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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/04/2022 TO: 11/04/2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | 2025 On 05-May-22 | | | Bond Future | 160.26 | 159.9150 | 160.2593 | 159.9150 | 5,484.00 |
| 11/04/2022 | 2025 On 04-August-22 | | | Bond Future | 160.80 | 160.4525 | 160.8001 | 160.4525 | 1,130.00 |
| 11/04/2022 | 2025 On 03-November-22 | | | Bond Future | 163.15 | 162.8025 | 163.1541 | 162.8025 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | 2025 On 02-February-23 | | | Bond Future | 164.23 | 163.8701 | 164.2256 | 163.8701 | 0.00 |
| 11/04/2022 | 2029 On 05-May-22 | | | Bond Future | 117.15 | 116.9613 | 117.1518 | 116.9613 | 2,745.00 |
| 11/04/2022 | 2029 On 04-August-22 | | | Bond Future | 118.73 | 118.5412 | 118.7334 | 118.5412 | 1,844.00 |
| 11/04/2022 | 2029 On 03-November-22 | | | Bond Future | 119.24 | 119.0458 | 119.2398 | 119.0458 | 0.00 |
| 11/04/2022 | 2029 On 02-February-23 | | | Bond Future | 121.24 | 121.0437 | 121.2400 | 121.0437 | 0.00 |
| 11/04/2022 | 2030 On 05-May-22 | | | Bond Future | 9.67 | 93.3065 | 93.2159 | 93.3065 | 71,506.00 |
| 11/04/2022 | 2030 On 05-May-22 | 7.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 11/04/2022 | 2030 On 05-May-22 | 11.04 | Call | Bond Future | 6589 | 7 | 7 | 7 | 0.00 |
| 11/04/2022 | 2030 On 05-May-22 | 10.19 | Call | Bond Future | 2698 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2030 On 05-May-22 | 10.20 | Call | Bond Future | 2741 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2030 On 05-May-22 | 9.35 | Call | Bond Future | 232 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | 2030 On 05-May-22 | 9.65 | Call | Bond Future | 763 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | 2030 On 05-May-22 | 8.81 | Call | Bond Future | 7 | 0 | 0 | 0 | 200.00 |
| 11/04/2022 | 2030 On 05-May-22 | 8.89 | Call | Bond Future | 13 | 0 | 0 | 0 | 1,800.00 |
| 11/04/2022 | 2030 On 05-May-22 | 9.60 | Call | Bond Future | 644 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | 2030 On 05-May-22 | 8.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,800.00 |
| 11/04/2022 | 2030 On 05-May-22 | 8.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,073.00 |
| 11/04/2022 | 2030 On 05-May-22 | 10.21 | Call | Bond Future | 2785 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2030 On 05-May-22 | 9.95 | Call | Bond Future | 1716 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2030 On 05-May-22 | 9.15 | Call | Bond Future | 78 | 0 | 0 | 0 | 7,500.00 |
| 11/04/2022 | 2030 On 05-May-22 | 9.15 | Put | Bond Future | 2755 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2030 On 05-May-22 | 9.65 | Put | Bond Future | 868 | 1 | 1 | 1 | 5,000.00 |
| 11/04/2022 | 2030 On 05-May-22 | 8.81 | Put | Bond Future | 4486 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2030 On 05-May-22 | 8.89 | Put | Bond Future | 4064 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2030 On 05-May-22 | 10.21 | Put | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | 2030 On 05-May-22 | 8.14 | Put | Bond Future | 8161 | 8 | 8 | 8 | 0.00 |
| 11/04/2022 | 2030 On 05-May-22 | 9.60 | Put | Bond Future | 1003 | 1 | 1 | 1 | 5,000.00 |
| 11/04/2022 | 2030 On 05-May-22 | 9.35 | Put | Bond Future | 1869 | 2 | 2 | 2 | 1,073.00 |
| 11/04/2022 | 2030 On 05-May-22 | 10.20 | Put | Bond Future | 120 | 0 | 0 | 0 | 200.00 |
| 11/04/2022 | 2030 On 05-May-22 | 10.19 | Put | Bond Future | 125 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | 2030 On 05-May-22 | 11.04 | Put | Bond Future | 2 | 0 | 0 | 0 | 1,800.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | 2030 On 05-May-22 | 9.95 | Put | Bond Future | 321 | 0 | 0 | 0 | 1,073.00 |
| 11/04/2022 | 2030 On 05-May-22 | 7.73 | Put | Bond Future | 10502 | 10 | 11 | 10 | 0.00 |
| 11/04/2022 | 2030 On 05-May-22 | 8.47 | Put | Bond Future | 6326 | 6 | 6 | 6 | 0.00 |
| 11/04/2022 | 2030 On 04-August-22 | | | Bond Future | 9.88 | 90.5379 | 90.4454 | 90.5379 | 29,835.00 |
| 11/04/2022 | 2030 On 04-August-22 | 9.05 | Call | Bond Future | 359 | 0 | 0 | 0 | 800.00 |
| 11/04/2022 | 2030 On 04-August-22 | 9.54 | Call | Bond Future | 1020 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | 2030 On 04-August-22 | 8.30 | Call | Bond Future | 47 | 0 | 0 | 0 | 800.00 |
| 11/04/2022 | 2030 On 04-August-22 | 9.55 | Call | Bond Future | 1038 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | 2030 On 04-August-22 | 9.56 | Call | Bond Future | 1057 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | 2030 On 04-August-22 | 10.95 | Call | Bond Future | 5410 | 6 | 5 | 6 | 0.00 |
| 11/04/2022 | 2030 On 04-August-22 | 10.95 | Put | Bond Future | 382 | 0 | 0 | 0 | 800.00 |
| 11/04/2022 | 2030 On 04-August-22 | 9.56 | Put | Bond Future | 2626 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2030 On 04-August-22 | 9.55 | Put | Bond Future | 2658 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2030 On 04-August-22 | 8.30 | Put | Bond Future | 8169 | 8 | 8 | 8 | 0.00 |
| 11/04/2022 | 2030 On 04-August-22 | 9.54 | Put | Bond Future | 2689 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2030 On 04-August-22 | 9.05 | Put | Bond Future | 4513 | 4 | 5 | 4 | 0.00 |
| 11/04/2022 | 2030 On 03-November-22 | | | Bond Future | 10.06 | 91.8447 | 91.7502 | 91.8447 | 0.00 |
| 11/04/2022 | 2030 On 03-November-22 | 10.09 | Call | Bond Future | 2341 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2030 On 03-November-22 | 10.08 | Call | Bond Future | 2316 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2030 On 03-November-22 | 10.10 | Call | Bond Future | 2367 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2030 On 03-November-22 | 10.10 | Put | Bond Future | 2173 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2030 On 03-November-22 | 10.08 | Put | Bond Future | 2217 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2030 On 03-November-22 | 10.09 | Put | Bond Future | 2195 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2030 On 02-February-23 | | | Bond Future | 10.22 | 89.3626 | 89.2658 | 89.3626 | 0.00 |
| 11/04/2022 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 2213 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 2066 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 481 | 1 | 0 | 1 | 102.00 |
| 11/04/2022 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 2171 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 2192 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 849 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 1532 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 1788 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 7209 | 7 | 7 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 4127 | 4 | 4 | 4 | 102.00 |
| 11/04/2022 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 5652 | 6 | 6 | 6 | 0.00 |
| 11/04/2022 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 3173 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 3350 | 3 | 3 | 3 | 102.00 |
| 11/04/2022 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 3223 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 3198 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 3725 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2032 On 05-May-22 | | | Bond Future | 10.04 | 90.0152 | 89.8244 | 90.0152 | 141,320.00 |
| 11/04/2022 | 2032 On 05-May-22 | 9.58 | Call | Bond Future | 109 | 0 | 0 | 0 | 780.00 |
| 11/04/2022 | 2032 On 05-May-22 | 10.18 | Call | Bond Future | 1370 | 2 | 1 | 2 | 780.00 |
| 11/04/2022 | 2032 On 05-May-22 | 11.02 | Call | Bond Future | 5393 | 6 | 5 | 6 | 0.00 |
| 11/04/2022 | 2032 On 05-May-22 | 10.29 | Call | Bond Future | 1803 | 2 | 2 | 2 | 993.00 |
| 11/04/2022 | 2032 On 05-May-22 | 11.04 | Call | Bond Future | 5497 | 6 | 5 | 6 | 0.00 |
| 11/04/2022 | 2032 On 05-May-22 | 11.18 | Call | Bond Future | 6220 | 6 | 6 | 6 | 0.00 |
| 11/04/2022 | 2032 On 05-May-22 | 10.98 | Call | Bond Future | 5186 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | 2032 On 05-May-22 | 11.03 | Call | Bond Future | 5445 | 6 | 5 | 6 | 0.00 |
| 11/04/2022 | 2032 On 05-May-22 | 11.03 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | 2032 On 05-May-22 | 10.98 | Put | Bond Future | 19 | 0 | 0 | 0 | 993.00 |
