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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/04/2022 TO: 13/04/2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | 2025 On 05-May-22 | | | Bond Future | 161.00 | 161.0184 | 160.9955 | 161.0184 | 611.00 |
| 13/04/2022 | 2025 On 04-August-22 | | | Bond Future | 161.55 | 161.5746 | 161.5494 | 161.5746 | 6,124.00 |
| 13/04/2022 | 2025 On 03-November-22 | | | Bond Future | 164.00 | 164.0233 | 163.9962 | 164.0233 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | 2025 On 02-February-23 | | | Bond Future | 165.12 | 165.1502 | 165.1203 | 165.1502 | 0.00 |
| 13/04/2022 | 2029 On 05-May-22 | | | Bond Future | 118.44 | 118.4407 | 118.4432 | 118.4407 | 2,554.00 |
| 13/04/2022 | 2029 On 04-August-22 | | | Bond Future | 120.04 | 120.0436 | 120.0448 | 120.0436 | 3,568.00 |
| 13/04/2022 | 2029 On 03-November-22 | | | Bond Future | 120.63 | 120.6306 | 120.6303 | 120.6306 | 0.00 |
| 13/04/2022 | 2029 On 02-February-23 | | | Bond Future | 122.68 | 122.6844 | 122.6831 | 122.6844 | 0.00 |
| 13/04/2022 | 2030 On 05-May-22 | | | Bond Future | 9.74 | 93.1157 | 92.8737 | 93.1157 | 77,846.00 |
| 13/04/2022 | 2030 On 05-May-22 | 7.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 13/04/2022 | 2030 On 05-May-22 | 11.04 | Call | Bond Future | 6247 | 6 | 6 | 6 | 0.00 |
| 13/04/2022 | 2030 On 05-May-22 | 10.19 | Call | Bond Future | 2359 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | 2030 On 05-May-22 | 10.20 | Call | Bond Future | 2402 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | 2030 On 05-May-22 | 9.35 | Call | Bond Future | 119 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | 2030 On 05-May-22 | 9.65 | Call | Bond Future | 532 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | 2030 On 05-May-22 | 8.81 | Call | Bond Future | 2 | 0 | 0 | 0 | 200.00 |
| 13/04/2022 | 2030 On 05-May-22 | 8.89 | Call | Bond Future | 4 | 0 | 0 | 0 | 1,800.00 |
| 13/04/2022 | 2030 On 05-May-22 | 9.60 | Call | Bond Future | 433 | 1 | 0 | 1 | 0.00 |
| 13/04/2022 | 2030 On 05-May-22 | 8.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,800.00 |
| 13/04/2022 | 2030 On 05-May-22 | 8.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,073.00 |
| 13/04/2022 | 2030 On 05-May-22 | 10.21 | Call | Bond Future | 2445 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | 2030 On 05-May-22 | 9.95 | Call | Bond Future | 1399 | 2 | 1 | 2 | 0.00 |
| 13/04/2022 | 2030 On 05-May-22 | 9.15 | Call | Bond Future | 31 | 0 | 0 | 0 | 7,500.00 |
| 13/04/2022 | 2030 On 05-May-22 | 9.15 | Put | Bond Future | 3051 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2030 On 05-May-22 | 9.65 | Put | Bond Future | 979 | 1 | 1 | 1 | 5,000.00 |
| 13/04/2022 | 2030 On 05-May-22 | 8.81 | Put | Bond Future | 4823 | 5 | 5 | 5 | 0.00 |
| 13/04/2022 | 2030 On 05-May-22 | 8.89 | Put | Bond Future | 4397 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | 2030 On 05-May-22 | 10.21 | Put | Bond Future | 117 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | 2030 On 05-May-22 | 8.14 | Put | Bond Future | 8503 | 8 | 9 | 8 | 0.00 |
| 13/04/2022 | 2030 On 05-May-22 | 9.60 | Put | Bond Future | 1133 | 1 | 1 | 1 | 5,000.00 |
| 13/04/2022 | 2030 On 05-May-22 | 9.35 | Put | Bond Future | 2099 | 2 | 2 | 2 | 1,073.00 |
| 13/04/2022 | 2030 On 05-May-22 | 10.20 | Put | Bond Future | 123 | 0 | 0 | 0 | 200.00 |
| 13/04/2022 | 2030 On 05-May-22 | 10.19 | Put | Bond Future | 128 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | 2030 On 05-May-22 | 11.04 | Put | Bond Future | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | 2030 On 05-May-22 | 9.95 | Put | Bond Future | 346 | 0 | 0 | 0 | 1,073.00 |
| 13/04/2022 | 2030 On 05-May-22 | 7.73 | Put | Bond Future | 10844 | 11 | 11 | 11 | 0.00 |
| 13/04/2022 | 2030 On 05-May-22 | 8.47 | Put | Bond Future | 6668 | 6 | 7 | 6 | 0.00 |
| 13/04/2022 | 2030 On 04-August-22 | | | Bond Future | 9.95 | 90.3468 | 90.1006 | 90.3468 | 43,289.00 |
| 13/04/2022 | 2030 On 04-August-22 | 9.05 | Call | Bond Future | 259 | 0 | 0 | 0 | 800.00 |
| 13/04/2022 | 2030 On 04-August-22 | 9.54 | Call | Bond Future | 826 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | 2030 On 04-August-22 | 8.30 | Call | Bond Future | 34 | 0 | 0 | 0 | 800.00 |
| 13/04/2022 | 2030 On 04-August-22 | 9.55 | Call | Bond Future | 843 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | 2030 On 04-August-22 | 9.56 | Call | Bond Future | 859 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | 2030 On 04-August-22 | 10.95 | Call | Bond Future | 5055 | 5 | 5 | 5 | 0.00 |
| 13/04/2022 | 2030 On 04-August-22 | 10.95 | Put | Bond Future | 372 | 0 | 0 | 0 | 800.00 |
| 13/04/2022 | 2030 On 04-August-22 | 9.56 | Put | Bond Future | 2774 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2030 On 04-August-22 | 9.55 | Put | Bond Future | 2807 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2030 On 04-August-22 | 8.30 | Put | Bond Future | 8500 | 8 | 9 | 8 | 0.00 |
| 13/04/2022 | 2030 On 04-August-22 | 9.54 | Put | Bond Future | 2840 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2030 On 04-August-22 | 9.05 | Put | Bond Future | 4757 | 5 | 5 | 5 | 0.00 |
| 13/04/2022 | 2030 On 03-November-22 | | | Bond Future | 10.12 | 91.6976 | 91.4468 | 91.6976 | 0.00 |
| 13/04/2022 | 2030 On 03-November-22 | 10.09 | Call | Bond Future | 2101 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2030 On 03-November-22 | 10.08 | Call | Bond Future | 2077 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2030 On 03-November-22 | 10.10 | Call | Bond Future | 2126 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2030 On 03-November-22 | 10.10 | Put | Bond Future | 2236 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2030 On 03-November-22 | 10.08 | Put | Bond Future | 2282 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2030 On 03-November-22 | 10.09 | Put | Bond Future | 2259 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2030 On 02-February-23 | | | Bond Future | 10.28 | 89.2352 | 88.9794 | 89.2352 | 0.00 |
| 13/04/2022 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 1978 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 1837 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 382 | 0 | 0 | 0 | 102.00 |
| 13/04/2022 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 1937 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 1958 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 704 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 1332 | 2 | 1 | 2 | 0.00 |
| 13/04/2022 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 1574 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 7397 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 4214 | 4 | 4 | 4 | 102.00 |
| 13/04/2022 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 5795 | 6 | 6 | 6 | 0.00 |
| 13/04/2022 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 3224 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 3407 | 3 | 3 | 3 | 102.00 |
| 13/04/2022 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 3276 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 3250 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 3797 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | 2032 On 05-May-22 | | | Bond Future | 10.12 | 89.6477 | 89.3730 | 89.6477 | 132,735.00 |
| 13/04/2022 | 2032 On 05-May-22 | 9.58 | Call | Bond Future | 45 | 0 | 0 | 0 | 780.00 |
| 13/04/2022 | 2032 On 05-May-22 | 10.18 | Call | Bond Future | 1037 | 1 | 1 | 1 | 780.00 |
| 13/04/2022 | 2032 On 05-May-22 | 11.02 | Call | Bond Future | 4944 | 5 | 5 | 5 | 0.00 |
| 13/04/2022 | 2032 On 05-May-22 | 10.29 | Call | Bond Future | 1435 | 2 | 1 | 2 | 993.00 |
| 13/04/2022 | 2032 On 05-May-22 | 11.04 | Call | Bond Future | 5047 | 5 | 5 | 5 | 0.00 |
| 13/04/2022 | 2032 On 05-May-22 | 11.18 | Call | Bond Future | 5769 | 6 | 6 | 6 | 0.00 |
| 13/04/2022 | 2032 On 05-May-22 | 10.98 | Call | Bond Future | 4737 | 5 | 5 | 5 | 0.00 |
| 13/04/2022 | 2032 On 05-May-22 | 11.03 | Call | Bond Future | 4995 | 5 | 5 | 5 | 0.00 |
| 13/04/2022 | 2032 On 05-May-22 | 11.03 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | 2032 On 05-May-22 | 10.98 | Put | Bond Future | 22 | 0 | 0 | 0 | 993.00 |
