07/01/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 809 | 1 | 1 | 1 | 800.00 |
| 07/01/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 1630 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 243 | 0 | 0 | 0 | 800.00 |
| 07/01/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 1651 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 1671 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 5833 | 6 | 6 | 6 | 0.00 |
| 07/01/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 835 | 1 | 1 | 1 | 800.00 |
| 07/01/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 3271 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 3301 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 8395 | 9 | 8 | 9 | 0.00 |
| 07/01/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 3330 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 4993 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | 2030 On 03-November-22 | | | Bond Future | 10.11 | 91.3534 | 91.5303 | 91.3534 | 0.00 |
| 07/01/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 2813 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 2789 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 2837 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 2864 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 2910 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 2887 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | | | Bond Future | 9.90 | 92.3392 | 92.5305 | 92.3392 | 121,188.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 4 | 0 | 0 | 0 | 198.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 23 | 0 | 0 | 0 | 97.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 284 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 5632 | 5 | 6 | 5 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 5896 | 6 | 6 | 6 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 3249 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 3299 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 1865 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 2809 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 1002 | 1 | 1 | 1 | 900.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 1473 | 1 | 1 | 1 | 100.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 358 | 0 | 0 | 0 | 210.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 3199 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 4372 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 3150 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 751 | 1 | 1 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 298 | 0 | 0 | 0 | 400.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 444 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 6840 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 3702 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Call | Bond Future | 4320 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 116 | 0 | 0 | 0 | 210.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 8 | 0 | 0 | 0 | 210.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 6077 | 6 | 6 | 6 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 2209 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 1289 | 1 | 1 | 1 | 198.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 1010 | 1 | 1 | 1 | 900.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 177 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 68 | 0 | 0 | 0 | 97.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 170 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 158 | 0 | 0 | 0 | 198.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 229 | 0 | 0 | 0 | 400.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 2028 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 1815 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 665 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 480 | 1 | 0 | 1 | 97.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 164 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 20 | 0 | 0 | 0 | 400.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 24 | 0 | 0 | 0 | 900.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 2256 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | 2032 On 03-February-22 | 0000000 | Put | Bond Future | 4640 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | 2032 On 05-May-22 | | | Bond Future | 10.10 | 89.2781 | 89.4710 | 89.2781 | 20,406.00 |
| 07/01/2022 | 2032 On 05-May-22 | 0000000 | Call | Bond Future | 5666 | 6 | 6 | 6 | 0.00 |
| 07/01/2022 | 2032 On 05-May-22 | 0000000 | Call | Bond Future | 5577 | 5 | 6 | 5 | 0.00 |
| 07/01/2022 | 2032 On 05-May-22 | 0000000 | Call | Bond Future | 780 | 1 | 1 | 1 | 780.00 |
| 07/01/2022 | 2032 On 05-May-22 | 0000000 | Call | Bond Future | 2279 | 2 | 2 | 2 | 780.00 |
| 07/01/2022 | 2032 On 05-May-22 | 0000000 | Call | Bond Future | 2639 | 3 | 3 | 3 | 993.00 |
| 07/01/2022 | 2032 On 05-May-22 | 0000000 | Call | Bond Future | 6298 | 6 | 6 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | 2032 On 05-May-22 | 0000000 | Call | Bond Future | 5399 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | 2032 On 05-May-22 | 0000000 | Call | Bond Future | 5621 | 5 | 6 | 5 | 0.00 |
| 07/01/2022 | 2032 On 05-May-22 | 0000000 | Put | Bond Future | 544 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2032 On 05-May-22 | 0000000 | Put | Bond Future | 1575 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | 2032 On 05-May-22 | 0000000 | Put | Bond Future | 585 | 1 | 1 | 1 | 993.00 |
| 07/01/2022 | 2032 On 05-May-22 | 0000000 | Put | Bond Future | 552 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2032 On 05-May-22 | 0000000 | Put | Bond Future | 438 | 0 | 0 | 0 | 780.00 |
| 07/01/2022 | 2032 On 05-May-22 | 0000000 | Put | Bond Future | 1834 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | 2032 On 05-May-22 | 0000000 | Put | Bond Future | 3813 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | 2032 On 05-May-22 | 0000000 | Put | Bond Future | 536 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2032 On 04-August-22 | | | Bond Future | 10.31 | 90.3610 | 90.5562 | 90.3610 | 0.00 |
| 07/01/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 7439 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 8684 | 9 | 9 | 9 | 0.00 |
| 07/01/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 2319 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 2346 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 2374 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 1188 | 1 | 1 | 1 | 800.00 |
| 07/01/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 320 | 0 | 0 | 0 | 800.00 |
| 07/01/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 8139 | 8 | 8 | 8 | 0.00 |
| 07/01/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 4522 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 2927 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 2899 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 521 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 695 | 1 | 1 | 1 | 800.00 |
