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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/05/2022 TO: 26/05/2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | 2025 On 04-August-22 | | | Bond Future | 162.21 | 162.5271 | 162.2063 | 162.5271 | 7,305.00 |
| 26/05/2022 | 2025 On 03-November-22 | | | Bond Future | 164.65 | 164.9723 | 164.6451 | 164.9723 | 0.00 |
| 26/05/2022 | 2025 On 02-February-23 | | | Bond Future | 165.79 | 166.1205 | 165.7861 | 166.1205 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | 2025 On 04-May-23 | | | Bond Future | 168.81 | 169.1512 | 168.8096 | 169.1512 | 0.00 |
| 26/05/2022 | 2029 On 04-August-22 | | | Bond Future | 121.26 | 121.7805 | 121.2590 | 121.7805 | 3,894.00 |
| 26/05/2022 | 2029 On 03-November-22 | | | Bond Future | 121.84 | 122.3684 | 121.8380 | 122.3684 | 0.00 |
| 26/05/2022 | 2029 On 02-February-23 | | | Bond Future | 123.93 | 124.4679 | 123.9273 | 124.4679 | 0.00 |
| 26/05/2022 | 2029 On 04-May-23 | | | Bond Future | 124.90 | 125.4562 | 124.9048 | 125.4562 | 0.00 |
| 26/05/2022 | 2030 On 04-August-22 | | | Bond Future | 9.91 | 90.2515 | 90.2880 | 90.2515 | 97,820.00 |
| 26/05/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 6 | 0 | 0 | 0 | 800.00 |
| 26/05/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 137 | 0 | 0 | 0 | 800.00 |
| 26/05/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 611 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 626 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 5047 | 5 | 5 | 5 | 0.00 |
| 26/05/2022 | 2030 On 04-August-22 | 0000000 | Call | Bond Future | 642 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 2369 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 176 | 0 | 0 | 0 | 800.00 |
| 26/05/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 2403 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 2438 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 4448 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2030 On 04-August-22 | 0000000 | Put | Bond Future | 8285 | 8 | 8 | 8 | 0.00 |
| 26/05/2022 | 2030 On 03-November-22 | | | Bond Future | 10.09 | 91.5894 | 91.6255 | 91.5894 | 18,740.00 |
| 26/05/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 2286 | 2 | 2 | 2 | 500.00 |
| 26/05/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 6998 | 7 | 7 | 7 | 0.00 |
| 26/05/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 2005 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 1981 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 2030 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 1178 | 1 | 1 | 1 | 500.00 |
| 26/05/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 3014 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 1962 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 1749 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 2006 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 1984 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 348 | 0 | 0 | 0 | 500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | 2030 On 02-February-23 | | | Bond Future | 10.24 | 89.1357 | 89.1716 | 89.1357 | 0.00 |
| 26/05/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 1899 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 1755 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 355 | 0 | 0 | 0 | 102.00 |
| 26/05/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 1878 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 1486 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 1857 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 638 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 1244 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 3934 | 4 | 4 | 4 | 102.00 |
| 26/05/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 5536 | 6 | 6 | 6 | 0.00 |
| 26/05/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 7177 | 7 | 7 | 7 | 0.00 |
| 26/05/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 3133 | 3 | 3 | 3 | 102.00 |
| 26/05/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 2952 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 3003 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 3517 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 2978 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2030 On 04-May-23 | | | Bond Future | 10.39 | 90.7482 | 90.7841 | 90.7482 | 0.00 |
| 26/05/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 3166 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 1251 | 0 | 1 | 0 | 150.00 |
| 26/05/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 7782 | 8 | 8 | 8 | 0.00 |
| 26/05/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 5474 | 0 | 5 | 0 | 0.00 |
| 26/05/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 1971 | 2 | 2 | 2 | 1,080.00 |
| 26/05/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 3115 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 3141 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 2515 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 4903 | 0 | 5 | 0 | 0.00 |