| 11/04/2022 | 2032 On 05-May-22 | 11.02 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | 2032 On 05-May-22 | 11.18 | Put | Bond Future | 6 | 0 | 0 | 0 | 780.00 |
| 11/04/2022 | 2032 On 05-May-22 | 10.29 | Put | Bond Future | 386 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | 2032 On 05-May-22 | 11.04 | Put | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | 2032 On 05-May-22 | 10.18 | Put | Bond Future | 572 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | 2032 On 05-May-22 | 9.58 | Put | Bond Future | 2789 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2032 On 04-August-22 | | | Bond Future | 10.23 | 91.2086 | 91.0147 | 91.2086 | 2,140.00 |
| 11/04/2022 | 2032 On 04-August-22 | 11.60 | Call | Bond Future | 7450 | 8 | 7 | 8 | 0.00 |
| 11/04/2022 | 2032 On 04-August-22 | 11.89 | Call | Bond Future | 8778 | 9 | 9 | 9 | 0.00 |
| 11/04/2022 | 2032 On 04-August-22 | 10.10 | Call | Bond Future | 1572 | 2 | 2 | 2 | 1,300.00 |
| 11/04/2022 | 2032 On 04-August-22 | 10.20 | Call | Bond Future | 1844 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2032 On 04-August-22 | 10.21 | Call | Bond Future | 1872 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2032 On 04-August-22 | 10.22 | Call | Bond Future | 1901 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2032 On 04-August-22 | 9.40 | Call | Bond Future | 319 | 0 | 0 | 0 | 1,300.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | 2032 On 04-August-22 | 9.72 | Call | Bond Future | 745 | 1 | 1 | 1 | 800.00 |
| 11/04/2022 | 2032 On 04-August-22 | 8.97 | Call | Bond Future | 88 | 0 | 0 | 0 | 800.00 |
| 11/04/2022 | 2032 On 04-August-22 | 8.97 | Put | Bond Future | 7449 | 7 | 7 | 7 | 0.00 |
| 11/04/2022 | 2032 On 04-August-22 | 9.72 | Put | Bond Future | 3621 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2032 On 04-August-22 | 9.40 | Put | Bond Future | 5073 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | 2032 On 04-August-22 | 10.20 | Put | Bond Future | 1994 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2032 On 04-August-22 | 10.21 | Put | Bond Future | 1967 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2032 On 04-August-22 | 10.22 | Put | Bond Future | 1940 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2032 On 04-August-22 | 10.10 | Put | Bond Future | 2280 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2032 On 04-August-22 | 11.89 | Put | Bond Future | 157 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | 2032 On 04-August-22 | 11.60 | Put | Bond Future | 248 | 0 | 0 | 0 | 800.00 |
| 11/04/2022 | 2032 On 03-November-22 | | | Bond Future | 10.40 | 88.3728 | 88.1754 | 88.3728 | 0.00 |
| 11/04/2022 | 2032 On 03-November-22 | 10.67 | Call | Bond Future | 3379 | 4 | 3 | 4 | 750.00 |
| 11/04/2022 | 2032 On 03-November-22 | 11.55 | Call | Bond Future | 6722 | 7 | 7 | 7 | 0.00 |
| 11/04/2022 | 2032 On 03-November-22 | 12.30 | Call | Bond Future | 9874 | 10 | 10 | 10 | 0.00 |
| 11/04/2022 | 2032 On 03-November-22 | 10.49 | Call | Bond Future | 2806 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2032 On 03-November-22 | 10.56 | Call | Bond Future | 3023 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2032 On 03-November-22 | 10.66 | Call | Bond Future | 3346 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2032 On 03-November-22 | 10.11 | Call | Bond Future | 1796 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2032 On 03-November-22 | 10.21 | Call | Bond Future | 2038 | 2 | 2 | 2 | 500.00 |
| 11/04/2022 | 2032 On 03-November-22 | 9.46 | Call | Bond Future | 624 | 1 | 1 | 1 | 500.00 |
| 11/04/2022 | 2032 On 03-November-22 | 9.31 | Call | Bond Future | 455 | 0 | 0 | 0 | 180.00 |
| 11/04/2022 | 2032 On 03-November-22 | 10.16 | Call | Bond Future | 1915 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2032 On 03-November-22 | 9.36 | Call | Bond Future | 507 | 1 | 1 | 1 | 454.00 |
| 11/04/2022 | 2032 On 03-November-22 | 9.92 | Call | Bond Future | 1381 | 1 | 1 | 1 | 750.00 |
| 11/04/2022 | 2032 On 03-November-22 | 9.92 | Put | Bond Future | 4018 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2032 On 03-November-22 | 9.31 | Put | Bond Future | 6606 | 6 | 7 | 6 | 0.00 |
| 11/04/2022 | 2032 On 03-November-22 | 9.36 | Put | Bond Future | 6363 | 6 | 6 | 6 | 0.00 |
| 11/04/2022 | 2032 On 03-November-22 | 9.46 | Put | Bond Future | 5894 | 6 | 6 | 6 | 0.00 |
| 11/04/2022 | 2032 On 03-November-22 | 10.16 | Put | Bond Future | 3218 | 3 | 3 | 3 | 180.00 |
| 11/04/2022 | 2032 On 03-November-22 | 10.56 | Put | Bond Future | 2159 | 2 | 2 | 2 | 180.00 |
| 11/04/2022 | 2032 On 03-November-22 | 10.11 | Put | Bond Future | 3375 | 3 | 3 | 3 | 454.00 |
| 11/04/2022 | 2032 On 03-November-22 | 10.21 | Put | Bond Future | 3067 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | 2032 On 03-November-22 | 10.66 | Put | Bond Future | 1952 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2032 On 03-November-22 | 10.49 | Put | Bond Future | 2316 | 2 | 2 | 2 | 454.00 |
| 11/04/2022 | 2032 On 03-November-22 | 12.30 | Put | Bond Future | 366 | 0 | 0 | 0 | 750.00 |
| 11/04/2022 | 2032 On 03-November-22 | 11.55 | Put | Bond Future | 791 | 1 | 1 | 1 | 500.00 |
| 11/04/2022 | 2032 On 03-November-22 | 10.67 | Put | Bond Future | 1932 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | | | Bond Future | 10.55 | 89.8401 | 89.6387 | 89.8401 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 11056 | 11 | 11 | 11 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 7446 | 8 | 7 | 8 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 2534 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 1984 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 612 | 1 | 1 | 1 | 454.00 |
| 11/04/2022 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 2509 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 1485 | 2 | 1 | 2 | 750.00 |
| 11/04/2022 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 775 | 1 | 1 | 1 | 500.00 |
| 11/04/2022 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 3298 | 3 | 3 | 3 | 750.00 |
| 11/04/2022 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 6860 | 7 | 7 | 7 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 2560 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 2821 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 2121 | 2 | 2 | 2 | 500.00 |
| 11/04/2022 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 3881 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 3086 | 3 | 3 | 3 | 454.00 |
| 11/04/2022 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 3354 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 1132 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 2672 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 6709 | 7 | 7 | 7 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 4885 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 3410 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 7470 | 7 | 7 | 7 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 4069 | 4 | 4 | 4 | 454.00 |
| 11/04/2022 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 3382 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 1001 | 1 | 1 | 1 | 500.00 |
| 11/04/2022 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 444 | 0 | 0 | 0 | 750.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | 2033 On 05-May-22 | | | Bond Future | 112.80 | 112.7466 | 112.8047 | 112.7466 | 2,719.00 |
| 11/04/2022 | 2033 On 04-August-22 | | | Bond Future | 114.33 | 114.2695 | 114.3276 | 114.2695 | 4,967.00 |
| 11/04/2022 | 2033 On 03-November-22 | | | Bond Future | 114.69 | 114.6294 | 114.6874 | 114.6294 | 0.00 |
| 11/04/2022 | 2033 On 02-February-23 | | | Bond Future | 116.61 | 116.5530 | 116.6110 | 116.5530 | 0.00 |
| 11/04/2022 | 2037 On 05-May-22 | | | Bond Future | 10.55 | 87.4156 | 87.1296 | 87.4156 | 86,757.00 |
| 11/04/2022 | 2037 On 05-May-22 | 11.84 | Call | Bond Future | 7864 | 8 | 8 | 8 | 0.00 |
| 11/04/2022 | 2037 On 05-May-22 | 11.82 | Call | Bond Future | 7751 | 8 | 8 | 8 | 0.00 |
| 11/04/2022 | 2037 On 05-May-22 | 11.83 | Call | Bond Future | 7808 | 8 | 8 | 8 | 0.00 |