| 07/01/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 2871 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2032 On 03-November-22 | | | Bond Future | 10.52 | 87.3285 | 87.5259 | 87.3285 | 0.00 |
| 07/01/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 3553 | 3 | 4 | 3 | 0.00 |
| 07/01/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 2808 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2033 On 03-February-22 | | | Bond Future | 112.48 | 112.4686 | 112.4755 | 112.4686 | 7,281.00 |
| 07/01/2022 | 2033 On 05-May-22 | | | Bond Future | 112.54 | 112.5349 | 112.5411 | 112.5349 | 2,121.00 |
| 07/01/2022 | 2033 On 04-August-22 | | | Bond Future | 113.93 | 113.9269 | 113.9331 | 113.9269 | 0.00 |
| 07/01/2022 | 2033 On 03-November-22 | | | Bond Future | 114.06 | 114.0520 | 114.0581 | 114.0520 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | 2037 On 03-February-22 | | | Bond Future | 10.64 | 84.2582 | 84.3384 | 84.2582 | 118,171.00 |
| 07/01/2022 | 2037 On 03-February-22 | 0000000 | Call | Bond Future | 5239 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | 2037 On 03-February-22 | 0000000 | Call | Bond Future | 5126 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | 2037 On 03-February-22 | 0000000 | Call | Bond Future | 5183 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | 2037 On 03-February-22 | 0000000 | Put | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | 2037 On 03-February-22 | 0000000 | Put | Bond Future | 67 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | 2037 On 03-February-22 | 0000000 | Put | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | 2037 On 05-May-22 | | | Bond Future | 10.83 | 85.2486 | 85.3292 | 85.2486 | 11,855.00 |
| 07/01/2022 | 2037 On 05-May-22 | 0000000 | Call | Bond Future | 6633 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | 2037 On 05-May-22 | 0000000 | Call | Bond Future | 6535 | 6 | 7 | 6 | 0.00 |
| 07/01/2022 | 2037 On 05-May-22 | 0000000 | Call | Bond Future | 6584 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | 2037 On 05-May-22 | 0000000 | Put | Bond Future | 573 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2037 On 05-May-22 | 0000000 | Put | Bond Future | 589 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2037 On 05-May-22 | 0000000 | Put | Bond Future | 581 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2037 On 04-August-22 | | | Bond Future | 11.03 | 82.0268 | 82.1083 | 82.0268 | 0.00 |
| 07/01/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 2642 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 3623 | 4 | 4 | 4 | 1,050.00 |
| 07/01/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 4405 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 771 | 1 | 1 | 1 | 50.00 |
| 07/01/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 6624 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 2582 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 2612 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 3482 | 4 | 3 | 4 | 0.00 |
| 07/01/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 1251 | 1 | 1 | 1 | 1,050.00 |
| 07/01/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 3417 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 6853 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 3450 | 3 | 3 | 3 | 50.00 |
| 07/01/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 2077 | 2 | 2 | 2 | 50.00 |
| 07/01/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 2551 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2037 On 03-November-22 | | | Bond Future | 11.23 | 83.0390 | 83.1214 | 83.0390 | 0.00 |
| 07/01/2022 | 2037 On 03-November-22 | 0000000 | Call | Bond Future | 3791 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | 2037 On 03-November-22 | 0000000 | Call | Bond Future | 3856 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | 2037 On 03-November-22 | 0000000 | Call | Bond Future | 3823 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | 2037 On 03-November-22 | 0000000 | Put | Bond Future | 3330 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2037 On 03-November-22 | 0000000 | Put | Bond Future | 3358 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2037 On 03-November-22 | 0000000 | Put | Bond Future | 3303 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2038 On 03-February-22 | | | Bond Future | 127.24 | 128.7288 | 127.2415 | 128.7288 | 6,104.00 |
| 07/01/2022 | 2038 On 05-May-22 | | | Bond Future | 128.77 | 130.2733 | 128.7675 | 130.2733 | 677.00 |
| 07/01/2022 | 2038 On 04-August-22 | | | Bond Future | 128.54 | 130.0694 | 128.5447 | 130.0694 | 0.00 |
| 07/01/2022 | 2038 On 03-November-22 | | | Bond Future | 130.16 | 131.7031 | 130.1590 | 131.7031 | 0.00 |
| 07/01/2022 | 2040 On 03-February-22 | | | Bond Future | 10.72 | 86.3664 | 86.6306 | 86.3664 | 88,666.00 |
| 07/01/2022 | 2040 On 03-February-22 | 0000000 | Call | Bond Future | 852 | 1 | 1 | 1 | 2,000.00 |
| 07/01/2022 | 2040 On 03-February-22 | 0000000 | Call | Bond Future | 5775 | 6 | 6 | 6 | 0.00 |
| 07/01/2022 | 2040 On 03-February-22 | 0000000 | Call | Bond Future | 5835 | 6 | 6 | 6 | 0.00 |
| 07/01/2022 | 2040 On 03-February-22 | 0000000 | Call | Bond Future | 5896 | 6 | 6 | 6 | 0.00 |
| 07/01/2022 | 2040 On 03-February-22 | 0000000 | Put | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | 2040 On 03-February-22 | 0000000 | Put | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | 2040 On 03-February-22 | 0000000 | Put | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | 2040 On 03-February-22 | 0000000 | Put | Bond Future | 1678 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | 2040 On 05-May-22 | | | Bond Future | 10.90 | 87.3817 | 87.6484 | 87.3817 | 8,568.00 |
| 07/01/2022 | 2040 On 05-May-22 | 0000000 | Call | Bond Future | 7092 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | 2040 On 05-May-22 | 0000000 | Call | Bond Future | 7144 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | 2040 On 05-May-22 | 0000000 | Call | Bond Future | 220 | 0 | 0 | 0 | 1,200.00 |
| 07/01/2022 | 2040 On 05-May-22 | 0000000 | Call | Bond Future | 13037 | 13 | 13 | 13 | 0.00 |
| 07/01/2022 | 2040 On 05-May-22 | 0000000 | Call | Bond Future | 7196 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | 2040 On 05-May-22 | 0000000 | Call | Bond Future | 1441 | 1 | 1 | 1 | 1,200.00 |
| 07/01/2022 | 2040 On 05-May-22 | 0000000 | Put | Bond Future | 3764 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | 2040 On 05-May-22 | 0000000 | Put | Bond Future | 626 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2040 On 05-May-22 | 0000000 | Put | Bond Future | 134 | 0 | 0 | 0 | 1,200.00 |
| 07/01/2022 | 2040 On 05-May-22 | 0000000 | Put | Bond Future | 634 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2040 On 05-May-22 | 0000000 | Put | Bond Future | 8182 | 8 | 8 | 8 | 0.00 |
| 07/01/2022 | 2040 On 05-May-22 | 0000000 | Put | Bond Future | 643 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2040 On 04-August-22 | | | Bond Future | 11.10 | 83.9354 | 84.2053 | 83.9354 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 8140 | 8 | 8 | 8 | 0.00 |