| 13/04/2022 | 2032 On 05-May-22 | 11.02 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | 2032 On 05-May-22 | 11.18 | Put | Bond Future | 7 | 0 | 0 | 0 | 780.00 |
| 13/04/2022 | 2032 On 05-May-22 | 10.29 | Put | Bond Future | 469 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | 2032 On 05-May-22 | 11.04 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | 2032 On 05-May-22 | 10.18 | Put | Bond Future | 690 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | 2032 On 05-May-22 | 9.58 | Put | Bond Future | 3176 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2032 On 04-August-22 | | | Bond Future | 10.31 | 90.8385 | 90.5591 | 90.8385 | 18,850.00 |
| 13/04/2022 | 2032 On 04-August-22 | 11.60 | Call | Bond Future | 7027 | 7 | 7 | 7 | 0.00 |
| 13/04/2022 | 2032 On 04-August-22 | 11.89 | Call | Bond Future | 8342 | 9 | 8 | 9 | 0.00 |
| 13/04/2022 | 2032 On 04-August-22 | 10.10 | Call | Bond Future | 1334 | 1 | 1 | 1 | 1,300.00 |
| 13/04/2022 | 2032 On 04-August-22 | 10.20 | Call | Bond Future | 1585 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2032 On 04-August-22 | 10.21 | Call | Bond Future | 1611 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2032 On 04-August-22 | 10.22 | Call | Bond Future | 1638 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2032 On 04-August-22 | 9.40 | Call | Bond Future | 245 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | 2032 On 04-August-22 | 9.72 | Call | Bond Future | 608 | 1 | 1 | 1 | 800.00 |
| 13/04/2022 | 2032 On 04-August-22 | 8.97 | Call | Bond Future | 47 | 0 | 0 | 0 | 800.00 |
| 13/04/2022 | 2032 On 04-August-22 | 8.97 | Put | Bond Future | 7863 | 8 | 8 | 8 | 0.00 |
| 13/04/2022 | 2032 On 04-August-22 | 9.72 | Put | Bond Future | 3939 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | 2032 On 04-August-22 | 9.40 | Put | Bond Future | 5455 | 5 | 5 | 5 | 0.00 |
| 13/04/2022 | 2032 On 04-August-22 | 10.20 | Put | Bond Future | 2190 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2032 On 04-August-22 | 10.21 | Put | Bond Future | 2161 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2032 On 04-August-22 | 10.22 | Put | Bond Future | 2132 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2032 On 04-August-22 | 10.10 | Put | Bond Future | 2498 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2032 On 04-August-22 | 11.89 | Put | Bond Future | 176 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | 2032 On 04-August-22 | 11.60 | Put | Bond Future | 280 | 0 | 0 | 0 | 800.00 |
| 13/04/2022 | 2032 On 03-November-22 | | | Bond Future | 10.48 | 88.0429 | 87.7585 | 88.0429 | 0.00 |
| 13/04/2022 | 2032 On 03-November-22 | 10.67 | Call | Bond Future | 2994 | 3 | 3 | 3 | 750.00 |
| 13/04/2022 | 2032 On 03-November-22 | 11.55 | Call | Bond Future | 6277 | 7 | 6 | 7 | 0.00 |
| 13/04/2022 | 2032 On 03-November-22 | 12.30 | Call | Bond Future | 9439 | 10 | 9 | 10 | 0.00 |
| 13/04/2022 | 2032 On 03-November-22 | 10.49 | Call | Bond Future | 2457 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | 2032 On 03-November-22 | 10.56 | Call | Bond Future | 2659 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2032 On 03-November-22 | 10.66 | Call | Bond Future | 2963 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2032 On 03-November-22 | 10.11 | Call | Bond Future | 1501 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2032 On 03-November-22 | 10.21 | Call | Bond Future | 1730 | 2 | 2 | 2 | 500.00 |
| 13/04/2022 | 2032 On 03-November-22 | 9.46 | Call | Bond Future | 455 | 1 | 0 | 1 | 500.00 |
| 13/04/2022 | 2032 On 03-November-22 | 9.31 | Call | Bond Future | 341 | 0 | 0 | 0 | 180.00 |
| 13/04/2022 | 2032 On 03-November-22 | 10.16 | Call | Bond Future | 1613 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2032 On 03-November-22 | 9.36 | Call | Bond Future | 376 | 0 | 0 | 0 | 454.00 |
| 13/04/2022 | 2032 On 03-November-22 | 9.92 | Call | Bond Future | 1114 | 1 | 1 | 1 | 750.00 |
| 13/04/2022 | 2032 On 03-November-22 | 9.92 | Put | Bond Future | 4168 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | 2032 On 03-November-22 | 9.31 | Put | Bond Future | 6908 | 7 | 7 | 7 | 0.00 |
| 13/04/2022 | 2032 On 03-November-22 | 9.36 | Put | Bond Future | 6649 | 6 | 7 | 6 | 0.00 |
| 13/04/2022 | 2032 On 03-November-22 | 9.46 | Put | Bond Future | 6142 | 6 | 6 | 6 | 0.00 |
| 13/04/2022 | 2032 On 03-November-22 | 10.16 | Put | Bond Future | 3333 | 3 | 3 | 3 | 180.00 |
| 13/04/2022 | 2032 On 03-November-22 | 10.56 | Put | Bond Future | 2213 | 2 | 2 | 2 | 180.00 |
| 13/04/2022 | 2032 On 03-November-22 | 10.11 | Put | Bond Future | 3497 | 3 | 3 | 3 | 454.00 |
| 13/04/2022 | 2032 On 03-November-22 | 10.21 | Put | Bond Future | 3175 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | 2032 On 03-November-22 | 10.66 | Put | Bond Future | 1985 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2032 On 03-November-22 | 10.49 | Put | Bond Future | 2384 | 2 | 2 | 2 | 454.00 |
| 13/04/2022 | 2032 On 03-November-22 | 12.30 | Put | Bond Future | 347 | 0 | 0 | 0 | 750.00 |
| 13/04/2022 | 2032 On 03-November-22 | 11.55 | Put | Bond Future | 762 | 1 | 1 | 1 | 500.00 |
| 13/04/2022 | 2032 On 03-November-22 | 10.67 | Put | Bond Future | 1964 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | | | Bond Future | 10.63 | 89.5261 | 89.2361 | 89.5261 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 10657 | 11 | 11 | 11 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 7067 | 7 | 7 | 7 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 2260 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 1740 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 488 | 1 | 0 | 1 | 454.00 |
| 13/04/2022 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 2236 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 1273 | 1 | 1 | 1 | 750.00 |
| 13/04/2022 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 628 | 1 | 1 | 1 | 500.00 |
| 13/04/2022 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 2989 | 3 | 3 | 3 | 750.00 |
| 13/04/2022 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 6486 | 7 | 6 | 7 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 2284 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 2534 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 1869 | 2 | 2 | 2 | 500.00 |
| 13/04/2022 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 4032 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 3201 | 3 | 3 | 3 | 454.00 |
| 13/04/2022 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 3482 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 1160 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 2765 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 6965 | 7 | 7 | 7 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 5075 | 5 | 5 | 5 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 3540 | 3 | 4 | 3 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 7748 | 8 | 8 | 8 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 4227 | 4 | 4 | 4 | 454.00 |
| 13/04/2022 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 3511 | 3 | 4 | 3 | 0.00 |
| 13/04/2022 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 1024 | 1 | 1 | 1 | 500.00 |
| 13/04/2022 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 447 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | 2033 On 05-May-22 | | | Bond Future | 115.44 | 114.0085 | 115.4370 | 114.0085 | 2,162.00 |
| 13/04/2022 | 2033 On 04-August-22 | | | Bond Future | 117.00 | 115.5515 | 116.9981 | 115.5515 | 5,647.00 |
| 13/04/2022 | 2033 On 03-November-22 | | | Bond Future | 117.46 | 115.9881 | 117.4552 | 115.9881 | 0.00 |
| 13/04/2022 | 2033 On 02-February-23 | | | Bond Future | 119.45 | 117.9628 | 119.4539 | 117.9628 | 0.00 |
| 13/04/2022 | 2037 On 05-May-22 | | | Bond Future | 10.61 | 87.0900 | 86.7738 | 87.0900 | 53,801.00 |
| 13/04/2022 | 2037 On 05-May-22 | 11.84 | Call | Bond Future | 7508 | 8 | 8 | 8 | 0.00 |
| 13/04/2022 | 2037 On 05-May-22 | 11.82 | Call | Bond Future | 7395 | 8 | 7 | 8 | 0.00 |
| 13/04/2022 | 2037 On 05-May-22 | 11.83 | Call | Bond Future | 7451 | 8 | 7 | 8 | 0.00 |