| 11/04/2022 | 2037 On 05-May-22 | 11.84 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | 2037 On 05-May-22 | 11.82 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | 2037 On 05-May-22 | 11.83 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | 2037 On 04-August-22 | | | Bond Future | 10.73 | 84.3185 | 84.0281 | 84.3185 | 54,440.00 |
| 11/04/2022 | 2037 On 04-August-22 | 10.91 | Call | Bond Future | 2892 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2037 On 04-August-22 | 11.21 | Call | Bond Future | 4130 | 4 | 4 | 4 | 1,050.00 |
| 11/04/2022 | 2037 On 04-August-22 | 10.10 | Call | Bond Future | 653 | 1 | 1 | 1 | 50.00 |
| 11/04/2022 | 2037 On 04-August-22 | 11.42 | Call | Bond Future | 5092 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | 2037 On 04-August-22 | 11.95 | Call | Bond Future | 7683 | 8 | 8 | 8 | 0.00 |
| 11/04/2022 | 2037 On 04-August-22 | 10.90 | Call | Bond Future | 2854 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2037 On 04-August-22 | 10.89 | Call | Bond Future | 2817 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2037 On 04-August-22 | 10.89 | Put | Bond Future | 1797 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2037 On 04-August-22 | 11.95 | Put | Bond Future | 391 | 0 | 0 | 0 | 1,050.00 |
| 11/04/2022 | 2037 On 04-August-22 | 10.91 | Put | Bond Future | 1747 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2037 On 04-August-22 | 11.42 | Put | Bond Future | 844 | 1 | 1 | 1 | 50.00 |
| 11/04/2022 | 2037 On 04-August-22 | 10.10 | Put | Bond Future | 4815 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | 2037 On 04-August-22 | 10.90 | Put | Bond Future | 1772 | 2 | 2 | 2 | 50.00 |
| 11/04/2022 | 2037 On 04-August-22 | 11.21 | Put | Bond Future | 1138 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | 2037 On 03-November-22 | | | Bond Future | 10.88 | 85.5360 | 85.2407 | 85.5360 | 0.00 |
| 11/04/2022 | 2037 On 03-November-22 | 11.30 | Call | Bond Future | 4515 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | 2037 On 03-November-22 | 11.32 | Call | Bond Future | 4596 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | 2037 On 03-November-22 | 11.31 | Call | Bond Future | 4556 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | 2037 On 03-November-22 | 11.31 | Put | Bond Future | 1943 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2037 On 03-November-22 | 11.30 | Put | Bond Future | 1963 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | 2037 On 03-November-22 | 11.32 | Put | Bond Future | 1924 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2037 On 02-February-23 | | | Bond Future | 11.02 | 82.6995 | 82.3986 | 82.6995 | 0.00 |
| 11/04/2022 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 3567 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 3535 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 3503 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 3439 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 3410 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 3382 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2038 On 05-May-22 | | | Bond Future | 130.53 | 129.3724 | 130.5339 | 129.3724 | 4,184.00 |
| 11/04/2022 | 2038 On 04-August-22 | | | Bond Future | 130.47 | 129.2945 | 130.4707 | 129.2945 | 2,774.00 |
| 11/04/2022 | 2038 On 03-November-22 | | | Bond Future | 132.38 | 131.1886 | 132.3811 | 131.1886 | 0.00 |
| 11/04/2022 | 2038 On 02-February-23 | | | Bond Future | 132.73 | 131.5183 | 132.7290 | 131.5183 | 0.00 |
| 11/04/2022 | 2040 On 05-May-22 | | | Bond Future | 10.70 | 89.3880 | 89.0801 | 89.3880 | 61,700.00 |
| 11/04/2022 | 2040 On 05-May-22 | 9.82 | Call | Bond Future | 7 | 0 | 0 | 0 | 1,200.00 |
| 11/04/2022 | 2040 On 05-May-22 | 11.90 | Call | Bond Future | 7889 | 8 | 8 | 8 | 0.00 |
| 11/04/2022 | 2040 On 05-May-22 | 11.91 | Call | Bond Future | 7949 | 8 | 8 | 8 | 0.00 |
| 11/04/2022 | 2040 On 05-May-22 | 11.92 | Call | Bond Future | 8009 | 8 | 8 | 8 | 0.00 |
| 11/04/2022 | 2040 On 05-May-22 | 10.57 | Call | Bond Future | 760 | 1 | 1 | 1 | 1,200.00 |
| 11/04/2022 | 2040 On 05-May-22 | 13.04 | Call | Bond Future | 14335 | 15 | 14 | 15 | 0.00 |
| 11/04/2022 | 2040 On 05-May-22 | 13.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,200.00 |
| 11/04/2022 | 2040 On 05-May-22 | 10.57 | Put | Bond Future | 1652 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2040 On 05-May-22 | 11.91 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | 2040 On 05-May-22 | 11.92 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | 2040 On 05-May-22 | 11.90 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | 2040 On 05-May-22 | 9.82 | Put | Bond Future | 6537 | 6 | 7 | 6 | 0.00 |
| 11/04/2022 | 2040 On 04-August-22 | | | Bond Future | 10.87 | 86.0668 | 85.7540 | 86.0668 | 42,392.00 |
| 11/04/2022 | 2040 On 04-August-22 | 11.04 | Call | Bond Future | 3116 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2040 On 04-August-22 | 12.24 | Call | Bond Future | 9033 | 9 | 9 | 9 | 0.00 |
| 11/04/2022 | 2040 On 04-August-22 | 9.70 | Call | Bond Future | 138 | 0 | 0 | 0 | 460.00 |
| 11/04/2022 | 2040 On 04-August-22 | 10.70 | Call | Bond Future | 1893 | 2 | 2 | 2 | 460.00 |
| 11/04/2022 | 2040 On 04-August-22 | 11.03 | Call | Bond Future | 3075 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | 2040 On 04-August-22 | 11.05 | Call | Bond Future | 3157 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2040 On 04-August-22 | 11.05 | Put | Bond Future | 1922 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2040 On 04-August-22 | 12.24 | Put | Bond Future | 367 | 0 | 0 | 0 | 460.00 |
| 11/04/2022 | 2040 On 04-August-22 | 9.70 | Put | Bond Future | 8786 | 9 | 9 | 9 | 0.00 |
| 11/04/2022 | 2040 On 04-August-22 | 11.03 | Put | Bond Future | 1975 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2040 On 04-August-22 | 10.70 | Put | Bond Future | 3061 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | 2040 On 04-August-22 | 11.04 | Put | Bond Future | 1949 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2040 On 03-November-22 | | | Bond Future | 11.02 | 87.3095 | 86.9917 | 87.3095 | 0.00 |
| 11/04/2022 | 2040 On 03-November-22 | 11.41 | Call | Bond Future | 4712 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | 2040 On 03-November-22 | 11.39 | Call | Bond Future | 4628 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | 2040 On 03-November-22 | 11.40 | Call | Bond Future | 4670 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | 2040 On 03-November-22 | 11.41 | Put | Bond Future | 2136 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2040 On 03-November-22 | 11.39 | Put | Bond Future | 2179 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2040 On 03-November-22 | 11.40 | Put | Bond Future | 2157 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2040 On 02-February-23 | | | Bond Future | 11.15 | 84.2523 | 83.9284 | 84.2523 | 0.00 |
| 11/04/2022 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 3609 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 3643 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 3677 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 3888 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 3920 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 3953 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2044 On 05-May-22 | | | Bond Future | 10.72 | 86.2216 | 85.9051 | 86.2216 | 45,781.00 |
| 11/04/2022 | 2044 On 05-May-22 | 11.93 | Call | Bond Future | 8057 | 8 | 8 | 8 | 0.00 |
| 11/04/2022 | 2044 On 05-May-22 | 11.91 | Call | Bond Future | 7936 | 8 | 8 | 8 | 0.00 |
| 11/04/2022 | 2044 On 05-May-22 | 11.92 | Call | Bond Future | 7997 | 8 | 8 | 8 | 0.00 |
| 11/04/2022 | 2044 On 05-May-22 | 11.92 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | 2044 On 05-May-22 | 11.91 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | 2044 On 05-May-22 | 11.93 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | 2044 On 04-August-22 | | | Bond Future | 10.88 | 82.9835 | 82.6622 | 82.9835 | 30,950.00 |
| 11/04/2022 | 2044 On 04-August-22 | 11.10 | Call | Bond Future | 3389 | 4 | 3 | 4 | 0.00 |
| 11/04/2022 | 2044 On 04-August-22 | 11.08 | Call | Bond Future | 3303 | 4 | 3 | 4 | 0.00 |