| 07/01/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 2974 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 332 | 0 | 0 | 0 | 460.00 |
| 07/01/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 1950 | 2 | 2 | 2 | 460.00 |
| 07/01/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 3008 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 3041 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 3355 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 10528 | 11 | 11 | 11 | 0.00 |
| 07/01/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 1023 | 1 | 1 | 1 | 460.00 |
| 07/01/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 3389 | 4 | 3 | 4 | 0.00 |
| 07/01/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 4666 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 3422 | 4 | 3 | 4 | 0.00 |
| 07/01/2022 | 2040 On 03-November-22 | | | Bond Future | 11.28 | 84.9713 | 85.2443 | 84.9713 | 0.00 |
| 07/01/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 4213 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 4142 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 4178 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 3384 | 4 | 3 | 4 | 0.00 |
| 07/01/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 3442 | 4 | 3 | 4 | 0.00 |
| 07/01/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 3413 | 4 | 3 | 4 | 0.00 |
| 07/01/2022 | 2044 On 03-February-22 | | | Bond Future | 10.77 | 83.0811 | 83.2768 | 83.0811 | 59,709.00 |
| 07/01/2022 | 2044 On 03-February-22 | 0000000 | Call | Bond Future | 5733 | 6 | 6 | 6 | 0.00 |
| 07/01/2022 | 2044 On 03-February-22 | 0000000 | Call | Bond Future | 5611 | 5 | 6 | 5 | 0.00 |
| 07/01/2022 | 2044 On 03-February-22 | 0000000 | Call | Bond Future | 5672 | 5 | 6 | 5 | 0.00 |
| 07/01/2022 | 2044 On 03-February-22 | 0000000 | Put | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | 2044 On 03-February-22 | 0000000 | Put | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | 2044 On 03-February-22 | 0000000 | Put | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | 2044 On 05-May-22 | | | Bond Future | 10.95 | 84.0578 | 84.2551 | 84.0578 | 5,735.00 |
| 07/01/2022 | 2044 On 05-May-22 | 0000000 | Call | Bond Future | 7072 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | 2044 On 05-May-22 | 0000000 | Call | Bond Future | 6968 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | 2044 On 05-May-22 | 0000000 | Call | Bond Future | 7020 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | 2044 On 05-May-22 | 0000000 | Put | Bond Future | 682 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2044 On 05-May-22 | 0000000 | Put | Bond Future | 691 | 1 | 1 | 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 |
|------------|------------------------|---------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | 2044 On 05-May-22 | 0000000 | Put | Bond Future | 673 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | 2044 On 04-August-22 | | | Bond Future | 11.14 | 80.6964 | 80.8961 | 80.6964 | 0.00 |
| 07/01/2022 | 2044 On 04-August-22 | 0000000 | Call | Bond Future | 3111 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2044 On 04-August-22 | 0000000 | Call | Bond Future | 3042 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2044 On 04-August-22 | 0000000 | Call | Bond Future | 3077 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2044 On 04-August-22 | 0000000 | Put | Bond Future | 3391 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2044 On 04-August-22 | 0000000 | Put | Bond Future | 3424 | 4 | 3 | 4 | 0.00 |
| 07/01/2022 | 2044 On 04-August-22 | 0000000 | Put | Bond Future | 3357 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | 2044 On 03-November-22 | | | Bond Future | 11.31 | 81.6922 | 81.8942 | 81.6922 | 0.00 |
| 07/01/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 4077 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 4112 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 4148 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 3499 | 4 | 3 | 4 | 0.00 |
| 07/01/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 3529 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 3559 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | 2046 On 03-February-22 | | | Bond Future | 117.74 | 117.3377 | 117.7420 | 117.3377 | 15,506.00 |
| 07/01/2022 | 2046 On 05-May-22 | | | Bond Future | 117.27 | 116.8585 | 117.2670 | 116.8585 | 171.00 |
| 07/01/2022 | 2046 On 04-August-22 | | | Bond Future | 118.72 | 118.3041 | 118.7175 | 118.3041 | 0.00 |
| 07/01/2022 | 2046 On 03-November-22 | | | Bond Future | 118.28 | 117.8652 | 118.2834 | 117.8652 | 0.00 |
| 07/01/2022 | 2050 On 03-February-22 | | | Bond Future | 120.05 | 119.8161 | 120.0509 | 119.8161 | 9,348.00 |
| 07/01/2022 | 2050 On 05-May-22 | | | Bond Future | 121.49 | 121.2535 | 121.4905 | 121.2535 | 379.00 |
| 07/01/2022 | 2050 On 04-August-22 | | | Bond Future | 120.98 | 120.7380 | 120.9778 | 120.7380 | 0.00 |
| 07/01/2022 | 2050 On 03-November-22 | | | Bond Future | 122.50 | 122.2544 | 122.4970 | 122.2544 | 0.00 |
| 07/01/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | AL37 On 03-February-22 | | | Index Future | 810.45 | 808.8220 | 810.4540 | 808.8220 | 0.00 |
| 07/01/2022 | AL37 On 05-May-22 | | | Index Future | 819.97 | 818.3240 | 819.9700 | 818.3240 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | AL37 On 04-August-22 | | | Index Future | 829.81 | 828.1410 | 829.8060 | 828.1410 | 0.00 |
| 07/01/2022 | AL37 On 03-November-22 | | | Index Future | 840.14 | 838.4520 | 840.1360 | 838.4520 | 0.00 |
| 07/01/2022 | AL7T On 03-February-22 | | | Index Future | 929.75 | 927.9900 | 929.7510 | 927.9900 | 0.00 |
| 07/01/2022 | AL7T On 05-May-22 | | | Index Future | 940.67 | 938.8930 | 940.6680 | 938.8930 | 0.00 |
| 07/01/2022 | AL7T On 04-August-22 | | | Index Future | 951.95 | 950.1570 | 951.9520 | 950.1570 | 0.00 |
| 07/01/2022 | AL7T On 03-November-22 | | | Index Future | 963.80 | 961.9860 | 963.8030 | 961.9860 | 0.00 |
| 07/01/2022 | ALBI On 03-February-22 | | | Index Future | 824.20 | 822.6260 | 824.1960 | 822.6260 | 193.00 |
| 07/01/2022 | ALBI On 05-May-22 | | | Index Future | 833.87 | 832.2900 | 833.8740 | 832.2900 | 29.00 |
| 07/01/2022 | ALBI On 04-August-22 | | | Index Future | 843.88 | 842.2750 | 843.8770 | 842.2750 | 0.00 |
| 07/01/2022 | ALBI On 03-November-22 | | | Index Future | 854.38 | 852.7620 | 854.3820 | 852.7620 | 0.00 |
| 07/01/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 07/01/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2022 | ES33 On 03-February-22 | | | Bond Future | 11.35 | 78.4339 | 78.5277 | 78.4339 | 263.00 |
| 07/01/2022 | ES33 On 05-May-22 | | | Bond Future | 11.58 | 75.5974 | 75.6919 | 75.5974 | 87.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | ES33 On 04-August-22 | | | Bond Future | 11.83 | 76.5328 | 76.6284 | 76.5328 | 0.00 |
| 07/01/2022 | ES33 On 03-November-22 | | | Bond Future | 12.08 | 73.7165 | 73.8131 | 73.7165 | 0.00 |
| 07/01/2022 | ES42 On 03-February-22 | | | Bond Future | 11.81 | 77.0334 | 77.2005 | 77.0334 | 3,579.00 |