| 13/04/2022 | 2037 On 05-May-22 | 11.84 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | 2037 On 05-May-22 | 11.82 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | 2037 On 05-May-22 | 11.83 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | 2037 On 04-August-22 | | | Bond Future | 10.79 | 83.9907 | 83.6694 | 83.9907 | 78,333.00 |
| 13/04/2022 | 2037 On 04-August-22 | 10.91 | Call | Bond Future | 2594 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2037 On 04-August-22 | 11.21 | Call | Bond Future | 3802 | 4 | 4 | 4 | 1,050.00 |
| 13/04/2022 | 2037 On 04-August-22 | 10.10 | Call | Bond Future | 509 | 1 | 1 | 1 | 50.00 |
| 13/04/2022 | 2037 On 04-August-22 | 11.42 | Call | Bond Future | 4750 | 5 | 5 | 5 | 0.00 |
| 13/04/2022 | 2037 On 04-August-22 | 11.95 | Call | Bond Future | 7323 | 8 | 7 | 8 | 0.00 |
| 13/04/2022 | 2037 On 04-August-22 | 10.90 | Call | Bond Future | 2557 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2037 On 04-August-22 | 10.89 | Call | Bond Future | 2521 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2037 On 04-August-22 | 10.89 | Put | Bond Future | 1860 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2037 On 04-August-22 | 11.95 | Put | Bond Future | 390 | 0 | 0 | 0 | 1,050.00 |
| 13/04/2022 | 2037 On 04-August-22 | 10.91 | Put | Bond Future | 1807 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2037 On 04-August-22 | 11.42 | Put | Bond Future | 861 | 1 | 1 | 1 | 50.00 |
| 13/04/2022 | 2037 On 04-August-22 | 10.10 | Put | Bond Future | 5030 | 5 | 5 | 5 | 0.00 |
| 13/04/2022 | 2037 On 04-August-22 | 10.90 | Put | Bond Future | 1834 | 2 | 2 | 2 | 50.00 |
| 13/04/2022 | 2037 On 04-August-22 | 11.21 | Put | Bond Future | 1169 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | 2037 On 03-November-22 | | | Bond Future | 10.93 | 85.2469 | 84.9201 | 85.2469 | 0.00 |
| 13/04/2022 | 2037 On 03-November-22 | 11.30 | Call | Bond Future | 4220 | 5 | 4 | 5 | 0.00 |
| 13/04/2022 | 2037 On 03-November-22 | 11.32 | Call | Bond Future | 4300 | 5 | 4 | 5 | 0.00 |
| 13/04/2022 | 2037 On 03-November-22 | 11.31 | Call | Bond Future | 4260 | 5 | 4 | 5 | 0.00 |
| 13/04/2022 | 2037 On 03-November-22 | 11.31 | Put | Bond Future | 1968 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2037 On 03-November-22 | 11.30 | Put | Bond Future | 1988 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | 2037 On 03-November-22 | 11.32 | Put | Bond Future | 1948 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2037 On 02-February-23 | | | Bond Future | 11.07 | 82.4262 | 82.0932 | 82.4262 | 0.00 |
| 13/04/2022 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 3298 | 4 | 3 | 4 | 0.00 |
| 13/04/2022 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 3267 | 4 | 3 | 4 | 0.00 |
| 13/04/2022 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 3236 | 4 | 3 | 4 | 0.00 |
| 13/04/2022 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 3478 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 3448 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 3419 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2038 On 05-May-22 | | | Bond Future | 132.48 | 131.7173 | 132.4794 | 131.7173 | 1,830.00 |
| 13/04/2022 | 2038 On 04-August-22 | | | Bond Future | 132.44 | 131.6740 | 132.4447 | 131.6740 | 5,129.00 |
| 13/04/2022 | 2038 On 03-November-22 | | | Bond Future | 134.45 | 133.6702 | 134.4513 | 133.6702 | 0.00 |
| 13/04/2022 | 2038 On 02-February-23 | | | Bond Future | 134.86 | 134.0728 | 134.8650 | 134.0728 | 0.00 |
| 13/04/2022 | 2040 On 05-May-22 | | | Bond Future | 10.74 | 89.1070 | 88.8018 | 89.1070 | 52,257.00 |
| 13/04/2022 | 2040 On 05-May-22 | 9.82 | Call | Bond Future | 2 | 0 | 0 | 0 | 1,200.00 |
| 13/04/2022 | 2040 On 05-May-22 | 11.90 | Call | Bond Future | 7608 | 8 | 8 | 8 | 0.00 |
| 13/04/2022 | 2040 On 05-May-22 | 11.91 | Call | Bond Future | 7668 | 8 | 8 | 8 | 0.00 |
| 13/04/2022 | 2040 On 05-May-22 | 11.92 | Call | Bond Future | 7729 | 8 | 8 | 8 | 0.00 |
| 13/04/2022 | 2040 On 05-May-22 | 10.57 | Call | Bond Future | 541 | 1 | 1 | 1 | 1,200.00 |
| 13/04/2022 | 2040 On 05-May-22 | 13.04 | Call | Bond Future | 14057 | 14 | 14 | 14 | 0.00 |
| 13/04/2022 | 2040 On 05-May-22 | 13.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,200.00 |
| 13/04/2022 | 2040 On 05-May-22 | 10.57 | Put | Bond Future | 1711 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2040 On 05-May-22 | 11.91 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | 2040 On 05-May-22 | 11.92 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | 2040 On 05-May-22 | 11.90 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | 2040 On 05-May-22 | 9.82 | Put | Bond Future | 6811 | 7 | 7 | 7 | 0.00 |
| 13/04/2022 | 2040 On 04-August-22 | | | Bond Future | 10.91 | 85.7842 | 85.4739 | 85.7842 | 58,694.00 |
| 13/04/2022 | 2040 On 04-August-22 | 11.04 | Call | Bond Future | 2858 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2040 On 04-August-22 | 12.24 | Call | Bond Future | 8736 | 9 | 9 | 9 | 0.00 |
| 13/04/2022 | 2040 On 04-August-22 | 9.70 | Call | Bond Future | 95 | 0 | 0 | 0 | 460.00 |
| 13/04/2022 | 2040 On 04-August-22 | 10.70 | Call | Bond Future | 1678 | 2 | 2 | 2 | 460.00 |
| 13/04/2022 | 2040 On 04-August-22 | 11.03 | Call | Bond Future | 2818 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | 2040 On 04-August-22 | 11.05 | Call | Bond Future | 2899 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2040 On 04-August-22 | 11.05 | Put | Bond Future | 1944 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2040 On 04-August-22 | 12.24 | Put | Bond Future | 350 | 0 | 0 | 0 | 460.00 |
| 13/04/2022 | 2040 On 04-August-22 | 9.70 | Put | Bond Future | 9023 | 9 | 9 | 9 | 0.00 |
| 13/04/2022 | 2040 On 04-August-22 | 11.03 | Put | Bond Future | 1998 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2040 On 04-August-22 | 10.70 | Put | Bond Future | 3125 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2040 On 04-August-22 | 11.04 | Put | Bond Future | 1971 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2040 On 03-November-22 | | | Bond Future | 11.05 | 87.0675 | 86.7517 | 87.0675 | 0.00 |
| 13/04/2022 | 2040 On 03-November-22 | 11.41 | Call | Bond Future | 4460 | 5 | 4 | 5 | 0.00 |
| 13/04/2022 | 2040 On 03-November-22 | 11.39 | Call | Bond Future | 4377 | 5 | 4 | 5 | 0.00 |
| 13/04/2022 | 2040 On 03-November-22 | 11.40 | Call | Bond Future | 4418 | 5 | 4 | 5 | 0.00 |
| 13/04/2022 | 2040 On 03-November-22 | 11.41 | Put | Bond Future | 2124 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2040 On 03-November-22 | 11.39 | Put | Bond Future | 2168 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2040 On 03-November-22 | 11.40 | Put | Bond Future | 2146 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2040 On 02-February-23 | | | Bond Future | 11.19 | 84.0272 | 83.7054 | 84.0272 | 0.00 |
| 13/04/2022 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 3379 | 4 | 3 | 4 | 0.00 |
| 13/04/2022 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 3412 | 4 | 3 | 4 | 0.00 |
| 13/04/2022 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 3445 | 4 | 3 | 4 | 0.00 |
| 13/04/2022 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 3880 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 3913 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 3946 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | 2044 On 05-May-22 | | | Bond Future | 10.75 | 85.9293 | 85.6522 | 85.9293 | 46,433.00 |
| 13/04/2022 | 2044 On 05-May-22 | 11.93 | Call | Bond Future | 7802 | 8 | 8 | 8 | 0.00 |
| 13/04/2022 | 2044 On 05-May-22 | 11.91 | Call | Bond Future | 7680 | 8 | 8 | 8 | 0.00 |
| 13/04/2022 | 2044 On 05-May-22 | 11.92 | Call | Bond Future | 7741 | 8 | 8 | 8 | 0.00 |
| 13/04/2022 | 2044 On 05-May-22 | 11.92 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | 2044 On 05-May-22 | 11.91 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | 2044 On 05-May-22 | 11.93 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | 2044 On 04-August-22 | | | Bond Future | 10.92 | 82.6894 | 82.4076 | 82.6894 | 34,116.00 |