| 11/04/2022 | 2044 On 04-August-22 | 11.09 | Call | Bond Future | 3346 | 4 | 3 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | 2044 On 04-August-22 | 11.09 | Put | Bond Future | 1894 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2044 On 04-August-22 | 11.08 | Put | Bond Future | 1919 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2044 On 04-August-22 | 11.10 | Put | Bond Future | 1868 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2044 On 03-November-22 | | | Bond Future | 11.02 | 84.1817 | 83.8553 | 84.1817 | 0.00 |
| 11/04/2022 | 2044 On 03-November-22 | 11.39 | Call | Bond Future | 4710 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | 2044 On 03-November-22 | 11.40 | Call | Bond Future | 4753 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | 2044 On 03-November-22 | 11.41 | Call | Bond Future | 4795 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | 2044 On 03-November-22 | 11.41 | Put | Bond Future | 2186 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2044 On 03-November-22 | 11.40 | Put | Bond Future | 2208 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2044 On 03-November-22 | 11.39 | Put | Bond Future | 2231 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | 2044 On 02-February-23 | | | Bond Future | 11.15 | 81.1978 | 80.8653 | 81.1978 | 0.00 |
| 11/04/2022 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 3909 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 3874 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 3839 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 3891 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 3858 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 3826 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | 2046 On 05-May-22 | | | Bond Future | 118.58 | 116.7884 | 118.5803 | 116.7884 | 14,362.00 |
| 11/04/2022 | 2046 On 04-August-22 | | | Bond Future | 120.18 | 118.3658 | 120.1813 | 118.3658 | 2,969.00 |
| 11/04/2022 | 2046 On 03-November-22 | | | Bond Future | 120.01 | 118.1648 | 120.0056 | 118.1648 | 0.00 |
| 11/04/2022 | 2046 On 02-February-23 | | | Bond Future | 122.02 | 120.1489 | 122.0197 | 120.1489 | 0.00 |
| 11/04/2022 | 2050 On 05-May-22 | | | Bond Future | 123.77 | 121.8132 | 123.7705 | 121.8132 | 8,792.00 |
| 11/04/2022 | 2050 On 04-August-22 | | | Bond Future | 123.41 | 121.4283 | 123.4108 | 121.4283 | 1,410.00 |
| 11/04/2022 | 2050 On 03-November-22 | | | Bond Future | 125.22 | 123.2067 | 125.2175 | 123.2067 | 0.00 |
| 11/04/2022 | 2050 On 02-February-23 | | | Bond Future | 125.24 | 123.1953 | 125.2381 | 123.1953 | 0.00 |
| 11/04/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | AL37 On 05-May-22 | | | Index Future | 821.02 | 820.2110 | 821.0160 | 820.2110 | 0.00 |
| 11/04/2022 | AL37 On 04-August-22 | | | Index Future | 831.77 | 830.9690 | 831.7670 | 830.9690 | 0.00 |
| 11/04/2022 | AL37 On 03-November-22 | | | Index Future | 843.85 | 843.0530 | 843.8450 | 843.0530 | 0.00 |
| 11/04/2022 | AL37 On 02-February-23 | | | Index Future | 857.78 | 856.9930 | 857.7770 | 856.9930 | 0.00 |
| 11/04/2022 | AL7T On 05-May-22 | | | Index Future | 942.30 | 943.4750 | 942.2990 | 943.4750 | 0.00 |
| 11/04/2022 | AL7T On 04-August-22 | | | Index Future | 954.64 | 955.8500 | 954.6380 | 955.8500 | 0.00 |
| 11/04/2022 | AL7T On 03-November-22 | | | Index Future | 968.50 | 969.7500 | 968.5010 | 969.7500 | 0.00 |
| 11/04/2022 | AL7T On 02-February-23 | | | Index Future | 984.49 | 985.7850 | 984.4920 | 985.7850 | 0.00 |
| 11/04/2022 | ALBI On 05-May-22 | | | Index Future | 840.98 | 842.4790 | 840.9830 | 842.4790 | 129.00 |
| 11/04/2022 | ALBI On 04-August-22 | | | Index Future | 852.00 | 853.5290 | 851.9960 | 853.5290 | 92.00 |
| 11/04/2022 | ALBI On 03-November-22 | | | Index Future | 864.37 | 865.9410 | 864.3680 | 865.9410 | 0.00 |
| 11/04/2022 | ALBI On 02-February-23 | | | Index Future | 878.64 | 880.2600 | 878.6390 | 880.2600 | 0.00 |
| 11/04/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C048 On 28-February-48 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 11/04/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2022 | ES33 On 05-May-22 | | | Bond Future | 11.34 | 77.1544 | 76.9294 | 77.1544 | 87.00 |
| 11/04/2022 | ES33 On 04-August-22 | | | Bond Future | 11.56 | 78.1965 | 77.9680 | 78.1965 | 263.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | ES33 On 03-November-22 | | | Bond Future | 11.77 | 75.5601 | 75.3277 | 75.5601 | 0.00 |
| 11/04/2022 | ES33 On 02-February-23 | | | Bond Future | 11.96 | 76.8320 | 76.5951 | 76.8320 | 0.00 |
| 11/04/2022 | ES42 On 05-May-22 | | | Bond Future | 11.76 | 75.6932 | 75.4310 | 75.6932 | 1,190.00 |
| 11/04/2022 | ES42 On 04-August-22 | | | Bond Future | 11.96 | 76.7160 | 76.4497 | 76.7160 | 3,579.00 |
| 11/04/2022 | ES42 On 03-November-22 | | | Bond Future | 12.15 | 73.5802 | 73.3095 | 73.5802 | 0.00 |
| 11/04/2022 | ES42 On 02-February-23 | | | Bond Future | 12.32 | 74.8215 | 74.5455 | 74.8215 | 0.00 |
| 11/04/2022 | GOVI On 05-May-22 | | | GOVI | 829.47 | 830.9590 | 829.4730 | 830.9590 | 988.00 |
| 11/04/2022 | GOVI On 05-May-22 | 788.23 | Call | GOVI | 412430 | 43 | 41 | 43 | 0.00 |
| 11/04/2022 | GOVI On 05-May-22 | 788.24 | Call | GOVI | 412330 | 43 | 41 | 43 | 0.00 |
| 11/04/2022 | GOVI On 05-May-22 | 788.25 | Call | GOVI | 412230 | 43 | 41 | 43 | 0.00 |
| 11/04/2022 | GOVI On 05-May-22 | 788.25 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | GOVI On 05-May-22 | 788.24 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | GOVI On 05-May-22 | 788.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | GOVI On 04-August-22 | | | GOVI | 840.33 | 841.8580 | 840.3340 | 841.8580 | 0.00 |
| 11/04/2022 | GOVI On 04-August-22 | 819.26 | Call | GOVI | 210740 | 23 | 21 | 23 | 0.00 |
| 11/04/2022 | GOVI On 04-August-22 | 819.27 | Call | GOVI | 210640 | 23 | 21 | 23 | 0.00 |
| 11/04/2022 | GOVI On 04-August-22 | 819.28 | Call | GOVI | 210540 | 23 | 21 | 23 | 0.00 |
| 11/04/2022 | GOVI On 04-August-22 | 819.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | GOVI On 04-August-22 | 819.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | GOVI On 04-August-22 | 819.26 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | GOVI On 03-November-22 | | | GOVI | 852.54 | 854.1000 | 852.5370 | 854.1000 | 0.00 |
| 11/04/2022 | GOVI On 03-November-22 | 820.43 | Call | GOVI | 321070 | 34 | 32 | 34 | 0.00 |
| 11/04/2022 | GOVI On 03-November-22 | 820.41 | Call | GOVI | 321270 | 34 | 32 | 34 | 0.00 |
| 11/04/2022 | GOVI On 03-November-22 | 820.42 | Call | GOVI | 321170 | 34 | 32 | 34 | 0.00 |
| 11/04/2022 | GOVI On 03-November-22 | 820.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | GOVI On 03-November-22 | 820.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | GOVI On 03-November-22 | 820.43 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | GOVI On 02-February-23 | | | GOVI | 866.61 | 868.2230 | 866.6130 | 868.2230 | 0.00 |
| 11/04/2022 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 157730 | 17 | 16 | 17 | 0.00 |
| 11/04/2022 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 157930 | 17 | 16 | 17 | 0.00 |
| 11/04/2022 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 157830 | 17 | 16 | 17 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 11/04/2022 | IGOV On 05-May-22 | | | Index Future | 317.35 | 315.3040 | 317.3520 | 315.3040 | 499.00 |
| 11/04/2022 | IGOV On 04-August-22 | | | Index Future | 321.59 | 319.5180 | 321.5860 | 319.5180 | 0.00 |
| 11/04/2022 | IGOV On 03-November-22 | | | Index Future | 326.33 | 324.2410 | 326.3330 | 324.2410 | 0.00 |
| 11/04/2022 | IGOV On 02-February-23 | | | Index Future | 331.80 | 329.6780 | 331.7970 | 329.6780 | 0.00 |
| 11/04/2022 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.29 | 90.2900 | 90.2900 | 90.2900 | 0.00 |
| 11/04/2022 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5000 | 93.5000 | 93.5000 | 0.00 |