| 07/01/2022 | ES42 On 05-May-22 | | | Bond Future | 12.03 | 73.6993 | 73.8679 | 73.6993 | 1,190.00 |
| 07/01/2022 | ES42 On 04-August-22 | | | Bond Future | 12.25 | 74.6114 | 74.7820 | 74.6114 | 0.00 |
| 07/01/2022 | ES42 On 03-November-22 | | | Bond Future | 12.48 | 71.2907 | 71.4634 | 71.2907 | 0.00 |
| 07/01/2022 | GOVI On 03-February-22 | | | GOVI | 813.40 | 811.8280 | 813.3970 | 811.8280 | 989.00 |
| 07/01/2022 | GOVI On 03-February-22 | 0000000 | Call | GOVI | 206570 | 19 | 21 | 19 | 0.00 |
| 07/01/2022 | GOVI On 03-February-22 | 0000000 | Call | GOVI | 206470 | 19 | 21 | 19 | 0.00 |
| 07/01/2022 | GOVI On 03-February-22 | 0000000 | Call | GOVI | 206370 | 19 | 21 | 19 | 0.00 |
| 07/01/2022 | GOVI On 03-February-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | GOVI On 03-February-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | GOVI On 03-February-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | GOVI On 05-May-22 | | | GOVI | 822.95 | 821.3650 | 822.9480 | 821.3650 | 0.00 |
| 07/01/2022 | GOVI On 05-May-22 | 0000000 | Call | GOVI | 347180 | 33 | 35 | 33 | 0.00 |
| 07/01/2022 | GOVI On 05-May-22 | 0000000 | Call | GOVI | 347080 | 33 | 35 | 33 | 0.00 |
| 07/01/2022 | GOVI On 05-May-22 | 0000000 | Call | GOVI | 346980 | 33 | 35 | 33 | 0.00 |
| 07/01/2022 | GOVI On 05-May-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | GOVI On 05-May-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | GOVI On 05-May-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | GOVI On 04-August-22 | | | GOVI | 832.82 | 831.2190 | 832.8200 | 831.2190 | 0.00 |
| 07/01/2022 | GOVI On 04-August-22 | 0000000 | Call | GOVI | 135600 | 12 | 14 | 12 | 0.00 |
| 07/01/2022 | GOVI On 04-August-22 | 0000000 | Call | GOVI | 135500 | 12 | 14 | 12 | 0.00 |
| 07/01/2022 | GOVI On 04-August-22 | 0000000 | Call | GOVI | 135400 | 12 | 14 | 12 | 0.00 |
| 07/01/2022 | GOVI On 04-August-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | GOVI On 04-August-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | GOVI On 04-August-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | GOVI On 03-November-22 | | | GOVI | 843.19 | 841.5680 | 843.1880 | 841.5680 | 0.00 |
| 07/01/2022 | GOVI On 03-November-22 | 0000000 | Call | GOVI | 227580 | 21 | 23 | 21 | 0.00 |
| 07/01/2022 | GOVI On 03-November-22 | 0000000 | Call | GOVI | 227780 | 21 | 23 | 21 | 0.00 |
| 07/01/2022 | GOVI On 03-November-22 | 0000000 | Call | GOVI | 227680 | 21 | 23 | 21 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|---------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | GOVI On 03-November-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | GOVI On 03-November-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | GOVI On 03-November-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 07/01/2022 | IGOV On 03-February-22 | | | Index Future | 309.17 | 309.4360 | 309.1670 | 309.4360 | 482.00 |
| 07/01/2022 | IGOV On 05-May-22 | | | Index Future | 312.87 | 313.1480 | 312.8740 | 313.1480 | 16.00 |
| 07/01/2022 | IGOV On 04-August-22 | | | Index Future | 316.70 | 316.9800 | 316.7020 | 316.9800 | 0.00 |
| 07/01/2022 | IGOV On 03-November-22 | | | Index Future | 320.72 | 321.0010 | 320.7200 | 321.0010 | 0.00 |
| 07/01/2022 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.13 | 90.1300 | 90.1300 | 90.1300 | 0.00 |
| 07/01/2022 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.29 | 90.2900 | 90.2900 | 90.2900 | 0.00 |
| 07/01/2022 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5000 | 93.5000 | 93.5000 | 0.00 |
| 07/01/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 07/01/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 07/01/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 07/01/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 07/01/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 07/01/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 07/01/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 07/01/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 07/01/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 07/01/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 07/01/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 07/01/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 07/01/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 07/01/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 07/01/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 07/01/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 07/01/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------------|---------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | JBAF On | 19-January-22 | | | Jibar Tradeable Future | 3.92 | 96.0850 | 96.0850 | 96.0850 | 0.00 |
| 07/01/2022 | JBAF On | 16-February-22 | | | Jibar Tradeable Future | 4.26 | 95.7500 | 95.7400 | 95.7500 | 0.00 |
| 07/01/2022 | JBAF On | 16-March-22 | | | Jibar Tradeable Future | 4.33 | 95.6850 | 95.6750 | 95.6850 | 0.00 |
| 07/01/2022 | JBAF On | 20-April-22 | | | Jibar Tradeable Future | 4.67 | 95.3300 | 95.3300 | 95.3300 | 0.00 |
| 07/01/2022 | JBAF On | 18-May-22 | | | Jibar Tradeable Future | 4.74 | 95.2700 | 95.2600 | 95.2700 | 0.00 |
| 07/01/2022 | JBAF On | 15-June-22 | | | Jibar Tradeable Future | 5.07 | 94.9650 | 94.9350 | 94.9650 | 72.00 |
| 07/01/2022 | JBAF On | 21-September-22 | | | Jibar Tradeable Future | 5.52 | 94.5100 | 94.4800 | 94.5100 | 0.00 |
| 07/01/2022 | JBAF On | 21-December-22 | | | Jibar Tradeable Future | 6.08 | 93.9250 | 93.9250 | 93.9250 | 68.00 |
| 07/01/2022 | JBAF On | 15-March-23 | | | Jibar Tradeable Future | 6.35 | 93.6550 | 93.6550 | 93.6550 | 0.00 |
| 07/01/2022 | JBAF On | 21-June-23 | | | Jibar Tradeable Future | 6.66 | 93.3200 | 93.3400 | 93.3200 | 0.00 |
| 07/01/2022 | JBAF On | 20-September-23 | | | Jibar Tradeable Future | 6.86 | 93.1250 | 93.1400 | 93.1250 | 75.00 |
| 07/01/2022 | JBAF On | 20-December-23 | | | Jibar Tradeable Future | 7.05 | 92.9850 | 92.9550 | 92.9850 | 0.00 |
| 07/01/2022 | R023 On | 03-February-22 | | | Bond Future | 5.18 | 106.0736 | 106.0535 | 106.0736 | 16,417.00 |
| 07/01/2022 | R023 On | 03-February-22 | 0000000 | Call | Bond Future | 68 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On | 03-February-22 | 0000000 | Call | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On | 03-February-22 | 0000000 | Call | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On | 03-February-22 | 0000000 | Put | Bond Future | 174 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On | 03-February-22 | 0000000 | Put | Bond Future | 180 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On | 03-February-22 | 0000000 | Put | Bond Future | 187 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On | 05-May-22 | | | Bond Future | 5.31 | 103.4098 | 103.3888 | 103.4098 | 835.00 |