| 26/05/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 2533 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 3700 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 1396 | 0 | 1 | 0 | 150.00 |
| 26/05/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 858 | 1 | 1 | 1 | 1,080.00 |
| 26/05/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 2496 | 3 | 2 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | 2032 On 04-August-22 | | | Bond Future | 10.35 | 90.3327 | 90.3443 | 90.3327 | 80,070.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 3923 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 6651 | 7 | 7 | 7 | 0.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 8011 | 8 | 8 | 8 | 0.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 1134 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 1969 | 2 | 2 | 2 | 900.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 884 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 1109 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 11 | 0 | 0 | 0 | 800.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 292 | 0 | 0 | 0 | 800.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 1158 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Call | Bond Future | 382 | 0 | 0 | 0 | 900.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 1930 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 3837 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 1898 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 5505 | 6 | 6 | 6 | 0.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 8042 | 8 | 8 | 8 | 0.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 2263 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 1141 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 3466 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 1868 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 119 | 0 | 0 | 0 | 800.00 |
| 26/05/2022 | 2032 On 04-August-22 | 0000000 | Put | Bond Future | 437 | 0 | 0 | 0 | 7,500.00 |
| 26/05/2022 | 2032 On 03-November-22 | | | Bond Future | 10.52 | 87.5192 | 87.5301 | 87.5192 | 87,927.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 9124 | 9 | 9 | 9 | 0.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 2614 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 2644 | 3 | 3 | 3 | 750.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 5930 | 6 | 6 | 6 | 0.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 1424 | 1 | 1 | 1 | 500.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 2119 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 2316 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 1209 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 214 | 0 | 0 | 0 | 180.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 299 | 0 | 0 | 0 | 500.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 856 | 1 | 1 | 1 | 750.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 240 | 0 | 0 | 0 | 454.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 1314 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 3262 | 3 | 3 | 3 | 180.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 7010 | 7 | 7 | 7 | 0.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 6741 | 7 | 7 | 7 | 0.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 6215 | 6 | 6 | 6 | 0.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 4139 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 3434 | 3 | 3 | 3 | 454.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 2098 | 2 | 2 | 2 | 180.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 2275 | 2 | 2 | 2 | 454.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 3097 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 644 | 1 | 1 | 1 | 500.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 1843 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 1865 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 261 | 0 | 0 | 0 | 750.00 |
| 26/05/2022 | 2032 On 02-February-23 | | | Bond Future | 10.67 | 89.0039 | 89.0142 | 89.0039 | 0.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 6767 | 7 | 7 | 7 | 0.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 10379 | 10 | 10 | 10 | 0.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 1980 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 2003 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 1507 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 370 | 0 | 0 | 0 | 454.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 1630 | 2 | 2 | 2 | 500.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 2713 | 3 | 3 | 3 | 750.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 6186 | 6 | 6 | 6 | 0.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 2027 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 1070 | 1 | 1 | 1 | 750.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 488 | 0 | 0 | 0 | 500.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 2268 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 3157 | 3 | 3 | 3 | 454.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 7047 | 7 | 7 | 7 | 0.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 5094 | 5 | 5 | 5 | 0.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 3446 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 1081 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 2710 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 4014 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 7852 | 8 | 8 | 8 | 0.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 4216 | 4 | 4 | 4 | 454.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 3476 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 3506 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 391 | 0 | 0 | 0 | 750.00 |