| 11/04/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 11/04/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 11/04/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 11/04/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 11/04/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 11/04/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 11/04/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 11/04/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 11/04/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 11/04/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 11/04/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 11/04/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 11/04/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 11/04/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 11/04/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 11/04/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 11/04/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 11/04/2022 | JBAF On 20-April-22 | | | Jibar Tradeable Future | 4.43 | 95.5750 | 95.5750 | 95.5750 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | JBAF On 18-May-22 | | | Jibar Tradeable Future | 4.53 | 95.4800 | 95.4700 | 95.4800 | 0.00 |
| 11/04/2022 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.90 | 95.0750 | 95.1000 | 95.0750 | 0.00 |
| 11/04/2022 | JBAF On 20-July-22 | | | Jibar Tradeable Future | 5.00 | 94.9800 | 95.0000 | 94.9800 | 0.00 |
| 11/04/2022 | JBAF On 17-August-22 | | | Jibar Tradeable Future | 5.39 | 94.5900 | 94.6100 | 94.5900 | 0.00 |
| 11/04/2022 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 5.47 | 94.4950 | 94.5300 | 94.4950 | 0.00 |
| 11/04/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 6.26 | 93.7100 | 93.7400 | 93.7100 | 68.00 |
| 11/04/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 6.62 | 93.3750 | 93.3850 | 93.3750 | 0.00 |
| 11/04/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 6.80 | 93.2000 | 93.2000 | 93.2000 | 0.00 |
| 11/04/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 7.00 | 93.0150 | 93.0050 | 93.0150 | 75.00 |
| 11/04/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 7.06 | 92.9550 | 92.9450 | 92.9550 | 72.00 |
| 11/04/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 7.29 | 92.7100 | 92.7100 | 92.7100 | 0.00 |
| 11/04/2022 | R023 On 05-May-22 | | | Bond Future | 5.53 | 103.2003 | 103.2107 | 103.2003 | 15,909.00 |
| 11/04/2022 | R023 On 05-May-22 | 6.29 | Call | Bond Future | 603 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | R023 On 05-May-22 | 6.30 | Call | Bond Future | 611 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | R023 On 05-May-22 | 6.31 | Call | Bond Future | 618 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | R023 On 05-May-22 | 6.31 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R023 On 05-May-22 | 6.30 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R023 On 05-May-22 | 6.29 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R023 On 04-August-22 | | | Bond Future | 5.67 | 104.5438 | 104.5536 | 104.5438 | 2,384.00 |
| 11/04/2022 | R023 On 04-August-22 | 6.03 | Call | Bond Future | 310 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R023 On 04-August-22 | 6.04 | Call | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R023 On 04-August-22 | 6.05 | Call | Bond Future | 318 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R023 On 04-August-22 | 6.05 | Put | Bond Future | 109 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R023 On 04-August-22 | 6.04 | Put | Bond Future | 110 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R023 On 04-August-22 | 6.03 | Put | Bond Future | 112 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R023 On 03-November-22 | | | Bond Future | 5.39 | 102.1758 | 102.1850 | 102.1758 | 0.00 |
| 11/04/2022 | R023 On 03-November-22 | 6.27 | Call | Bond Future | 321 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R023 On 03-November-22 | 6.25 | Call | Bond Future | 316 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R023 On 03-November-22 | 6.26 | Call | Bond Future | 318 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R023 On 03-November-22 | 6.26 | Put | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R023 On 03-November-22 | 6.25 | Put | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R023 On 03-November-22 | 6.27 | Put | Bond Future | 50 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | R035 On 05-May-22 | | | Bond Future | 10.41 | 91.2173 | 90.9365 | 91.2173 | 71,131.00 |
| 11/04/2022 | R035 On 05-May-22 | 10.82 | Call | Bond Future | 2832 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R035 On 05-May-22 | 11.65 | Call | Bond Future | 7492 | 8 | 7 | 8 | 0.00 |
| 11/04/2022 | R035 On 05-May-22 | 12.64 | Call | Bond Future | 12844 | 13 | 13 | 13 | 0.00 |
| 11/04/2022 | R035 On 05-May-22 | 10.72 | Call | Bond Future | 2329 | 3 | 2 | 3 | 0.00 |
| 11/04/2022 | R035 On 05-May-22 | 11.63 | Call | Bond Future | 7379 | 8 | 7 | 8 | 0.00 |
| 11/04/2022 | R035 On 05-May-22 | 11.64 | Call | Bond Future | 7436 | 8 | 7 | 8 | 0.00 |
| 11/04/2022 | R035 On 05-May-22 | 11.64 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R035 On 05-May-22 | 11.63 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R035 On 05-May-22 | 10.72 | Put | Bond Future | 385 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R035 On 05-May-22 | 12.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R035 On 05-May-22 | 11.65 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R035 On 05-May-22 | 10.82 | Put | Bond Future | 266 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R035 On 04-August-22 | | | Bond Future | 10.60 | 92.3868 | 92.1015 | 92.3868 | 49,855.00 |
| 11/04/2022 | R035 On 04-August-22 | 10.74 | Call | Bond Future | 2712 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R035 On 04-August-22 | 10.53 | Call | Bond Future | 2004 | 2 | 2 | 2 | 400.00 |
| 11/04/2022 | R035 On 04-August-22 | 11.13 | Call | Bond Future | 4312 | 5 | 4 | 5 | 0.00 |
| 11/04/2022 | R035 On 04-August-22 | 12.18 | Call | Bond Future | 9402 | 10 | 9 | 10 | 0.00 |
| 11/04/2022 | R035 On 04-August-22 | 10.64 | Call | Bond Future | 2361 | 3 | 2 | 3 | 0.00 |
| 11/04/2022 | R035 On 04-August-22 | 10.72 | Call | Bond Future | 2640 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R035 On 04-August-22 | 10.73 | Call | Bond Future | 2676 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R035 On 04-August-22 | 9.53 | Call | Bond Future | 172 | 0 | 0 | 0 | 400.00 |
| 11/04/2022 | R035 On 04-August-22 | 9.84 | Call | Bond Future | 471 | 1 | 0 | 1 | 100.00 |
| 11/04/2022 | R035 On 04-August-22 | 9.84 | Put | Bond Future | 5418 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | R035 On 04-August-22 | 10.53 | Put | Bond Future | 2438 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R035 On 04-August-22 | 9.53 | Put | Bond Future | 7253 | 7 | 7 | 7 | 0.00 |
| 11/04/2022 | R035 On 04-August-22 | 10.73 | Put | Bond Future | 1859 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R035 On 04-August-22 | 10.72 | Put | Bond Future | 1885 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R035 On 04-August-22 | 10.64 | Put | Bond Future | 2104 | 2 | 2 | 2 | 100.00 |
| 11/04/2022 | R035 On 04-August-22 | 11.13 | Put | Bond Future | 1068 | 1 | 1 | 1 | 100.00 |
| 11/04/2022 | R035 On 04-August-22 | 12.18 | Put | Bond Future | 231 | 0 | 0 | 0 | 400.00 |
| 11/04/2022 | R035 On 04-August-22 | 10.74 | Put | Bond Future | 1833 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | R035 On 03-November-22 | | | Bond Future | 10.76 | 89.2552 | 88.9653 | 89.2552 | 0.00 |
| 11/04/2022 | R035 On 03-November-22 | 11.14 | Call | Bond Future | 4226 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R035 On 03-November-22 | 11.13 | Call | Bond Future | 4187 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R035 On 03-November-22 | 9.82 | Call | Bond Future | 676 | 1 | 1 | 1 | 582.00 |
| 11/04/2022 | R035 On 03-November-22 | 10.30 | Call | Bond Future | 1595 | 2 | 2 | 2 | 1,000.00 |
| 11/04/2022 | R035 On 03-November-22 | 11.15 | Call | Bond Future | 4265 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R035 On 03-November-22 | 12.68 | Call | Bond Future | 11127 | 11 | 11 | 11 | 0.00 |
| 11/04/2022 | R035 On 03-November-22 | 11.05 | Call | Bond Future | 3882 | 4 | 4 | 4 | 1,000.00 |
| 11/04/2022 | R035 On 03-November-22 | 10.57 | Call | Bond Future | 2304 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R035 On 03-November-22 | 10.99 | Call | Bond Future | 3660 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R035 On 03-November-22 | 10.99 | Put | Bond Future | 2270 | 2 | 2 | 2 | 582.00 |