| 07/01/2022 | R023 On | 05-May-22 | 0000000 | Call | Bond Future | 820 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R023 On | 05-May-22 | 0000000 | Call | Bond Future | 827 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R023 On | 05-May-22 | 0000000 | Call | Bond Future | 834 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R023 On | 05-May-22 | 0000000 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On | 05-May-22 | 0000000 | Put | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On | 05-May-22 | 0000000 | Put | Bond Future | 44 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On | 04-August-22 | | | Bond Future | 5.51 | 104.6639 | 104.6425 | 104.6639 | 0.00 |
| 07/01/2022 | R023 On | 04-August-22 | 0000000 | Call | Bond Future | 408 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On | 04-August-22 | 0000000 | Call | Bond Future | 412 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On | 04-August-22 | 0000000 | Call | Bond Future | 416 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On | 04-August-22 | 0000000 | Put | Bond Future | 118 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On | 04-August-22 | 0000000 | Put | Bond Future | 120 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | R023 On 04-August-22 | 0000000 | Put | Bond Future | 121 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On 03-November-22 | | | Bond Future | 5.92 | 102.0432 | 102.0214 | 102.0432 | 0.00 |
| 07/01/2022 | R023 On 03-November-22 | 0000000 | Call | Bond Future | 233 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On 03-November-22 | 0000000 | Call | Bond Future | 229 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On 03-November-22 | 0000000 | Call | Bond Future | 231 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On 03-November-22 | 0000000 | Put | Bond Future | 127 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On 03-November-22 | 0000000 | Put | Bond Future | 127 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R023 On 03-November-22 | 0000000 | Put | Bond Future | 125 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | | | Bond Future | 10.39 | 93.1192 | 93.2658 | 93.1192 | 103,067.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 46 | 0 | 0 | 0 | 683.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 400 | 0 | 0 | 0 | 280.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 9022 | 9 | 9 | 9 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 5897 | 6 | 6 | 6 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 5381 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 703 | 1 | 1 | 1 | 500.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 4300 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 5610 | 5 | 6 | 5 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 6242 | 6 | 6 | 6 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 5266 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 5323 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 167 | 0 | 0 | 0 | 200.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 8181 | 8 | 8 | 8 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 4188 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 4638 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 1015 | 1 | 1 | 1 | 1,600.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 2017 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 2200 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 755 | 1 | 1 | 1 | 200.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Call | Bond Future | 984 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 1285 | 1 | 1 | 1 | 500.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 1582 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 1663 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 575 | 1 | 1 | 1 | 200.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 1251 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 120 | 0 | 0 | 0 | 1,600.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 6 | 0 | 0 | 0 | 280.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 3280 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 30 | 0 | 0 | 0 | 683.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 48 | 0 | 0 | 0 | 200.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 39 | 0 | 0 | 0 | 500.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 95 | 0 | 0 | 0 | 200.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 504 | 1 | 1 | 1 | 683.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 129 | 0 | 0 | 0 | 280.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 3 | 0 | 0 | 0 | 1,800.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 2293 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R035 On 03-February-22 | 0000000 | Put | Bond Future | 4681 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | R035 On 05-May-22 | | | Bond Future | 10.58 | 89.7356 | 89.8833 | 89.7356 | 8,926.00 |
| 07/01/2022 | R035 On 05-May-22 | 0000000 | Call | Bond Future | 6951 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | R035 On 05-May-22 | 0000000 | Call | Bond Future | 11916 | 12 | 12 | 12 | 0.00 |
| 07/01/2022 | R035 On 05-May-22 | 0000000 | Call | Bond Future | 3169 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R035 On 05-May-22 | 0000000 | Call | Bond Future | 6852 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | R035 On 05-May-22 | 0000000 | Call | Bond Future | 6901 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | R035 On 05-May-22 | 0000000 | Call | Bond Future | 2792 | 3 | 3 | 3 | 1,200.00 |
| 07/01/2022 | R035 On 05-May-22 | 0000000 | Put | Bond Future | 1901 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R035 On 05-May-22 | 0000000 | Put | Bond Future | 524 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R035 On 05-May-22 | 0000000 | Put | Bond Future | 531 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R035 On 05-May-22 | 0000000 | Put | Bond Future | 1656 | 2 | 2 | 2 | 1,200.00 |
| 07/01/2022 | R035 On 05-May-22 | 0000000 | Put | Bond Future | 125 | 0 | 0 | 0 | 1,200.00 |
| 07/01/2022 | R035 On 05-May-22 | 0000000 | Put | Bond Future | 517 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R035 On 04-August-22 | | | Bond Future | 10.78 | 90.8239 | 90.9734 | 90.8239 | 0.00 |
| 07/01/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 4249 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 8825 | 9 | 9 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 2260 | 2 | 2 | 2 | 400.00 |
| 07/01/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 2882 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 2820 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 2851 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 754 | 1 | 1 | 1 | 100.00 |
| 07/01/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 2576 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 420 | 0 | 0 | 0 | 400.00 |
| 07/01/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 8629 | 9 | 9 | 9 | 0.00 |
| 07/01/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 3447 | 4 | 3 | 4 | 100.00 |
| 07/01/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 6829 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 3822 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 3162 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 3193 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 2133 | 2 | 2 | 2 | 100.00 |