| 13/04/2022 | 2044 On 04-August-22 | 11.10 | Call | Bond Future | 3138 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2044 On 04-August-22 | 11.08 | Call | Bond Future | 3054 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | 2044 On 04-August-22 | 11.09 | Call | Bond Future | 3096 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | 2044 On 04-August-22 | 11.09 | Put | Bond Future | 1898 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2044 On 04-August-22 | 11.08 | Put | Bond Future | 1925 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2044 On 04-August-22 | 11.10 | Put | Bond Future | 1872 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2044 On 03-November-22 | | | Bond Future | 11.05 | 83.9265 | 83.6397 | 83.9265 | 0.00 |
| 13/04/2022 | 2044 On 03-November-22 | 11.39 | Call | Bond Future | 4471 | 5 | 4 | 5 | 0.00 |
| 13/04/2022 | 2044 On 03-November-22 | 11.40 | Call | Bond Future | 4514 | 5 | 5 | 5 | 0.00 |
| 13/04/2022 | 2044 On 03-November-22 | 11.41 | Call | Bond Future | 4556 | 5 | 5 | 5 | 0.00 |
| 13/04/2022 | 2044 On 03-November-22 | 11.41 | Put | Bond Future | 2162 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2044 On 03-November-22 | 11.40 | Put | Bond Future | 2185 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2044 On 03-November-22 | 11.39 | Put | Bond Future | 2208 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | 2044 On 02-February-23 | | | Bond Future | 11.18 | 80.9585 | 80.6662 | 80.9585 | 0.00 |
| 13/04/2022 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 3684 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 3649 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 3615 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 3866 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 3832 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 3800 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | 2046 On 05-May-22 | | | Bond Future | 120.52 | 120.2110 | 120.5217 | 120.2110 | 13,870.00 |
| 13/04/2022 | 2046 On 04-August-22 | | | Bond Future | 122.15 | 121.8378 | 122.1515 | 121.8378 | 7,893.00 |
| 13/04/2022 | 2046 On 03-November-22 | | | Bond Future | 122.07 | 121.7485 | 122.0652 | 121.7485 | 0.00 |
| 13/04/2022 | 2046 On 02-February-23 | | | Bond Future | 124.14 | 123.8223 | 124.1435 | 123.8223 | 0.00 |
| 13/04/2022 | 2050 On 05-May-22 | | | Bond Future | 125.66 | 124.7176 | 125.6642 | 124.7176 | 7,088.00 |
| 13/04/2022 | 2050 On 04-August-22 | | | Bond Future | 125.33 | 124.3746 | 125.3325 | 124.3746 | 3,118.00 |
| 13/04/2022 | 2050 On 03-November-22 | | | Bond Future | 127.23 | 126.2599 | 127.2311 | 126.2599 | 0.00 |
| 13/04/2022 | 2050 On 02-February-23 | | | Bond Future | 127.31 | 126.3289 | 127.3143 | 126.3289 | 0.00 |
| 13/04/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | AL37 On 05-May-22 | | | Index Future | 820.34 | 820.5850 | 820.3360 | 820.5850 | 0.00 |
| 13/04/2022 | AL37 On 04-August-22 | | | Index Future | 831.12 | 831.3860 | 831.1240 | 831.3860 | 0.00 |
| 13/04/2022 | AL37 On 03-November-22 | | | Index Future | 843.64 | 843.9130 | 843.6400 | 843.9130 | 0.00 |
| 13/04/2022 | AL37 On 02-February-23 | | | Index Future | 857.80 | 858.0880 | 857.8030 | 858.0880 | 0.00 |
| 13/04/2022 | AL7T On 05-May-22 | | | Index Future | 937.71 | 940.4510 | 937.7080 | 940.4510 | 0.00 |
| 13/04/2022 | AL7T On 04-August-22 | | | Index Future | 950.04 | 952.8290 | 950.0400 | 952.8290 | 0.00 |
| 13/04/2022 | AL7T On 03-November-22 | | | Index Future | 964.35 | 967.1860 | 964.3460 | 967.1860 | 0.00 |
| 13/04/2022 | AL7T On 02-February-23 | | | Index Future | 980.54 | 983.4310 | 980.5350 | 983.4310 | 0.00 |
| 13/04/2022 | ALBI On 05-May-22 | | | Index Future | 837.88 | 840.1480 | 837.8840 | 840.1480 | 129.00 |
| 13/04/2022 | ALBI On 04-August-22 | | | Index Future | 848.90 | 851.2060 | 848.9030 | 851.2060 | 92.00 |
| 13/04/2022 | ALBI On 03-November-22 | | | Index Future | 861.69 | 864.0330 | 861.6870 | 864.0330 | 0.00 |
| 13/04/2022 | ALBI On 02-February-23 | | | Index Future | 876.15 | 878.5450 | 876.1520 | 878.5450 | 0.00 |
| 13/04/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 13/04/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2022 | ES33 On 05-May-22 | | | Bond Future | 11.40 | 76.9081 | 76.6329 | 76.9081 | 87.00 |
| 13/04/2022 | ES33 On 04-August-22 | | | Bond Future | 11.62 | 77.9489 | 77.6691 | 77.9489 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | ES33 On 03-November-22 | | | Bond Future | 11.82 | 75.3478 | 75.0631 | 75.3478 | 0.00 |
| 13/04/2022 | ES33 On 02-February-23 | | | Bond Future | 12.01 | 76.6344 | 76.3442 | 76.6344 | 0.00 |
| 13/04/2022 | ES42 On 05-May-22 | | | Bond Future | 11.80 | 75.4706 | 75.2100 | 75.4706 | 1,190.00 |
| 13/04/2022 | ES42 On 04-August-22 | | | Bond Future | 12.00 | 76.4919 | 76.2270 | 76.4919 | 3,579.00 |
| 13/04/2022 | ES42 On 03-November-22 | | | Bond Future | 12.18 | 73.3910 | 73.1216 | 73.3910 | 0.00 |
| 13/04/2022 | ES42 On 02-February-23 | | | Bond Future | 12.35 | 74.6465 | 74.3718 | 74.6465 | 0.00 |
| 13/04/2022 | GOVI On 05-May-22 | | | GOVI | 826.37 | 828.6130 | 826.3650 | 828.6130 | 558.00 |
| 13/04/2022 | GOVI On 05-May-22 | 788.23 | Call | GOVI | 381350 | 40 | 38 | 40 | 0.00 |
| 13/04/2022 | GOVI On 05-May-22 | 788.24 | Call | GOVI | 381250 | 40 | 38 | 40 | 0.00 |
| 13/04/2022 | GOVI On 05-May-22 | 788.25 | Call | GOVI | 381150 | 40 | 38 | 40 | 0.00 |
| 13/04/2022 | GOVI On 05-May-22 | 788.25 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | GOVI On 05-May-22 | 788.24 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | GOVI On 05-May-22 | 788.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | GOVI On 04-August-22 | | | GOVI | 837.23 | 839.5190 | 837.2330 | 839.5190 | 430.00 |
| 13/04/2022 | GOVI On 04-August-22 | 819.26 | Call | GOVI | 179730 | 20 | 18 | 20 | 0.00 |
| 13/04/2022 | GOVI On 04-August-22 | 819.27 | Call | GOVI | 179630 | 20 | 18 | 20 | 0.00 |
| 13/04/2022 | GOVI On 04-August-22 | 819.28 | Call | GOVI | 179530 | 20 | 18 | 20 | 0.00 |
| 13/04/2022 | GOVI On 04-August-22 | 819.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | GOVI On 04-August-22 | 819.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | GOVI On 04-August-22 | 819.26 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | GOVI On 03-November-22 | | | GOVI | 849.84 | 852.1690 | 849.8410 | 852.1690 | 0.00 |
| 13/04/2022 | GOVI On 03-November-22 | 820.43 | Call | GOVI | 294110 | 32 | 29 | 32 | 0.00 |
| 13/04/2022 | GOVI On 03-November-22 | 820.41 | Call | GOVI | 294310 | 32 | 29 | 32 | 0.00 |
| 13/04/2022 | GOVI On 03-November-22 | 820.42 | Call | GOVI | 294210 | 32 | 29 | 32 | 0.00 |
| 13/04/2022 | GOVI On 03-November-22 | 820.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | GOVI On 03-November-22 | 820.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | GOVI On 03-November-22 | 820.43 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | GOVI On 02-February-23 | | | GOVI | 864.11 | 866.4820 | 864.1070 | 866.4820 | 0.00 |
| 13/04/2022 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 132670 | 16 | 13 | 16 | 0.00 |
| 13/04/2022 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 132870 | 16 | 13 | 16 | 0.00 |
| 13/04/2022 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 132770 | 16 | 13 | 16 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 13/04/2022 | IGOV On 05-May-22 | | | Index Future | 320.97 | 319.9590 | 320.9740 | 319.9590 | 374.00 |
| 13/04/2022 | IGOV On 04-August-22 | | | Index Future | 325.28 | 324.2500 | 325.2750 | 324.2500 | 109.00 |
| 13/04/2022 | IGOV On 03-November-22 | | | Index Future | 330.25 | 329.2130 | 330.2520 | 329.2130 | 16.00 |
| 13/04/2022 | IGOV On 02-February-23 | | | Index Future | 335.87 | 334.8190 | 335.8730 | 334.8190 | 0.00 |
| 13/04/2022 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.29 | 90.2900 | 90.2900 | 90.2900 | 0.00 |
| 13/04/2022 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5000 | 93.5000 | 93.5000 | 0.00 |