| 11/04/2022 | R035 On 03-November-22 | 10.57 | Put | Bond Future | 3480 | 3 | 3 | 3 | 582.00 |
| 11/04/2022 | R035 On 03-November-22 | 12.68 | Put | Bond Future | 420 | 0 | 0 | 0 | 1,000.00 |
| 11/04/2022 | R035 On 03-November-22 | 11.15 | Put | Bond Future | 1926 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R035 On 03-November-22 | 10.30 | Put | Bond Future | 4479 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R035 On 03-November-22 | 9.82 | Put | Bond Future | 6711 | 6 | 7 | 6 | 0.00 |
| 11/04/2022 | R035 On 03-November-22 | 11.13 | Put | Bond Future | 1966 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R035 On 03-November-22 | 11.14 | Put | Bond Future | 1946 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R035 On 03-November-22 | 11.05 | Put | Bond Future | 2134 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R035 On 02-February-23 | | | Bond Future | 10.90 | 90.7750 | 90.4796 | 90.7750 | 0.00 |
| 11/04/2022 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 3891 | 4 | 4 | 4 | 1,000.00 |
| 11/04/2022 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 1795 | 2 | 2 | 2 | 1,000.00 |
| 11/04/2022 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 3925 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 12878 | 13 | 13 | 13 | 0.00 |
| 11/04/2022 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 3281 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 3312 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 3342 | 4 | 3 | 4 | 0.00 |
| 11/04/2022 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 2698 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 885 | 1 | 1 | 1 | 582.00 |
| 11/04/2022 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 7789 | 8 | 8 | 8 | 0.00 |
| 11/04/2022 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 5513 | 5 | 6 | 5 | 0.00 |
| 11/04/2022 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 4171 | 4 | 4 | 4 | 582.00 |
| 11/04/2022 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 3482 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 460 | 0 | 0 | 0 | 1,000.00 |
| 11/04/2022 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 3511 | 3 | 4 | 3 | 0.00 |
| 11/04/2022 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 3540 | 3 | 4 | 3 | 0.00 |
| 11/04/2022 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 2994 | 3 | 3 | 3 | 582.00 |
| 11/04/2022 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 3019 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R186 On 05-May-22 | | | Bond Future | 8.12 | 112.9317 | 113.0228 | 112.9317 | 72,818.00 |
| 11/04/2022 | R186 On 05-May-22 | 6.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,600.00 |
| 11/04/2022 | R186 On 05-May-22 | 8.64 | Call | Bond Future | 2134 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R186 On 05-May-22 | 8.94 | Call | Bond Future | 3230 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R186 On 05-May-22 | 8.31 | Call | Bond Future | 1087 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | R186 On 05-May-22 | 8.35 | Call | Bond Future | 1199 | 1 | 1 | 1 | 454.00 |
| 11/04/2022 | R186 On 05-May-22 | 7.88 | Call | Bond Future | 260 | 0 | 0 | 0 | 435.00 |
| 11/04/2022 | R186 On 05-May-22 | 8.30 | Call | Bond Future | 1060 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | R186 On 05-May-22 | 7.28 | Call | Bond Future | 8 | 0 | 0 | 0 | 435.00 |
| 11/04/2022 | R186 On 05-May-22 | 7.48 | Call | Bond Future | 31 | 0 | 0 | 0 | 3,600.00 |
| 11/04/2022 | R186 On 05-May-22 | 9.18 | Call | Bond Future | 4134 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R186 On 05-May-22 | 8.14 | Call | Bond Future | 676 | 1 | 1 | 1 | 454.00 |
| 11/04/2022 | R186 On 05-May-22 | 8.32 | Call | Bond Future | 1115 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | R186 On 05-May-22 | 8.32 | Put | Bond Future | 327 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R186 On 05-May-22 | 8.14 | Put | Bond Future | 604 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | R186 On 05-May-22 | 9.18 | Put | Bond Future | 6 | 0 | 0 | 0 | 454.00 |
| 11/04/2022 | R186 On 05-May-22 | 7.48 | Put | Bond Future | 2636 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R186 On 05-May-22 | 7.28 | Put | Bond Future | 3440 | 4 | 3 | 4 | 0.00 |
| 11/04/2022 | R186 On 05-May-22 | 8.30 | Put | Bond Future | 351 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R186 On 05-May-22 | 7.88 | Put | Bond Future | 1233 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | R186 On 05-May-22 | 8.35 | Put | Bond Future | 292 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R186 On 05-May-22 | 8.31 | Put | Bond Future | 339 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R186 On 05-May-22 | 8.94 | Put | Bond Future | 21 | 0 | 0 | 0 | 454.00 |
| 11/04/2022 | R186 On 05-May-22 | 8.64 | Put | Bond Future | 88 | 0 | 0 | 0 | 4,035.00 |
| 11/04/2022 | R186 On 05-May-22 | 6.73 | Put | Bond Future | 5747 | 6 | 6 | 6 | 0.00 |
| 11/04/2022 | R186 On 04-August-22 | | | Bond Future | 8.33 | 109.1417 | 109.2332 | 109.1417 | 215.00 |
| 11/04/2022 | R186 On 04-August-22 | 8.14 | Call | Bond Future | 1065 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | R186 On 04-August-22 | 8.13 | Call | Bond Future | 1049 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | R186 On 04-August-22 | 6.96 | Call | Bond Future | 100 | 0 | 0 | 0 | 3,600.00 |
| 11/04/2022 | R186 On 04-August-22 | 8.15 | Call | Bond Future | 1082 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | R186 On 04-August-22 | 9.78 | Call | Bond Future | 5494 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | R186 On 04-August-22 | 7.96 | Call | Bond Future | 789 | 1 | 1 | 1 | 3,600.00 |
| 11/04/2022 | R186 On 04-August-22 | 9.78 | Put | Bond Future | 179 | 0 | 0 | 0 | 3,600.00 |
| 11/04/2022 | R186 On 04-August-22 | 8.15 | Put | Bond Future | 1749 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R186 On 04-August-22 | 6.96 | Put | Bond Future | 5410 | 6 | 5 | 6 | 0.00 |
| 11/04/2022 | R186 On 04-August-22 | 7.96 | Put | Bond Future | 2181 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R186 On 04-August-22 | 8.13 | Put | Bond Future | 1791 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R186 On 04-August-22 | 8.14 | Put | Bond Future | 1770 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R186 On 03-November-22 | | | Bond Future | 8.50 | 110.7158 | 110.8079 | 110.7158 | 0.00 |
| 11/04/2022 | R186 On 03-November-22 | 8.55 | Call | Bond Future | 1931 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R186 On 03-November-22 | 8.53 | Call | Bond Future | 1892 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R186 On 03-November-22 | 8.54 | Call | Bond Future | 1912 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R186 On 03-November-22 | 8.54 | Put | Bond Future | 1786 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R186 On 03-November-22 | 8.53 | Put | Bond Future | 1802 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R186 On 03-November-22 | 8.55 | Put | Bond Future | 1770 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R186 On 02-February-23 | | | Bond Future | 8.65 | 107.2589 | 107.3515 | 107.2589 | 0.00 |
| 11/04/2022 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 1597 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 1565 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 1581 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 2646 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 2663 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 2627 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R197 On 05-May-22 | | | Bond Future | 330.04 | 329.7417 | 330.0400 | 329.7417 | 752.00 |
| 11/04/2022 | R197 On 04-August-22 | | | Bond Future | 326.05 | 325.7526 | 326.0524 | 325.7526 | 0.00 |
| 11/04/2022 | R197 On 03-November-22 | | | Bond Future | 330.83 | 330.5241 | 330.8261 | 330.5241 | 0.00 |
| 11/04/2022 | R197 On 02-February-23 | | | Bond Future | 327.74 | 327.4371 | 327.7388 | 327.4371 | 0.00 |
| 11/04/2022 | R202 On 05-May-22 | | | Bond Future | 251.04 | 249.5058 | 251.0356 | 249.5058 | 6,398.00 |