| 07/01/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 3131 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 783 | 1 | 1 | 1 | 400.00 |
| 07/01/2022 | R035 On 03-November-22 | | | Bond Future | 10.98 | 87.4650 | 87.6162 | 87.4650 | 0.00 |
| 07/01/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 4043 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 4010 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 4076 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 3086 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 3137 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 3111 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R186 On 03-February-22 | | | Bond Future | 7.93 | 111.3957 | 111.6213 | 111.3957 | 68,745.00 |
| 07/01/2022 | R186 On 03-February-22 | 0000000 | Call | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R186 On 03-February-22 | 0000000 | Call | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R186 On 03-February-22 | 0000000 | Call | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R186 On 03-February-22 | 0000000 | Put | Bond Future | 2721 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R186 On 03-February-22 | 0000000 | Put | Bond Future | 2763 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R186 On 03-February-22 | 0000000 | Put | Bond Future | 2804 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R186 On 05-May-22 | | | Bond Future | 8.14 | 112.7045 | 112.9320 | 112.7045 | 4,514.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 2647 | 2 | 3 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 3553 | 3 | 4 | 3 | 0.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 1791 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 1885 | 2 | 2 | 2 | 454.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 935 | 1 | 1 | 1 | 435.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 1768 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 72 | 0 | 0 | 0 | 3,600.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 4333 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 1814 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 1416 | 1 | 1 | 1 | 454.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 416 | 0 | 0 | 0 | 3,600.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Call | Bond Future | 252 | 0 | 0 | 0 | 435.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 3775 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 3112 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 1435 | 2 | 1 | 2 | 0.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 1117 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 296 | 0 | 0 | 0 | 454.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 5909 | 6 | 6 | 6 | 0.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 1150 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 1999 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 1070 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 1134 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 435 | 0 | 0 | 0 | 454.00 |
| 07/01/2022 | R186 On 05-May-22 | 0000000 | Put | Bond Future | 692 | 1 | 1 | 1 | 4,035.00 |
| 07/01/2022 | R186 On 04-August-22 | | | Bond Future | 8.38 | 108.7869 | 109.0170 | 108.7869 | 0.00 |
| 07/01/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 1409 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 1391 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 198 | 0 | 0 | 0 | 3,600.00 |
| 07/01/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 1426 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 5562 | 5 | 6 | 5 | 0.00 |
| 07/01/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 1108 | 1 | 1 | 1 | 3,600.00 |
| 07/01/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 463 | 1 | 0 | 1 | 3,600.00 |
| 07/01/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 2309 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 5725 | 6 | 6 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 2716 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 2350 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 2329 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R186 On 03-November-22 | | | Bond Future | 8.63 | 110.1286 | 110.3614 | 110.1286 | 0.00 |
| 07/01/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 2072 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 2035 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 2053 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 2374 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 2391 | 3 | 2 | 3 | 0.00 |
| 07/01/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 2357 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R197 On 03-February-22 | | | Bond Future | 321.84 | 321.8051 | 321.8353 | 321.8051 | 1,132.00 |
| 07/01/2022 | R197 On 05-May-22 | | | Bond Future | 325.69 | 325.6656 | 325.6942 | 325.6656 | 237.00 |
| 07/01/2022 | R197 On 04-August-22 | | | Bond Future | 321.35 | 321.3233 | 321.3515 | 321.3233 | 0.00 |
| 07/01/2022 | R197 On 03-November-22 | | | Bond Future | 325.39 | 325.3593 | 325.3874 | 325.3593 | 0.00 |
| 07/01/2022 | R202 On 03-February-22 | | | Bond Future | 246.82 | 246.8010 | 246.8154 | 246.8010 | 7,695.00 |
| 07/01/2022 | R202 On 05-May-22 | | | Bond Future | 249.77 | 249.7617 | 249.7747 | 249.7617 | 413.00 |
| 07/01/2022 | R202 On 04-August-22 | | | Bond Future | 248.42 | 248.4049 | 248.4178 | 248.4049 | 0.00 |
| 07/01/2022 | R202 On 03-November-22 | | | Bond Future | 251.54 | 251.5246 | 251.5374 | 251.5246 | 0.00 |
| 07/01/2022 | R209 On 03-February-22 | | | Bond Future | 10.38 | 71.8692 | 71.9668 | 71.8692 | 19,455.00 |
| 07/01/2022 | R209 On 03-February-22 | 0000000 | Call | Bond Future | 3727 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R209 On 03-February-22 | 0000000 | Call | Bond Future | 3630 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R209 On 03-February-22 | 0000000 | Call | Bond Future | 3679 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R209 On 03-February-22 | 0000000 | Put | Bond Future | 103 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R209 On 03-February-22 | 0000000 | Put | Bond Future | 107 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R209 On 03-February-22 | 0000000 | Put | Bond Future | 99 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R209 On 05-May-22 | | | Bond Future | 10.55 | 69.5727 | 69.6710 | 69.5727 | 5,396.00 |
| 07/01/2022 | R209 On 05-May-22 | 0000000 | Call | Bond Future | 5350 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | R209 On 05-May-22 | 0000000 | Call | Bond Future | 7702 | 8 | 8 | 8 | 0.00 |
| 07/01/2022 | R209 On 05-May-22 | 0000000 | Call | Bond Future | 5308 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | R209 On 05-May-22 | 0000000 | Call | Bond Future | 403 | 0 | 0 | 0 | 8,525.00 |