| 13/04/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 13/04/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 13/04/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 13/04/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 13/04/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 13/04/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 13/04/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 13/04/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 13/04/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 13/04/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 13/04/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 13/04/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 13/04/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 13/04/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 13/04/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 13/04/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 13/04/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 13/04/2022 | JBAF On 20-April-22 | | | Jibar Tradeable Future | 4.41 | 95.5750 | 95.5900 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | JBAF On 18-May-22 | | | Jibar Tradeable Future | 4.51 | 95.5000 | 95.4900 | 95.5000 | 0.00 |
| 13/04/2022 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.87 | 95.1250 | 95.1350 | 95.1250 | 0.00 |
| 13/04/2022 | JBAF On 20-July-22 | | | Jibar Tradeable Future | 4.96 | 95.0350 | 95.0400 | 95.0350 | 0.00 |
| 13/04/2022 | JBAF On 17-August-22 | | | Jibar Tradeable Future | 5.31 | 94.6800 | 94.6900 | 94.6800 | 0.00 |
| 13/04/2022 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 5.40 | 94.6200 | 94.6050 | 94.6200 | 0.00 |
| 13/04/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 6.12 | 93.8350 | 93.8800 | 93.8350 | 68.00 |
| 13/04/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 6.47 | 93.5050 | 93.5300 | 93.5050 | 0.00 |
| 13/04/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 6.66 | 93.3200 | 93.3400 | 93.3200 | 0.00 |
| 13/04/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 6.85 | 93.0950 | 93.1550 | 93.0950 | 75.00 |
| 13/04/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 6.91 | 93.0350 | 93.0950 | 93.0350 | 72.00 |
| 13/04/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 7.14 | 92.8150 | 92.8650 | 92.8150 | 0.00 |
| 13/04/2022 | R023 On 05-May-22 | | | Bond Future | 5.55 | 103.2336 | 103.1932 | 103.2336 | 15,976.00 |
| 13/04/2022 | R023 On 05-May-22 | 6.29 | Call | Bond Future | 583 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | R023 On 05-May-22 | 6.30 | Call | Bond Future | 591 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | R023 On 05-May-22 | 6.31 | Call | Bond Future | 598 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | R023 On 05-May-22 | 6.31 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R023 On 05-May-22 | 6.30 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R023 On 05-May-22 | 6.29 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R023 On 04-August-22 | | | Bond Future | 5.70 | 104.5804 | 104.5380 | 104.5804 | 9,989.00 |
| 13/04/2022 | R023 On 04-August-22 | 6.03 | Call | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R023 On 04-August-22 | 6.04 | Call | Bond Future | 244 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R023 On 04-August-22 | 6.05 | Call | Bond Future | 248 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R023 On 04-August-22 | 6.05 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R023 On 04-August-22 | 6.04 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R023 On 04-August-22 | 6.03 | Put | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R023 On 03-November-22 | | | Bond Future | 5.27 | 102.2648 | 102.2213 | 102.2648 | 0.00 |
| 13/04/2022 | R023 On 03-November-22 | 6.27 | Call | Bond Future | 323 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R023 On 03-November-22 | 6.25 | Call | Bond Future | 317 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R023 On 03-November-22 | 6.26 | Call | Bond Future | 320 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R023 On 03-November-22 | 6.26 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R023 On 03-November-22 | 6.25 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R023 On 03-November-22 | 6.27 | Put | Bond Future | 16 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | R035 On 05-May-22 | | | Bond Future | 10.47 | 90.8994 | 90.5566 | 90.8994 | 71,336.00 |
| 13/04/2022 | R035 On 05-May-22 | 10.82 | Call | Bond Future | 2450 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | R035 On 05-May-22 | 11.65 | Call | Bond Future | 7112 | 7 | 7 | 7 | 0.00 |
| 13/04/2022 | R035 On 05-May-22 | 12.64 | Call | Bond Future | 12464 | 13 | 12 | 13 | 0.00 |
| 13/04/2022 | R035 On 05-May-22 | 10.72 | Call | Bond Future | 1956 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R035 On 05-May-22 | 11.63 | Call | Bond Future | 6998 | 7 | 7 | 7 | 0.00 |
| 13/04/2022 | R035 On 05-May-22 | 11.64 | Call | Bond Future | 7055 | 7 | 7 | 7 | 0.00 |
| 13/04/2022 | R035 On 05-May-22 | 11.64 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R035 On 05-May-22 | 11.63 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R035 On 05-May-22 | 10.72 | Put | Bond Future | 392 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R035 On 05-May-22 | 12.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R035 On 05-May-22 | 11.65 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R035 On 05-May-22 | 10.82 | Put | Bond Future | 265 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R035 On 04-August-22 | | | Bond Future | 10.66 | 92.0668 | 91.7184 | 92.0668 | 56,033.00 |
| 13/04/2022 | R035 On 04-August-22 | 10.74 | Call | Bond Future | 2415 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | R035 On 04-August-22 | 10.53 | Call | Bond Future | 1740 | 2 | 2 | 2 | 400.00 |
| 13/04/2022 | R035 On 04-August-22 | 11.13 | Call | Bond Future | 3970 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | R035 On 04-August-22 | 12.18 | Call | Bond Future | 9016 | 9 | 9 | 9 | 0.00 |
| 13/04/2022 | R035 On 04-August-22 | 10.64 | Call | Bond Future | 2079 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R035 On 04-August-22 | 10.72 | Call | Bond Future | 2346 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | R035 On 04-August-22 | 10.73 | Call | Bond Future | 2380 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | R035 On 04-August-22 | 9.53 | Call | Bond Future | 116 | 0 | 0 | 0 | 400.00 |
| 13/04/2022 | R035 On 04-August-22 | 9.84 | Call | Bond Future | 354 | 0 | 0 | 0 | 100.00 |
| 13/04/2022 | R035 On 04-August-22 | 9.84 | Put | Bond Future | 5685 | 5 | 6 | 5 | 0.00 |
| 13/04/2022 | R035 On 04-August-22 | 10.53 | Put | Bond Future | 2557 | 2 | 3 | 2 | 0.00 |
| 13/04/2022 | R035 On 04-August-22 | 9.53 | Put | Bond Future | 7580 | 7 | 8 | 7 | 0.00 |
| 13/04/2022 | R035 On 04-August-22 | 10.73 | Put | Bond Future | 1946 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R035 On 04-August-22 | 10.72 | Put | Bond Future | 1973 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R035 On 04-August-22 | 10.64 | Put | Bond Future | 2205 | 2 | 2 | 2 | 100.00 |
| 13/04/2022 | R035 On 04-August-22 | 11.13 | Put | Bond Future | 1109 | 1 | 1 | 1 | 100.00 |
| 13/04/2022 | R035 On 04-August-22 | 12.18 | Put | Bond Future | 229 | 0 | 0 | 0 | 400.00 |
| 13/04/2022 | R035 On 04-August-22 | 10.74 | Put | Bond Future | 1919 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | R035 On 03-November-22 | | | Bond Future | 10.82 | 88.9766 | 88.6222 | 88.9766 | 0.00 |
| 13/04/2022 | R035 On 03-November-22 | 11.14 | Call | Bond Future | 3928 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | R035 On 03-November-22 | 11.13 | Call | Bond Future | 3890 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | R035 On 03-November-22 | 9.82 | Call | Bond Future | 548 | 1 | 1 | 1 | 582.00 |
| 13/04/2022 | R035 On 03-November-22 | 10.30 | Call | Bond Future | 1393 | 2 | 1 | 2 | 1,000.00 |
| 13/04/2022 | R035 On 03-November-22 | 11.15 | Call | Bond Future | 3966 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | R035 On 03-November-22 | 12.68 | Call | Bond Future | 10782 | 11 | 11 | 11 | 0.00 |
| 13/04/2022 | R035 On 03-November-22 | 11.05 | Call | Bond Future | 3590 | 4 | 4 | 4 | 1,000.00 |
| 13/04/2022 | R035 On 03-November-22 | 10.57 | Call | Bond Future | 2064 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R035 On 03-November-22 | 10.99 | Call | Bond Future | 3373 | 4 | 3 | 4 | 0.00 |