| 11/04/2022 | R202 On 04-August-22 | | | Bond Future | 249.94 | 248.3917 | 249.9401 | 248.3917 | 91.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | R202 On 03-November-22 | | | Bond Future | 253.60 | 252.0292 | 253.5988 | 252.0292 | 0.00 |
| 11/04/2022 | R202 On 02-February-23 | | | Bond Future | 253.26 | 251.6717 | 253.2640 | 251.6717 | 0.00 |
| 11/04/2022 | R209 On 05-May-22 | | | Bond Future | 10.38 | 70.9077 | 70.6594 | 70.9077 | 19,244.00 |
| 11/04/2022 | R209 On 05-May-22 | 11.45 | Call | Bond Future | 5745 | 6 | 6 | 6 | 0.00 |
| 11/04/2022 | R209 On 05-May-22 | 12.00 | Call | Bond Future | 8415 | 9 | 8 | 9 | 0.00 |
| 11/04/2022 | R209 On 05-May-22 | 9.50 | Call | Bond Future | 5 | 0 | 0 | 0 | 2,975.00 |
| 11/04/2022 | R209 On 05-May-22 | 9.75 | Call | Bond Future | 37 | 0 | 0 | 0 | 6,525.00 |
| 11/04/2022 | R209 On 05-May-22 | 11.44 | Call | Bond Future | 5695 | 6 | 6 | 6 | 0.00 |
| 11/04/2022 | R209 On 05-May-22 | 10.25 | Call | Bond Future | 587 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | R209 On 05-May-22 | 10.75 | Call | Bond Future | 2330 | 3 | 2 | 3 | 0.00 |
| 11/04/2022 | R209 On 05-May-22 | 11.43 | Call | Bond Future | 5645 | 6 | 6 | 6 | 0.00 |
| 11/04/2022 | R209 On 05-May-22 | 11.43 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R209 On 05-May-22 | 10.75 | Put | Bond Future | 254 | 0 | 0 | 0 | 1,050.00 |
| 11/04/2022 | R209 On 05-May-22 | 10.25 | Put | Bond Future | 1308 | 1 | 1 | 1 | 9,000.00 |
| 11/04/2022 | R209 On 05-May-22 | 11.44 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R209 On 05-May-22 | 9.75 | Put | Bond Future | 3717 | 3 | 4 | 3 | 0.00 |
| 11/04/2022 | R209 On 05-May-22 | 9.50 | Put | Bond Future | 5230 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | R209 On 05-May-22 | 12.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 10,050.00 |
| 11/04/2022 | R209 On 05-May-22 | 11.45 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R209 On 04-August-22 | | | Bond Future | 10.53 | 71.8478 | 71.5957 | 71.8478 | 1,550.00 |
| 11/04/2022 | R209 On 04-August-22 | 10.59 | Call | Bond Future | 2097 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R209 On 04-August-22 | 10.57 | Call | Bond Future | 2037 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R209 On 04-August-22 | 10.58 | Call | Bond Future | 2067 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R209 On 04-August-22 | 10.58 | Put | Bond Future | 1813 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R209 On 04-August-22 | 10.57 | Put | Bond Future | 1839 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R209 On 04-August-22 | 10.59 | Put | Bond Future | 1788 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R209 On 03-November-22 | | | Bond Future | 10.68 | 69.7391 | 69.4828 | 69.7391 | 3,610.00 |
| 11/04/2022 | R209 On 03-November-22 | 11.50 | Call | Bond Future | 5386 | 6 | 5 | 6 | 0.00 |
| 11/04/2022 | R209 On 03-November-22 | 11.00 | Call | Bond Future | 3565 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R209 On 03-November-22 | 11.01 | Call | Bond Future | 3599 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R209 On 03-November-22 | 11.02 | Call | Bond Future | 3633 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R209 On 03-November-22 | 10.00 | Call | Bond Future | 1017 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | R209 On 03-November-22 | 10.50 | Call | Bond Future | 2082 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R209 On 03-November-22 | 9.50 | Call | Bond Future | 362 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R209 On 03-November-22 | 11.03 | Call | Bond Future | 3668 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R209 On 03-November-22 | 9.25 | Call | Bond Future | 215 | 0 | 0 | 0 | 8,000.00 |
| 11/04/2022 | R209 On 03-November-22 | 9.25 | Put | Bond Future | 8619 | 8 | 9 | 8 | 0.00 |
| 11/04/2022 | R209 On 03-November-22 | 11.03 | Put | Bond Future | 1793 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R209 On 03-November-22 | 9.50 | Put | Bond Future | 7196 | 7 | 7 | 7 | 0.00 |
| 11/04/2022 | R209 On 03-November-22 | 10.50 | Put | Bond Future | 3059 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R209 On 03-November-22 | 10.00 | Put | Bond Future | 4840 | 5 | 5 | 5 | 8,000.00 |
| 11/04/2022 | R209 On 03-November-22 | 11.02 | Put | Bond Future | 1811 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R209 On 03-November-22 | 11.01 | Put | Bond Future | 1829 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R209 On 03-November-22 | 11.00 | Put | Bond Future | 1847 | 2 | 2 | 2 | 8,000.00 |
| 11/04/2022 | R209 On 03-November-22 | 11.50 | Put | Bond Future | 1118 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | R209 On 02-February-23 | | | Bond Future | 10.80 | 70.8968 | 70.6357 | 70.8968 | 0.00 |
| 11/04/2022 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 2970 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 2942 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 2915 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 2993 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 3045 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 3019 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R210 On 05-May-22 | | | Bond Future | 218.22 | 218.2185 | 218.2203 | 218.2185 | 1,062.00 |
| 11/04/2022 | R210 On 04-August-22 | | | Bond Future | 221.17 | 221.1662 | 221.1664 | 221.1662 | 266.00 |
| 11/04/2022 | R210 On 03-November-22 | | | Bond Future | 221.47 | 221.4723 | 221.4706 | 221.4723 | 0.00 |
| 11/04/2022 | R210 On 02-February-23 | | | Bond Future | 225.19 | 225.1901 | 225.1865 | 225.1901 | 0.00 |
| 11/04/2022 | R213 On 05-May-22 | | | Bond Future | 9.90 | 84.6553 | 84.5362 | 84.6553 | 26,056.00 |
| 11/04/2022 | R213 On 05-May-22 | 10.64 | Call | Bond Future | 3738 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R213 On 05-May-22 | 10.65 | Call | Bond Future | 3784 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R213 On 05-May-22 | 10.63 | Call | Bond Future | 3692 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R213 On 05-May-22 | 10.65 | Put | Bond Future | 48 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R213 On 05-May-22 | 10.64 | Put | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R213 On 05-May-22 | 10.63 | Put | Bond Future | 52 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | R213 On 04-August-22 | | | Bond Future | 10.10 | 85.7422 | 85.6209 | 85.7422 | 0.00 |
| 11/04/2022 | R213 On 04-August-22 | 9.90 | Call | Bond Future | 1306 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | R213 On 04-August-22 | 9.88 | Call | Bond Future | 1263 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | R213 On 04-August-22 | 9.89 | Call | Bond Future | 1284 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | R213 On 04-August-22 | 9.90 | Put | Bond Future | 2297 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R213 On 04-August-22 | 9.88 | Put | Bond Future | 2356 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R213 On 04-August-22 | 9.89 | Put | Bond Future | 2326 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R213 On 03-November-22 | | | Bond Future | 10.27 | 83.4596 | 83.3359 | 83.4596 | 0.00 |
| 11/04/2022 | R213 On 03-November-22 | 10.40 | Call | Bond Future | 2645 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R213 On 03-November-22 | 9.98 | Call | Bond Future | 1631 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R213 On 03-November-22 | 10.19 | Call | Bond Future | 2105 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R213 On 03-November-22 | 9.84 | Call | Bond Future | 1351 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | R213 On 03-November-22 | 9.13 | Call | Bond Future | 406 | 0 | 0 | 0 | 200.00 |
| 11/04/2022 | R213 On 03-November-22 | 10.38 | Call | Bond Future | 2591 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R213 On 03-November-22 | 10.39 | Call | Bond Future | 2618 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R213 On 03-November-22 | 9.19 | Call | Bond Future | 450 | 0 | 0 | 0 | 476.00 |