| 07/01/2022 | R209 On 05-May-22 | 0000000 | Call | Bond Future | 2644 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | R209 On 05-May-22 | 0000000 | Call | Bond Future | 5266 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | R209 On 05-May-22 | 0000000 | Put | Bond Future | 621 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R209 On 05-May-22 | 0000000 | Put | Bond Future | 1557 | 2 | 2 | 2 | 12,050.00 |
| 07/01/2022 | R209 On 05-May-22 | 0000000 | Put | Bond Future | 5072 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | R209 On 05-May-22 | 0000000 | Put | Bond Future | 612 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R209 On 05-May-22 | 0000000 | Put | Bond Future | 276 | 0 | 0 | 0 | 12,050.00 |
| 07/01/2022 | R209 On 05-May-22 | 0000000 | Put | Bond Future | 604 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R209 On 04-August-22 | | | Bond Future | 10.73 | 70.4166 | 70.5160 | 70.4166 | 0.00 |
| 07/01/2022 | R209 On 04-August-22 | 0000000 | Call | Bond Future | 2166 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R209 On 04-August-22 | 0000000 | Call | Bond Future | 2218 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R209 On 04-August-22 | 0000000 | Call | Bond Future | 2192 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R209 On 04-August-22 | 0000000 | Put | Bond Future | 3017 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R209 On 04-August-22 | 0000000 | Put | Bond Future | 3047 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R209 On 04-August-22 | 0000000 | Put | Bond Future | 2988 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R209 On 03-November-22 | | | Bond Future | 10.91 | 68.1434 | 68.2439 | 68.1434 | 0.00 |
| 07/01/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 3339 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 3368 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 3397 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 2761 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 2785 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 2808 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R210 On 03-February-22 | | | Bond Future | 214.59 | 214.5770 | 214.5853 | 214.5770 | 1,381.00 |
| 07/01/2022 | R210 On 05-May-22 | | | Bond Future | 214.30 | 214.2908 | 214.2979 | 214.2908 | 104.00 |
| 07/01/2022 | R210 On 04-August-22 | | | Bond Future | 216.95 | 216.9418 | 216.9486 | 216.9418 | 0.00 |
| 07/01/2022 | R210 On 03-November-22 | | | Bond Future | 216.76 | 216.7485 | 216.7551 | 216.7485 | 0.00 |
| 07/01/2022 | R213 On 03-February-22 | | | Bond Future | 9.71 | 86.8373 | 87.0104 | 86.8373 | 22,660.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Call | Bond Future | 80 | 0 | 0 | 0 | 220.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Call | Bond Future | 2939 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Call | Bond Future | 4575 | 4 | 5 | 4 | 0.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Call | Bond Future | 2497 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Call | Bond Future | 2584 | 2 | 3 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Call | Bond Future | 1724 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Call | Bond Future | 1762 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Call | Bond Future | 118 | 0 | 0 | 0 | 430.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Call | Bond Future | 596 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Call | Bond Future | 1050 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Call | Bond Future | 2 | 0 | 0 | 0 | 200.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Call | Bond Future | 7 | 0 | 0 | 0 | 102.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Call | Bond Future | 4910 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Call | Bond Future | 1877 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Call | Bond Future | 1800 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Put | Bond Future | 396 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Put | Bond Future | 2780 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Put | Bond Future | 1301 | 1 | 1 | 1 | 200.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Put | Bond Future | 370 | 0 | 0 | 0 | 430.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Put | Bond Future | 27 | 0 | 0 | 0 | 220.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Put | Bond Future | 5026 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Put | Bond Future | 36 | 0 | 0 | 0 | 430.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Put | Bond Future | 5998 | 6 | 6 | 6 | 0.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Put | Bond Future | 798 | 1 | 1 | 1 | 102.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Put | Bond Future | 410 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Put | Bond Future | 424 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Put | Bond Future | 203 | 0 | 0 | 0 | 220.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Put | Bond Future | 218 | 0 | 0 | 0 | 200.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Put | Bond Future | 150 | 0 | 0 | 0 | 102.00 |
| 07/01/2022 | R213 On 03-February-22 | 0000000 | Put | Bond Future | 3129 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R213 On 05-May-22 | | | Bond Future | 9.91 | 84.3258 | 84.5005 | 84.3258 | 0.00 |
| 07/01/2022 | R213 On 05-May-22 | 0000000 | Call | Bond Future | 4374 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R213 On 05-May-22 | 0000000 | Call | Bond Future | 4335 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R213 On 05-May-22 | 0000000 | Call | Bond Future | 4296 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R213 On 05-May-22 | 0000000 | Put | Bond Future | 673 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R213 On 05-May-22 | 0000000 | Put | Bond Future | 682 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R213 On 05-May-22 | 0000000 | Put | Bond Future | 692 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R213 On 04-August-22 | | | Bond Future | 10.12 | 85.3485 | 85.5252 | 85.3485 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | R213 On 04-August-22 | 0000000 | Call | Bond Future | 1906 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R213 On 04-August-22 | 0000000 | Call | Bond Future | 1860 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R213 On 04-August-22 | 0000000 | Call | Bond Future | 1883 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R213 On 04-August-22 | 0000000 | Put | Bond Future | 2993 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R213 On 04-August-22 | 0000000 | Put | Bond Future | 3049 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R213 On 04-August-22 | 0000000 | Put | Bond Future | 3021 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R213 On 03-November-22 | | | Bond Future | 10.33 | 82.8683 | 83.0470 | 82.8683 | 0.00 |
| 07/01/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 3052 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 3000 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 3026 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 2727 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 2749 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 2705 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R214 On 03-February-22 | | | Bond Future | 10.72 | 68.7211 | 68.8805 | 68.7211 | 17,613.00 |