| 13/04/2022 | R035 On 03-November-22 | 10.99 | Put | Bond Future | 2326 | 2 | 2 | 2 | 582.00 |
| 13/04/2022 | R035 On 03-November-22 | 10.57 | Put | Bond Future | 3583 | 3 | 4 | 3 | 582.00 |
| 13/04/2022 | R035 On 03-November-22 | 12.68 | Put | Bond Future | 418 | 0 | 0 | 0 | 1,000.00 |
| 13/04/2022 | R035 On 03-November-22 | 11.15 | Put | Bond Future | 1970 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R035 On 03-November-22 | 10.30 | Put | Bond Future | 4619 | 4 | 5 | 4 | 0.00 |
| 13/04/2022 | R035 On 03-November-22 | 9.82 | Put | Bond Future | 6926 | 7 | 7 | 7 | 0.00 |
| 13/04/2022 | R035 On 03-November-22 | 11.13 | Put | Bond Future | 2011 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R035 On 03-November-22 | 11.14 | Put | Bond Future | 1990 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R035 On 03-November-22 | 11.05 | Put | Bond Future | 2186 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R035 On 02-February-23 | | | Bond Future | 10.96 | 90.5134 | 90.1523 | 90.5134 | 0.00 |
| 13/04/2022 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 3612 | 4 | 4 | 4 | 1,000.00 |
| 13/04/2022 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 1593 | 2 | 2 | 2 | 1,000.00 |
| 13/04/2022 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 3645 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 12543 | 13 | 13 | 13 | 0.00 |
| 13/04/2022 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 3017 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 3047 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 3077 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 2453 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 743 | 1 | 1 | 1 | 582.00 |
| 13/04/2022 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 7975 | 8 | 8 | 8 | 0.00 |
| 13/04/2022 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 5638 | 5 | 6 | 5 | 0.00 |
| 13/04/2022 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 4253 | 4 | 4 | 4 | 582.00 |
| 13/04/2022 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 3544 | 3 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 453 | 0 | 0 | 0 | 1,000.00 |
| 13/04/2022 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 3574 | 3 | 4 | 3 | 0.00 |
| 13/04/2022 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 3604 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 3042 | 3 | 3 | 3 | 582.00 |
| 13/04/2022 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 3068 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R186 On 05-May-22 | | | Bond Future | 8.13 | 113.0021 | 112.9714 | 113.0021 | 62,459.00 |
| 13/04/2022 | R186 On 05-May-22 | 6.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,600.00 |
| 13/04/2022 | R186 On 05-May-22 | 8.64 | Call | Bond Future | 2066 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R186 On 05-May-22 | 8.94 | Call | Bond Future | 3172 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R186 On 05-May-22 | 8.31 | Call | Bond Future | 1000 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | R186 On 05-May-22 | 8.35 | Call | Bond Future | 1114 | 1 | 1 | 1 | 454.00 |
| 13/04/2022 | R186 On 05-May-22 | 7.88 | Call | Bond Future | 193 | 0 | 0 | 0 | 435.00 |
| 13/04/2022 | R186 On 05-May-22 | 8.30 | Call | Bond Future | 972 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | R186 On 05-May-22 | 7.28 | Call | Bond Future | 2 | 0 | 0 | 0 | 435.00 |
| 13/04/2022 | R186 On 05-May-22 | 7.48 | Call | Bond Future | 13 | 0 | 0 | 0 | 3,600.00 |
| 13/04/2022 | R186 On 05-May-22 | 9.18 | Call | Bond Future | 4080 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | R186 On 05-May-22 | 8.14 | Call | Bond Future | 586 | 1 | 1 | 1 | 454.00 |
| 13/04/2022 | R186 On 05-May-22 | 8.32 | Call | Bond Future | 1028 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | R186 On 05-May-22 | 8.32 | Put | Bond Future | 292 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R186 On 05-May-22 | 8.14 | Put | Bond Future | 566 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | R186 On 05-May-22 | 9.18 | Put | Bond Future | 3 | 0 | 0 | 0 | 454.00 |
| 13/04/2022 | R186 On 05-May-22 | 7.48 | Put | Bond Future | 2669 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R186 On 05-May-22 | 7.28 | Put | Bond Future | 3486 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R186 On 05-May-22 | 8.30 | Put | Bond Future | 315 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R186 On 05-May-22 | 7.88 | Put | Bond Future | 1218 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | R186 On 05-May-22 | 8.35 | Put | Bond Future | 259 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R186 On 05-May-22 | 8.31 | Put | Bond Future | 303 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R186 On 05-May-22 | 8.94 | Put | Bond Future | 14 | 0 | 0 | 0 | 454.00 |
| 13/04/2022 | R186 On 05-May-22 | 8.64 | Put | Bond Future | 71 | 0 | 0 | 0 | 4,035.00 |
| 13/04/2022 | R186 On 05-May-22 | 6.73 | Put | Bond Future | 5798 | 6 | 6 | 6 | 0.00 |
| 13/04/2022 | R186 On 04-August-22 | | | Bond Future | 8.34 | 109.2157 | 109.1835 | 109.2157 | 22,212.00 |
| 13/04/2022 | R186 On 04-August-22 | 8.14 | Call | Bond Future | 944 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | R186 On 04-August-22 | 8.13 | Call | Bond Future | 927 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | R186 On 04-August-22 | 6.96 | Call | Bond Future | 40 | 0 | 0 | 0 | 3,600.00 |
| 13/04/2022 | R186 On 04-August-22 | 8.15 | Call | Bond Future | 960 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | R186 On 04-August-22 | 9.78 | Call | Bond Future | 5393 | 5 | 5 | 5 | 0.00 |
| 13/04/2022 | R186 On 04-August-22 | 7.96 | Call | Bond Future | 675 | 1 | 1 | 1 | 3,600.00 |
| 13/04/2022 | R186 On 04-August-22 | 9.78 | Put | Bond Future | 127 | 0 | 0 | 0 | 3,600.00 |
| 13/04/2022 | R186 On 04-August-22 | 8.15 | Put | Bond Future | 1676 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R186 On 04-August-22 | 6.96 | Put | Bond Future | 5400 | 5 | 5 | 5 | 0.00 |
| 13/04/2022 | R186 On 04-August-22 | 7.96 | Put | Bond Future | 2116 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R186 On 04-August-22 | 8.13 | Put | Bond Future | 1719 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R186 On 04-August-22 | 8.14 | Put | Bond Future | 1698 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R186 On 03-November-22 | | | Bond Future | 8.50 | 110.8470 | 110.8133 | 110.8470 | 0.00 |
| 13/04/2022 | R186 On 03-November-22 | 8.55 | Call | Bond Future | 1763 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R186 On 03-November-22 | 8.53 | Call | Bond Future | 1724 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R186 On 03-November-22 | 8.54 | Call | Bond Future | 1743 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R186 On 03-November-22 | 8.54 | Put | Bond Future | 1613 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R186 On 03-November-22 | 8.53 | Put | Bond Future | 1629 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R186 On 03-November-22 | 8.55 | Put | Bond Future | 1596 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R186 On 02-February-23 | | | Bond Future | 8.64 | 107.4183 | 107.3830 | 107.4183 | 0.00 |
| 13/04/2022 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 1360 | 2 | 1 | 2 | 0.00 |
| 13/04/2022 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 1325 | 2 | 1 | 2 | 0.00 |
| 13/04/2022 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 1342 | 2 | 1 | 2 | 0.00 |
| 13/04/2022 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 2375 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 2392 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 2359 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | R197 On 05-May-22 | | | Bond Future | 330.66 | 330.2144 | 330.6636 | 330.2144 | 640.00 |
| 13/04/2022 | R197 On 04-August-22 | | | Bond Future | 326.69 | 326.2397 | 326.6914 | 326.2397 | 328.00 |
| 13/04/2022 | R197 On 03-November-22 | | | Bond Future | 331.64 | 331.1848 | 331.6402 | 331.1848 | 0.00 |
| 13/04/2022 | R197 On 02-February-23 | | | Bond Future | 328.64 | 328.1830 | 328.6394 | 328.1830 | 0.00 |