| 26/05/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 947 | 1 | 1 | 1 | 500.00 |
| 26/05/2022 | 2032 On 04-May-23 | | | Bond Future | 10.81 | 86.4546 | 86.4644 | 86.4546 | 0.00 |
| 26/05/2022 | 2032 On 04-May-23 | 0000000 | Call | Bond Future | 3271 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2032 On 04-May-23 | 0000000 | Call | Bond Future | 3243 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2032 On 04-May-23 | 0000000 | Call | Bond Future | 3298 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2032 On 04-May-23 | 0000000 | Put | Bond Future | 2893 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2032 On 04-May-23 | 0000000 | Put | Bond Future | 2939 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2032 On 04-May-23 | 0000000 | Put | Bond Future | 2916 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2033 On 04-August-22 | | | Bond Future | 115.90 | 116.7756 | 115.9034 | 116.7756 | 7,046.00 |
| 26/05/2022 | 2033 On 03-November-22 | | | Bond Future | 116.32 | 117.2041 | 116.3177 | 117.2041 | 0.00 |
| 26/05/2022 | 2033 On 02-February-23 | | | Bond Future | 118.31 | 119.2148 | 118.3121 | 119.2148 | 0.00 |
| 26/05/2022 | 2033 On 04-May-23 | | | Bond Future | 119.10 | 120.0221 | 119.1021 | 120.0221 | 0.00 |
| 26/05/2022 | 2037 On 04-August-22 | | | Bond Future | 10.94 | 82.6671 | 82.6798 | 82.6671 | 126,442.00 |
| 26/05/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 154 | 0 | 0 | 0 | 50.00 |
| 26/05/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 3641 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 1636 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 2731 | 3 | 3 | 3 | 1,050.00 |
| 26/05/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 1574 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 1605 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | 2037 On 04-August-22 | 0000000 | Call | Bond Future | 6204 | 6 | 6 | 6 | 0.00 |
| 26/05/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 261 | 0 | 0 | 0 | 1,050.00 |
| 26/05/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 1840 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 1903 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 1088 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 741 | 1 | 1 | 1 | 50.00 |
| 26/05/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 5664 | 6 | 6 | 6 | 0.00 |
| 26/05/2022 | 2037 On 04-August-22 | 0000000 | Put | Bond Future | 1871 | 2 | 2 | 2 | 50.00 |
| 26/05/2022 | 2037 On 03-November-22 | | | Bond Future | 11.10 | 83.8928 | 83.9049 | 83.8928 | 0.00 |
| 26/05/2022 | 2037 On 03-November-22 | 0000000 | Call | Bond Future | 3237 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2037 On 03-November-22 | 0000000 | Call | Bond Future | 3311 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2037 On 03-November-22 | 0000000 | Call | Bond Future | 3273 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2037 On 03-November-22 | 0000000 | Put | Bond Future | 1997 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2037 On 03-November-22 | 0000000 | Put | Bond Future | 2020 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2037 On 03-November-22 | 0000000 | Put | Bond Future | 1974 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2037 On 02-February-23 | | | Bond Future | 11.24 | 81.0589 | 81.0704 | 81.0589 | 0.00 |
| 26/05/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 2591 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 2534 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 2562 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 3766 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 3799 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 3734 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2037 On 04-May-23 | | | Bond Future | 11.37 | 82.5265 | 82.5377 | 82.5265 | 0.00 |
| 26/05/2022 | 2037 On 04-May-23 | 0000000 | Call | Bond Future | 3416 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2037 On 04-May-23 | 0000000 | Call | Bond Future | 3356 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2037 On 04-May-23 | 0000000 | Call | Bond Future | 3386 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2037 On 04-May-23 | 0000000 | Put | Bond Future | 3761 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2037 On 04-May-23 | 0000000 | Put | Bond Future | 3790 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2037 On 04-May-23 | 0000000 | Put | Bond Future | 3732 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2038 On 04-August-22 | | | Bond Future | 131.68 | 131.6552 | 131.6753 | 131.6552 | 4,102.00 |