| 07/01/2022 | R214 On 03-February-22 | 0000000 | Call | Bond Future | 3841 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R214 On 03-February-22 | 0000000 | Call | Bond Future | 3890 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R214 On 03-February-22 | 0000000 | Call | Bond Future | 3939 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R214 On 03-February-22 | 0000000 | Put | Bond Future | 110 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R214 On 03-February-22 | 0000000 | Put | Bond Future | 106 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R214 On 03-February-22 | 0000000 | Put | Bond Future | 102 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R214 On 05-May-22 | | | Bond Future | 10.89 | 66.2491 | 66.4099 | 66.2491 | 441.00 |
| 07/01/2022 | R214 On 05-May-22 | 0000000 | Call | Bond Future | 5185 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | R214 On 05-May-22 | 0000000 | Call | Bond Future | 5228 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | R214 On 05-May-22 | 0000000 | Call | Bond Future | 5270 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | R214 On 05-May-22 | 0000000 | Put | Bond Future | 647 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R214 On 05-May-22 | 0000000 | Put | Bond Future | 638 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R214 On 05-May-22 | 0000000 | Put | Bond Future | 630 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R214 On 04-August-22 | | | Bond Future | 11.06 | 67.0526 | 67.2153 | 67.0526 | 0.00 |
| 07/01/2022 | R214 On 04-August-22 | 0000000 | Call | Bond Future | 2377 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R214 On 04-August-22 | 0000000 | Call | Bond Future | 2405 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R214 On 04-August-22 | 0000000 | Call | Bond Future | 2434 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R214 On 04-August-22 | 0000000 | Put | Bond Future | 2872 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | R214 On 04-August-22 | 0000000 | Put | Bond Future | 2844 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R214 On 04-August-22 | 0000000 | Put | Bond Future | 2900 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R214 On 03-November-22 | | | Bond Future | 11.24 | 64.5992 | 64.7638 | 64.5992 | 0.00 |
| 07/01/2022 | R214 On 03-November-22 | 0000000 | Call | Bond Future | 3499 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R214 On 03-November-22 | 0000000 | Call | Bond Future | 3528 | 3 | 4 | 3 | 0.00 |
| 07/01/2022 | R214 On 03-November-22 | 0000000 | Call | Bond Future | 3470 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R214 On 03-November-22 | 0000000 | Put | Bond Future | 2859 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R214 On 03-November-22 | 0000000 | Put | Bond Future | 2883 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R214 On 03-November-22 | 0000000 | Put | Bond Future | 2907 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R248 On 03-February-22 | | | Bond Future | 10.72 | 86.4906 | 86.7298 | 86.4906 | 192,313.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Call | Bond Future | 131 | 0 | 0 | 0 | 900.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Call | Bond Future | 5489 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Call | Bond Future | 1200 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Call | Bond Future | 229 | 0 | 0 | 0 | 1,300.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Call | Bond Future | 2572 | 2 | 3 | 2 | 1,400.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Call | Bond Future | 5364 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Call | Bond Future | 5426 | 5 | 5 | 5 | 0.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Call | Bond Future | 381 | 0 | 0 | 0 | 100.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Call | Bond Future | 592 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Call | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Call | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Call | Bond Future | 2062 | 2 | 2 | 2 | 900.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Put | Bond Future | 729 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Put | Bond Future | 5671 | 6 | 6 | 6 | 0.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Put | Bond Future | 7330 | 8 | 7 | 8 | 0.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Put | Bond Future | 2234 | 2 | 2 | 2 | 0.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Put | Bond Future | 90 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Put | Bond Future | 4131 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Put | Bond Future | 524 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Put | Bond Future | 3431 | 4 | 3 | 4 | 0.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Put | Bond Future | 2797 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Put | Bond Future | 1331 | 1 | 1 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Put | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R248 On 03-February-22 | 0000000 | Put | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 07/01/2022 | R248 On 05-May-22 | | | Bond Future | 10.88 | 83.0922 | 83.3336 | 83.0922 | 2,035.00 |
| 07/01/2022 | R248 On 05-May-22 | 0000000 | Call | Bond Future | 6951 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | R248 On 05-May-22 | 0000000 | Call | Bond Future | 6845 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | R248 On 05-May-22 | 0000000 | Call | Bond Future | 6898 | 7 | 7 | 7 | 0.00 |
| 07/01/2022 | R248 On 05-May-22 | 0000000 | Put | Bond Future | 726 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R248 On 05-May-22 | 0000000 | Put | Bond Future | 707 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R248 On 05-May-22 | 0000000 | Put | Bond Future | 717 | 1 | 1 | 1 | 0.00 |
| 07/01/2022 | R248 On 04-August-22 | | | Bond Future | 11.06 | 84.1000 | 84.3443 | 84.1000 | 0.00 |
| 07/01/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 3079 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 3007 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 3043 | 3 | 3 | 3 | 0.00 |
| 07/01/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 3504 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 3539 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 3469 | 4 | 3 | 4 | 0.00 |
| 07/01/2022 | R248 On 03-November-22 | | | Bond Future | 11.23 | 80.7214 | 80.9685 | 80.7214 | 0.00 |
| 07/01/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 4184 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 4221 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 4257 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 3686 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 3655 | 4 | 4 | 4 | 0.00 |
| 07/01/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 3624 | 4 | 4 | 4 | 0.00 |