| 13/04/2022 | R202 On 05-May-22 | | | Bond Future | 253.67 | 253.6576 | 253.6666 | 253.6576 | 5,964.00 |
| 13/04/2022 | R202 On 04-August-22 | | | Bond Future | 252.61 | 252.6056 | 252.6119 | 252.6056 | 875.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | R202 On 03-November-22 | | | Bond Future | 256.44 | 256.4336 | 256.4375 | 256.4336 | 0.00 |
| 13/04/2022 | R202 On 02-February-23 | | | Bond Future | 256.21 | 256.2090 | 256.2088 | 256.2090 | 0.00 |
| 13/04/2022 | R209 On 05-May-22 | | | Bond Future | 10.44 | 70.6193 | 70.3165 | 70.6193 | 19,244.00 |
| 13/04/2022 | R209 On 05-May-22 | 11.45 | Call | Bond Future | 5400 | 6 | 5 | 6 | 0.00 |
| 13/04/2022 | R209 On 05-May-22 | 12.00 | Call | Bond Future | 8072 | 8 | 8 | 8 | 0.00 |
| 13/04/2022 | R209 On 05-May-22 | 9.50 | Call | Bond Future | 1 | 0 | 0 | 0 | 2,975.00 |
| 13/04/2022 | R209 On 05-May-22 | 9.75 | Call | Bond Future | 13 | 0 | 0 | 0 | 6,525.00 |
| 13/04/2022 | R209 On 05-May-22 | 11.44 | Call | Bond Future | 5350 | 6 | 5 | 6 | 0.00 |
| 13/04/2022 | R209 On 05-May-22 | 10.25 | Call | Bond Future | 377 | 1 | 0 | 1 | 0.00 |
| 13/04/2022 | R209 On 05-May-22 | 10.75 | Call | Bond Future | 1987 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R209 On 05-May-22 | 11.43 | Call | Bond Future | 5301 | 6 | 5 | 6 | 0.00 |
| 13/04/2022 | R209 On 05-May-22 | 11.43 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R209 On 05-May-22 | 10.75 | Put | Bond Future | 255 | 0 | 0 | 0 | 1,050.00 |
| 13/04/2022 | R209 On 05-May-22 | 10.25 | Put | Bond Future | 1440 | 1 | 1 | 1 | 9,000.00 |
| 13/04/2022 | R209 On 05-May-22 | 11.44 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R209 On 05-May-22 | 9.75 | Put | Bond Future | 4036 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | R209 On 05-May-22 | 9.50 | Put | Bond Future | 5569 | 5 | 6 | 5 | 0.00 |
| 13/04/2022 | R209 On 05-May-22 | 12.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 10,050.00 |
| 13/04/2022 | R209 On 05-May-22 | 11.45 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R209 On 04-August-22 | | | Bond Future | 10.60 | 71.5573 | 71.2497 | 71.5573 | 1,550.00 |
| 13/04/2022 | R209 On 04-August-22 | 10.59 | Call | Bond Future | 1842 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R209 On 04-August-22 | 10.57 | Call | Bond Future | 1786 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R209 On 04-August-22 | 10.58 | Call | Bond Future | 1814 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R209 On 04-August-22 | 10.58 | Put | Bond Future | 1906 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R209 On 04-August-22 | 10.57 | Put | Bond Future | 1933 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R209 On 04-August-22 | 10.59 | Put | Bond Future | 1879 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R209 On 03-November-22 | | | Bond Future | 10.74 | 69.4803 | 69.1675 | 69.4803 | 3,610.00 |
| 13/04/2022 | R209 On 03-November-22 | 11.50 | Call | Bond Future | 5019 | 5 | 5 | 5 | 0.00 |
| 13/04/2022 | R209 On 03-November-22 | 11.00 | Call | Bond Future | 3226 | 4 | 3 | 4 | 0.00 |
| 13/04/2022 | R209 On 03-November-22 | 11.01 | Call | Bond Future | 3259 | 4 | 3 | 4 | 0.00 |
| 13/04/2022 | R209 On 03-November-22 | 11.02 | Call | Bond Future | 3292 | 4 | 3 | 4 | 0.00 |
| 13/04/2022 | R209 On 03-November-22 | 10.00 | Call | Bond Future | 799 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | R209 On 03-November-22 | 10.50 | Call | Bond Future | 1811 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R209 On 03-November-22 | 9.50 | Call | Bond Future | 282 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R209 On 03-November-22 | 11.03 | Call | Bond Future | 3325 | 4 | 3 | 4 | 0.00 |
| 13/04/2022 | R209 On 03-November-22 | 9.25 | Call | Bond Future | 162 | 0 | 0 | 0 | 8,000.00 |
| 13/04/2022 | R209 On 03-November-22 | 9.25 | Put | Bond Future | 8881 | 9 | 9 | 9 | 0.00 |
| 13/04/2022 | R209 On 03-November-22 | 11.03 | Put | Bond Future | 1766 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R209 On 03-November-22 | 9.50 | Put | Bond Future | 7432 | 7 | 7 | 7 | 0.00 |
| 13/04/2022 | R209 On 03-November-22 | 10.50 | Put | Bond Future | 3103 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R209 On 03-November-22 | 10.00 | Put | Bond Future | 4938 | 5 | 5 | 5 | 8,000.00 |
| 13/04/2022 | R209 On 03-November-22 | 11.02 | Put | Bond Future | 1785 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R209 On 03-November-22 | 11.01 | Put | Bond Future | 1804 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R209 On 03-November-22 | 11.00 | Put | Bond Future | 1824 | 2 | 2 | 2 | 8,000.00 |
| 13/04/2022 | R209 On 03-November-22 | 11.50 | Put | Bond Future | 1066 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | R209 On 02-February-23 | | | Bond Future | 10.86 | 70.6506 | 70.3319 | 70.6506 | 0.00 |
| 13/04/2022 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 2726 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 2700 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 2673 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 3053 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 3107 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 3080 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R210 On 05-May-22 | | | Bond Future | 220.98 | 220.8543 | 220.9764 | 220.8543 | 988.00 |
| 13/04/2022 | R210 On 04-August-22 | | | Bond Future | 223.96 | 223.8432 | 223.9645 | 223.8432 | 928.00 |
| 13/04/2022 | R210 On 03-November-22 | | | Bond Future | 224.42 | 224.3008 | 224.4210 | 224.3008 | 0.00 |
| 13/04/2022 | R210 On 02-February-23 | | | Bond Future | 228.24 | 228.1207 | 228.2410 | 228.1207 | 0.00 |
| 13/04/2022 | R213 On 05-May-22 | | | Bond Future | 9.98 | 84.4050 | 84.1322 | 84.4050 | 26,056.00 |
| 13/04/2022 | R213 On 05-May-22 | 10.64 | Call | Bond Future | 3337 | 4 | 3 | 4 | 0.00 |
| 13/04/2022 | R213 On 05-May-22 | 10.65 | Call | Bond Future | 3383 | 4 | 3 | 4 | 0.00 |
| 13/04/2022 | R213 On 05-May-22 | 10.63 | Call | Bond Future | 3291 | 4 | 3 | 4 | 0.00 |
| 13/04/2022 | R213 On 05-May-22 | 10.65 | Put | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R213 On 05-May-22 | 10.64 | Put | Bond Future | 53 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R213 On 05-May-22 | 10.63 | Put | Bond Future | 55 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | R213 On 04-August-22 | | | Bond Future | 10.18 | 85.4906 | 85.2132 | 85.4906 | 0.00 |
| 13/04/2022 | R213 On 04-August-22 | 9.90 | Call | Bond Future | 1070 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | R213 On 04-August-22 | 9.88 | Call | Bond Future | 1031 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | R213 On 04-August-22 | 9.89 | Call | Bond Future | 1051 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | R213 On 04-August-22 | 9.90 | Put | Bond Future | 2470 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R213 On 04-August-22 | 9.88 | Put | Bond Future | 2532 | 2 | 3 | 2 | 0.00 |
| 13/04/2022 | R213 On 04-August-22 | 9.89 | Put | Bond Future | 2501 | 2 | 3 | 2 | 0.00 |
| 13/04/2022 | R213 On 03-November-22 | | | Bond Future | 10.34 | 83.2471 | 82.9648 | 83.2471 | 0.00 |
| 13/04/2022 | R213 On 03-November-22 | 10.40 | Call | Bond Future | 2397 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | R213 On 03-November-22 | 9.98 | Call | Bond Future | 1427 | 2 | 1 | 2 | 0.00 |
| 13/04/2022 | R213 On 03-November-22 | 10.19 | Call | Bond Future | 1873 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R213 On 03-November-22 | 9.84 | Call | Bond Future | 1169 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | R213 On 03-November-22 | 9.13 | Call | Bond Future | 312 | 0 | 0 | 0 | 200.00 |
| 13/04/2022 | R213 On 03-November-22 | 10.38 | Call | Bond Future | 2344 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | R213 On 03-November-22 | 10.39 | Call | Bond Future | 2371 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | R213 On 03-November-22 | 9.19 | Call | Bond Future | 358 | 0 | 0 | 0 | 476.00 |
| 13/04/2022 | R213 On 03-November-22 | 10.37 | Call | Bond Future | 2318 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | R213 On 03-November-22 | 10.37 | Put | Bond Future | 2197 | 2 | 2 | 2 | 200.00 |