| 26/05/2022 | 2038 On 03-November-22 | | | Bond Future | 133.66 | 133.6362 | 133.6554 | 133.6362 | 0.00 |
| 26/05/2022 | 2038 On 02-February-23 | | | Bond Future | 134.06 | 134.0371 | 134.0552 | 134.0371 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | 2038 On 04-May-23 | | | Bond Future | 136.50 | 136.4835 | 136.5011 | 136.4835 | 0.00 |
| 26/05/2022 | 2040 On 04-August-22 | | | Bond Future | 11.07 | 84.3110 | 84.3934 | 84.3110 | 120,054.00 |
| 26/05/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 14 | 0 | 0 | 0 | 460.00 |
| 26/05/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 815 | 1 | 1 | 1 | 460.00 |
| 26/05/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 1762 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 1728 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 7502 | 7 | 8 | 7 | 0.00 |
| 26/05/2022 | 2040 On 04-August-22 | 0000000 | Call | Bond Future | 1796 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 1921 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 197 | 0 | 0 | 0 | 460.00 |
| 26/05/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 10022 | 10 | 10 | 10 | 0.00 |
| 26/05/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 1988 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 1955 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2040 On 04-August-22 | 0000000 | Put | Bond Future | 3343 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2040 On 03-November-22 | | | Bond Future | 11.22 | 85.5613 | 85.6440 | 85.5613 | 3,965.00 |
| 26/05/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 3496 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 1303 | 1 | 1 | 1 | 1,100.00 |
| 26/05/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 2725 | 3 | 3 | 3 | 1,100.00 |
| 26/05/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 3418 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 8549 | 8 | 9 | 8 | 0.00 |
| 26/05/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 3457 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 2267 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 2858 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 672 | 1 | 1 | 1 | 1,100.00 |
| 26/05/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 4825 | 5 | 5 | 5 | 0.00 |
| 26/05/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 2318 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 2292 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2040 On 02-February-23 | | | Bond Future | 11.36 | 82.5053 | 82.5887 | 82.5053 | 0.00 |
| 26/05/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 2572 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 2601 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 2631 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 4182 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 4218 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 4255 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2040 On 04-May-23 | | | Bond Future | 11.49 | 83.9996 | 84.0839 | 83.9996 | 0.00 |
| 26/05/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 3652 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 3684 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 3716 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 4088 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 4120 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 4152 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2044 On 04-August-22 | | | Bond Future | 11.09 | 81.2221 | 81.2349 | 81.2221 | 76,692.00 |
| 26/05/2022 | 2044 On 04-August-22 | 0000000 | Call | Bond Future | 1958 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2044 On 04-August-22 | 0000000 | Call | Bond Future | 1887 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2044 On 04-August-22 | 0000000 | Call | Bond Future | 1922 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2044 On 04-August-22 | 0000000 | Put | Bond Future | 1897 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2044 On 04-August-22 | 0000000 | Put | Bond Future | 1930 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2044 On 04-August-22 | 0000000 | Put | Bond Future | 1865 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2044 On 03-November-22 | | | Bond Future | 11.23 | 82.4265 | 82.4388 | 82.4265 | 0.00 |
| 26/05/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 3467 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 3506 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 3546 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 2352 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 2378 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 2405 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | 2044 On 02-February-23 | | | Bond Future | 11.36 | 79.4427 | 79.4544 | 79.4427 | 0.00 |