| 11/04/2022 | R213 On 03-November-22 | 10.37 | Call | Bond Future | 2564 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R213 On 03-November-22 | 10.37 | Put | Bond Future | 2072 | 2 | 2 | 2 | 200.00 |
| 11/04/2022 | R213 On 03-November-22 | 9.19 | Put | Bond Future | 5895 | 6 | 6 | 6 | 0.00 |
| 11/04/2022 | R213 On 03-November-22 | 10.39 | Put | Bond Future | 2030 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R213 On 03-November-22 | 10.38 | Put | Bond Future | 2051 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R213 On 03-November-22 | 9.13 | Put | Bond Future | 6166 | 6 | 6 | 6 | 0.00 |
| 11/04/2022 | R213 On 03-November-22 | 9.84 | Put | Bond Future | 3460 | 3 | 3 | 3 | 476.00 |
| 11/04/2022 | R213 On 03-November-22 | 10.19 | Put | Bond Future | 2485 | 2 | 2 | 2 | 476.00 |
| 11/04/2022 | R213 On 03-November-22 | 9.98 | Put | Bond Future | 3043 | 3 | 3 | 3 | 200.00 |
| 11/04/2022 | R213 On 03-November-22 | 10.40 | Put | Bond Future | 2009 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R213 On 02-February-23 | | | Bond Future | 10.42 | 84.8783 | 84.7520 | 84.8783 | 0.00 |
| 11/04/2022 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 2754 | 3 | 3 | 3 | 912.00 |
| 11/04/2022 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 2259 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 2236 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 576 | 1 | 1 | 1 | 476.00 |
| 11/04/2022 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 1816 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 8536 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 2281 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 2559 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 2878 | 3 | 3 | 3 | 476.00 |
| 11/04/2022 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 659 | 1 | 1 | 1 | 912.00 |
| 11/04/2022 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 3197 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 2695 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 6787 | 7 | 7 | 7 | 0.00 |
| 11/04/2022 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 3766 | 4 | 4 | 4 | 476.00 |
| 11/04/2022 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 3222 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 3171 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R214 On 05-May-22 | | | Bond Future | 10.68 | 67.8789 | 67.6210 | 67.8789 | 15,464.00 |
| 11/04/2022 | R214 On 05-May-22 | 11.73 | Call | Bond Future | 5764 | 6 | 6 | 6 | 0.00 |
| 11/04/2022 | R214 On 05-May-22 | 11.74 | Call | Bond Future | 5814 | 6 | 6 | 6 | 0.00 |
| 11/04/2022 | R214 On 05-May-22 | 11.75 | Call | Bond Future | 5865 | 6 | 6 | 6 | 0.00 |
| 11/04/2022 | R214 On 05-May-22 | 11.73 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R214 On 05-May-22 | 11.74 | Put | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R214 On 05-May-22 | 11.75 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R214 On 04-August-22 | | | Bond Future | 10.84 | 68.7485 | 68.4868 | 68.7485 | 1,337.00 |
| 11/04/2022 | R214 On 04-August-22 | 10.97 | Call | Bond Future | 2452 | 3 | 2 | 3 | 0.00 |
| 11/04/2022 | R214 On 04-August-22 | 10.98 | Call | Bond Future | 2485 | 3 | 2 | 3 | 0.00 |
| 11/04/2022 | R214 On 04-August-22 | 10.99 | Call | Bond Future | 2518 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R214 On 04-August-22 | 10.98 | Put | Bond Future | 1680 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R214 On 04-August-22 | 10.99 | Put | Bond Future | 1657 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R214 On 04-August-22 | 10.97 | Put | Bond Future | 1704 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R214 On 03-November-22 | | | Bond Future | 10.98 | 66.4714 | 66.2054 | 66.4714 | 0.00 |
| 11/04/2022 | R214 On 03-November-22 | 11.35 | Call | Bond Future | 3931 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R214 On 03-November-22 | 11.36 | Call | Bond Future | 3967 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R214 On 03-November-22 | 11.34 | Call | Bond Future | 3896 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R214 On 03-November-22 | 11.36 | Put | Bond Future | 1855 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R214 On 03-November-22 | 11.35 | Put | Bond Future | 1873 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R214 On 03-November-22 | 11.34 | Put | Bond Future | 1892 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R214 On 02-February-23 | | | Bond Future | 11.10 | 67.6038 | 67.3328 | 67.6038 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 3134 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 3077 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 3106 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 3197 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 3224 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 3170 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R248 On 05-May-22 | | | Bond Future | 10.66 | 85.2990 | 84.9707 | 85.2990 | 165,659.00 |
| 11/04/2022 | R248 On 05-May-22 | 11.81 | Call | Bond Future | 7892 | 8 | 8 | 8 | 0.00 |
| 11/04/2022 | R248 On 05-May-22 | 11.79 | Call | Bond Future | 7768 | 8 | 8 | 8 | 0.00 |
| 11/04/2022 | R248 On 05-May-22 | 11.80 | Call | Bond Future | 7830 | 8 | 8 | 8 | 0.00 |
| 11/04/2022 | R248 On 05-May-22 | 11.79 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R248 On 05-May-22 | 11.81 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R248 On 05-May-22 | 11.80 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R248 On 04-August-22 | | | Bond Future | 10.82 | 86.3918 | 86.0586 | 86.3918 | 38,423.00 |
| 11/04/2022 | R248 On 04-August-22 | 11.00 | Call | Bond Future | 3314 | 4 | 3 | 4 | 0.00 |
| 11/04/2022 | R248 On 04-August-22 | 10.90 | Call | Bond Future | 2899 | 3 | 3 | 3 | 1,700.00 |
| 11/04/2022 | R248 On 04-August-22 | 10.40 | Call | Bond Future | 1235 | 1 | 1 | 1 | 0.00 |
| 11/04/2022 | R248 On 04-August-22 | 9.70 | Call | Bond Future | 157 | 0 | 0 | 0 | 0.00 |
| 11/04/2022 | R248 On 04-August-22 | 10.98 | Call | Bond Future | 3229 | 3 | 3 | 3 | 0.00 |
| 11/04/2022 | R248 On 04-August-22 | 10.99 | Call | Bond Future | 3271 | 4 | 3 | 4 | 0.00 |
| 11/04/2022 | R248 On 04-August-22 | 10.20 | Call | Bond Future | 775 | 1 | 1 | 1 | 1,700.00 |
| 11/04/2022 | R248 On 04-August-22 | 10.40 | Put | Bond Future | 4364 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R248 On 04-August-22 | 10.99 | Put | Bond Future | 2018 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R248 On 04-August-22 | 10.98 | Put | Bond Future | 2046 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R248 On 04-August-22 | 9.70 | Put | Bond Future | 9040 | 9 | 9 | 9 | 0.00 |
| 11/04/2022 | R248 On 04-August-22 | 10.20 | Put | Bond Future | 5483 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | R248 On 04-August-22 | 10.90 | Put | Bond Future | 2288 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R248 On 04-August-22 | 11.00 | Put | Bond Future | 1989 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R248 On 03-November-22 | | | Bond Future | 10.95 | 83.2363 | 82.8977 | 83.2363 | 0.00 |
| 11/04/2022 | R248 On 03-November-22 | 11.30 | Call | Bond Future | 4833 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | R248 On 03-November-22 | 11.31 | Call | Bond Future | 4877 | 5 | 5 | 5 | 0.00 |
| 11/04/2022 | R248 On 03-November-22 | 11.32 | Call | Bond Future | 4922 | 5 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2022 | R248 On 03-November-22 | 11.30 | Put | Bond Future | 2406 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R248 On 03-November-22 | 11.31 | Put | Bond Future | 2382 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R248 On 03-November-22 | 11.32 | Put | Bond Future | 2360 | 2 | 2 | 2 | 0.00 |
| 11/04/2022 | R248 On 02-February-23 | | | Bond Future | 11.07 | 84.6546 | 84.3096 | 84.6546 | 0.00 |
| 11/04/2022 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 3925 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 3961 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 3997 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 3924 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 3958 | 4 | 4 | 4 | 0.00 |
| 11/04/2022 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 3992 | 4 | 4 | 4 | 0.00 |