| 13/04/2022 | R213 On 03-November-22 | 9.19 | Put | Bond Future | 6173 | 6 | 6 | 6 | 0.00 |
| 13/04/2022 | R213 On 03-November-22 | 10.39 | Put | Bond Future | 2154 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R213 On 03-November-22 | 10.38 | Put | Bond Future | 2176 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R213 On 03-November-22 | 9.13 | Put | Bond Future | 6444 | 6 | 6 | 6 | 0.00 |
| 13/04/2022 | R213 On 03-November-22 | 9.84 | Put | Bond Future | 3650 | 4 | 4 | 4 | 476.00 |
| 13/04/2022 | R213 On 03-November-22 | 10.19 | Put | Bond Future | 2624 | 3 | 3 | 3 | 476.00 |
| 13/04/2022 | R213 On 03-November-22 | 9.98 | Put | Bond Future | 3210 | 3 | 3 | 3 | 200.00 |
| 13/04/2022 | R213 On 03-November-22 | 10.40 | Put | Bond Future | 2133 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R213 On 02-February-23 | | | Bond Future | 10.49 | 84.6826 | 84.3949 | 84.6826 | 0.00 |
| 13/04/2022 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 2450 | 3 | 2 | 3 | 912.00 |
| 13/04/2022 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 1975 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 1954 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 466 | 1 | 0 | 1 | 476.00 |
| 13/04/2022 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 1556 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 8140 | 8 | 8 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 1996 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 2263 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 2939 | 3 | 3 | 3 | 476.00 |
| 13/04/2022 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 619 | 1 | 1 | 1 | 912.00 |
| 13/04/2022 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 3270 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 2748 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 7035 | 7 | 7 | 7 | 0.00 |
| 13/04/2022 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 3863 | 4 | 4 | 4 | 476.00 |
| 13/04/2022 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 3297 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 3244 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R214 On 05-May-22 | | | Bond Future | 10.72 | 67.6388 | 67.3833 | 67.6388 | 15,464.00 |
| 13/04/2022 | R214 On 05-May-22 | 11.73 | Call | Bond Future | 5523 | 6 | 6 | 6 | 0.00 |
| 13/04/2022 | R214 On 05-May-22 | 11.74 | Call | Bond Future | 5573 | 6 | 6 | 6 | 0.00 |
| 13/04/2022 | R214 On 05-May-22 | 11.75 | Call | Bond Future | 5624 | 6 | 6 | 6 | 0.00 |
| 13/04/2022 | R214 On 05-May-22 | 11.73 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R214 On 05-May-22 | 11.74 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R214 On 05-May-22 | 11.75 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R214 On 04-August-22 | | | Bond Future | 10.88 | 68.5069 | 68.2473 | 68.5069 | 1,337.00 |
| 13/04/2022 | R214 On 04-August-22 | 10.97 | Call | Bond Future | 2237 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R214 On 04-August-22 | 10.98 | Call | Bond Future | 2269 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R214 On 04-August-22 | 10.99 | Call | Bond Future | 2301 | 3 | 2 | 3 | 0.00 |
| 13/04/2022 | R214 On 04-August-22 | 10.98 | Put | Bond Future | 1703 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R214 On 04-August-22 | 10.99 | Put | Bond Future | 1679 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R214 On 04-August-22 | 10.97 | Put | Bond Future | 1728 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R214 On 03-November-22 | | | Bond Future | 11.01 | 66.2604 | 65.9963 | 66.2604 | 0.00 |
| 13/04/2022 | R214 On 03-November-22 | 11.35 | Call | Bond Future | 3638 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | R214 On 03-November-22 | 11.36 | Call | Bond Future | 3672 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | R214 On 03-November-22 | 11.34 | Call | Bond Future | 3603 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | R214 On 03-November-22 | 11.36 | Put | Bond Future | 1770 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R214 On 03-November-22 | 11.35 | Put | Bond Future | 1789 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R214 On 03-November-22 | 11.34 | Put | Bond Future | 1808 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R214 On 02-February-23 | | | Bond Future | 11.13 | 67.4053 | 67.1362 | 67.4053 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 2934 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 2878 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 2906 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 3194 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 3222 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 3167 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R248 On 05-May-22 | | | Bond Future | 10.70 | 84.9923 | 84.7048 | 84.9923 | 137,761.00 |
| 13/04/2022 | R248 On 05-May-22 | 11.81 | Call | Bond Future | 7623 | 8 | 8 | 8 | 0.00 |
| 13/04/2022 | R248 On 05-May-22 | 11.79 | Call | Bond Future | 7499 | 8 | 7 | 8 | 0.00 |
| 13/04/2022 | R248 On 05-May-22 | 11.80 | Call | Bond Future | 7561 | 8 | 8 | 8 | 0.00 |
| 13/04/2022 | R248 On 05-May-22 | 11.79 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R248 On 05-May-22 | 11.81 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R248 On 05-May-22 | 11.80 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R248 On 04-August-22 | | | Bond Future | 10.85 | 86.0833 | 85.7910 | 86.0833 | 168,105.00 |
| 13/04/2022 | R248 On 04-August-22 | 11.00 | Call | Bond Future | 3052 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R248 On 04-August-22 | 10.90 | Call | Bond Future | 2647 | 3 | 3 | 3 | 1,700.00 |
| 13/04/2022 | R248 On 04-August-22 | 10.40 | Call | Bond Future | 1055 | 1 | 1 | 1 | 0.00 |
| 13/04/2022 | R248 On 04-August-22 | 9.70 | Call | Bond Future | 110 | 0 | 0 | 0 | 0.00 |
| 13/04/2022 | R248 On 04-August-22 | 10.98 | Call | Bond Future | 2969 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R248 On 04-August-22 | 10.99 | Call | Bond Future | 3010 | 3 | 3 | 3 | 0.00 |
| 13/04/2022 | R248 On 04-August-22 | 10.20 | Call | Bond Future | 633 | 1 | 1 | 1 | 1,700.00 |
| 13/04/2022 | R248 On 04-August-22 | 10.40 | Put | Bond Future | 4452 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | R248 On 04-August-22 | 10.99 | Put | Bond Future | 2025 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R248 On 04-August-22 | 10.98 | Put | Bond Future | 2054 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R248 On 04-August-22 | 9.70 | Put | Bond Future | 9261 | 9 | 9 | 9 | 0.00 |
| 13/04/2022 | R248 On 04-August-22 | 10.20 | Put | Bond Future | 5610 | 5 | 6 | 5 | 0.00 |
| 13/04/2022 | R248 On 04-August-22 | 10.90 | Put | Bond Future | 2304 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R248 On 04-August-22 | 11.00 | Put | Bond Future | 1995 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R248 On 03-November-22 | | | Bond Future | 10.98 | 82.9661 | 82.6687 | 82.9661 | 0.00 |
| 13/04/2022 | R248 On 03-November-22 | 11.30 | Call | Bond Future | 4485 | 5 | 4 | 5 | 0.00 |
| 13/04/2022 | R248 On 03-November-22 | 11.31 | Call | Bond Future | 4529 | 5 | 5 | 5 | 0.00 |
| 13/04/2022 | R248 On 03-November-22 | 11.32 | Call | Bond Future | 4572 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2022 | R248 On 03-November-22 | 11.30 | Put | Bond Future | 2286 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R248 On 03-November-22 | 11.31 | Put | Bond Future | 2262 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R248 On 03-November-22 | 11.32 | Put | Bond Future | 2239 | 2 | 2 | 2 | 0.00 |
| 13/04/2022 | R248 On 02-February-23 | | | Bond Future | 11.10 | 84.4000 | 84.0969 | 84.4000 | 0.00 |
| 13/04/2022 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 3687 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 3722 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 3758 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 3898 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 3932 | 4 | 4 | 4 | 0.00 |
| 13/04/2022 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 3967 | 4 | 4 | 4 | 0.00 |