| 26/05/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 2821 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 2760 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 2791 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 4186 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 4222 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 4149 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2044 On 04-May-23 | | | Bond Future | 11.48 | 80.8815 | 80.8929 | 80.8815 | 0.00 |
| 26/05/2022 | 2044 On 04-May-23 | 0000000 | Call | Bond Future | 3837 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | 2044 On 04-May-23 | 0000000 | Call | Bond Future | 3772 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2044 On 04-May-23 | 0000000 | Call | Bond Future | 3804 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2044 On 04-May-23 | 0000000 | Put | Bond Future | 4209 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2044 On 04-May-23 | 0000000 | Put | Bond Future | 4242 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2044 On 04-May-23 | 0000000 | Put | Bond Future | 4176 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | 2046 On 04-August-22 | | | Bond Future | 121.34 | 122.6569 | 121.3408 | 122.6569 | 16,569.00 |
| 26/05/2022 | 2046 On 03-November-22 | | | Bond Future | 121.21 | 122.5474 | 121.2105 | 122.5474 | 1,566.00 |
| 26/05/2022 | 2046 On 02-February-23 | | | Bond Future | 123.29 | 124.6510 | 123.2898 | 124.6510 | 0.00 |
| 26/05/2022 | 2046 On 04-May-23 | | | Bond Future | 123.52 | 124.9112 | 123.5243 | 124.9112 | 0.00 |
| 26/05/2022 | 2050 On 04-August-22 | | | Bond Future | 124.08 | 125.0012 | 124.0760 | 125.0012 | 11,293.00 |
| 26/05/2022 | 2050 On 03-November-22 | | | Bond Future | 125.94 | 126.8816 | 125.9413 | 126.8816 | 0.00 |
| 26/05/2022 | 2050 On 02-February-23 | | | Bond Future | 126.00 | 126.9578 | 126.0001 | 126.9578 | 0.00 |
| 26/05/2022 | 2050 On 04-May-23 | | | Bond Future | 128.30 | 129.2748 | 128.2989 | 129.2748 | 0.00 |
| 26/05/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | AL37 On 04-August-22 | | | Index Future | 829.17 | 829.3880 | 829.1680 | 829.3880 | 0.00 |
| 26/05/2022 | AL37 On 03-November-22 | | | Index Future | 841.55 | 841.7820 | 841.5510 | 841.7820 | 0.00 |
| 26/05/2022 | AL37 On 02-February-23 | | | Index Future | 855.77 | 856.0160 | 855.7740 | 856.0160 | 0.00 |
| 26/05/2022 | AL37 On 04-May-23 | | | Index Future | 871.17 | 871.4210 | 871.1690 | 871.4210 | 0.00 |
| 26/05/2022 | AL7T On 04-August-22 | | | Index Future | 949.73 | 949.5930 | 949.7330 | 949.5930 | 0.00 |
| 26/05/2022 | AL7T On 03-November-22 | | | Index Future | 963.92 | 963.7830 | 963.9160 | 963.7830 | 0.00 |
| 26/05/2022 | AL7T On 02-February-23 | | | Index Future | 980.21 | 980.0800 | 980.2070 | 980.0800 | 0.00 |
| 26/05/2022 | AL7T On 04-May-23 | | | Index Future | 997.84 | 997.7180 | 997.8400 | 997.7180 | 0.00 |
| 26/05/2022 | ALBI On 04-August-22 | | | Index Future | 843.42 | 843.2140 | 843.4230 | 843.2140 | 134.00 |
| 26/05/2022 | ALBI On 03-November-22 | | | Index Future | 856.02 | 855.8140 | 856.0190 | 855.8140 | 0.00 |
| 26/05/2022 | ALBI On 02-February-23 | | | Index Future | 870.49 | 870.2860 | 870.4860 | 870.2860 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | ALBI On 04-May-23 | | | Index Future | 886.15 | 885.9480 | 886.1450 | 885.9480 | 0.00 |
| 26/05/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 26/05/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C213 On 28-February-31 | | | 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 |
|------------|-------------------------|---------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/05/2022 | ES33 On 04-August-22 | | | Bond Future | 11.77 | 76.8807 | 76.9186 | 76.8807 | 350.00 |
| 26/05/2022 | ES33 On 03-November-22 | | | Bond Future | 11.98 | 74.2545 | 74.2923 | 74.2545 | 0.00 |
| 26/05/2022 | ES33 On 02-February-23 | | | Bond Future | 12.17 | 75.5315 | 75.5692 | 75.5315 | 0.00 |
| 26/05/2022 | ES33 On 04-May-23 | | | Bond Future | 12.36 | 73.1231 | 73.1610 | 73.1231 | 0.00 |
| 26/05/2022 | ES42 On 04-August-22 | | | Bond Future | 12.15 | 75.2883 | 75.3308 | 75.2883 | 4,769.00 |
| 26/05/2022 | ES42 On 03-November-22 | | | Bond Future | 12.34 | 72.1611 | 72.2036 | 72.1611 | 0.00 |
| 26/05/2022 | ES42 On 02-February-23 | | | Bond Future | 12.52 | 73.4041 | 73.4467 | 73.4041 | 0.00 |
| 26/05/2022 | ES42 On 04-May-23 | | | Bond Future | 12.68 | 70.4853 | 70.5281 | 70.4853 | 0.00 |
| 26/05/2022 | GOVI On 04-August-22 | | | GOVI | 831.99 | 831.7880 | 831.9940 | 831.7880 | 1,114.00 |
| 26/05/2022 | GOVI On 04-August-22 | 0000000 | Call | GOVI | 127340 | 13 | 13 | 13 | 0.00 |
| 26/05/2022 | GOVI On 04-August-22 | 0000000 | Call | GOVI | 127240 | 13 | 13 | 13 | 0.00 |
| 26/05/2022 | GOVI On 04-August-22 | 0000000 | Call | GOVI | 127140 | 13 | 13 | 13 | 0.00 |
| 26/05/2022 | GOVI On 04-August-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|---------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | GOVI On 04-August-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | GOVI On 04-August-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | GOVI On 03-November-22 | | | GOVI | 844.42 | 844.2180 | 844.4190 | 844.2180 | 0.00 |
| 26/05/2022 | GOVI On 03-November-22 | 0000000 | Call | GOVI | 239890 | 24 | 24 | 24 | 0.00 |
| 26/05/2022 | GOVI On 03-November-22 | 0000000 | Call | GOVI | 240090 | 24 | 24 | 24 | 0.00 |
| 26/05/2022 | GOVI On 03-November-22 | 0000000 | Call | GOVI | 239990 | 24 | 24 | 24 | 0.00 |
| 26/05/2022 | GOVI On 03-November-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | GOVI On 03-November-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | GOVI On 03-November-22 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | GOVI On 02-February-23 | | | GOVI | 858.69 | 858.4930 | 858.6900 | 858.4930 | 0.00 |
| 26/05/2022 | GOVI On 02-February-23 | 0000000 | Call | GOVI | 78500 | 8 | 8 | 8 | 0.00 |
| 26/05/2022 | GOVI On 02-February-23 | 0000000 | Call | GOVI | 78700 | 8 | 8 | 8 | 0.00 |
| 26/05/2022 | GOVI On 02-February-23 | 0000000 | Call | GOVI | 78600 | 8 | 8 | 8 | 0.00 |
| 26/05/2022 | GOVI On 02-February-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | GOVI On 02-February-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | GOVI On 02-February-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | GOVI On 04-May-23 | | | GOVI | 874.14 | 873.9430 | 874.1370 | 873.9430 | 0.00 |
| 26/05/2022 | GOVI On 04-May-23 | 0000000 | Call | GOVI | 212570 | 21 | 21 | 21 | 0.00 |
| 26/05/2022 | GOVI On 04-May-23 | 0000000 | Call | GOVI | 212770 | 21 | 21 | 21 | 0.00 |
| 26/05/2022 | GOVI On 04-May-23 | 0000000 | Call | GOVI | 212670 | 21 | 21 | 21 | 0.00 |
| 26/05/2022 | GOVI On 04-May-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | GOVI On 04-May-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | GOVI On 04-May-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 26/05/2022 | IGOV On 04-August-22 | | | Index Future | 324.40 | 326.0150 | 324.3990 | 326.0150 | 759.00 |
| 26/05/2022 | IGOV On 03-November-22 | | | Index Future | 329.32 | 330.9670 | 329.3230 | 330.9670 | 16.00 |
| 26/05/2022 | IGOV On 02-February-23 | | | Index Future | 334.97 | 336.6410 | 334.9660 | 336.6410 | 0.00 |
| 26/05/2022 | IGOV On 04-May-23 | | | Index Future | 341.07 | 342.7760 | 341.0680 | 342.7760 | 0.00 |
| 26/05/2022 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.29 | 90.2900 | 90.2900 | 90.2900 | 0.00 |
| 26/05/2022 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5000 | 93.5000 | 93.5000 | 0.00 |
| 26/05/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 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 |
|------------|-------------------------|---------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 26/05/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 26/05/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 26/05/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 26/05/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 26/05/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 26/05/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 26/05/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 26/05/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 26/05/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 26/05/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 26/05/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 26/05/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 26/05/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 26/05/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 26/05/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 26/05/2022 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.96 | 95.0450 | 95.0450 | 95.0450 | 0.00 |
| 26/05/2022 | JBAF On 20-July-22 | | | Jibar Tradeable Future | 5.05 | 94.9750 | 94.9550 | 94.9750 | 0.00 |
| 26/05/2022 | JBAF On 17-August-22 | | | Jibar Tradeable Future | 5.40 | 94.6200 | 94.6000 | 94.6200 | 0.00 |
| 26/05/2022 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 5.51 | 94.5150 | 94.4950 | 94.5150 | 0.00 |
| 26/05/2022 | JBAF On 19-October-22 | | | Jibar Tradeable Future | 5.82 | 94.2100 | 94.1800 | 94.2100 | 0.00 |
| 26/05/2022 | JBAF On 16-November-22 | | | Jibar Tradeable Future | 5.91 | 94.1300 | 94.0900 | 94.1300 | 0.00 |
| 26/05/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 6.21 | 93.8200 | 93.7900 | 93.8200 | 68.00 |
| 26/05/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 6.67 | 93.3850 | 93.3350 | 93.3850 | 0.00 |
| 26/05/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 7.03 | 93.0300 | 92.9700 | 93.0300 | 0.00 |
| 26/05/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 7.19 | 92.8500 | 92.8100 | 92.8500 | 75.00 |
| 26/05/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 7.32 | 92.7350 | 92.6850 | 92.7350 | 172.00 |
| 26/05/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 7.43 | 92.6250 | 92.5750 | 92.6250 | 0.00 |
| 26/05/2022 | R023 On 04-August-22 | | | Bond Future | 5.81 | 104.5074 | 104.4748 | 104.5074 | 22,183.00 |
| 26/05/2022 | R023 On 04-August-22 | 0000000 | Call | Bond Future | 187 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | R023 On 04-August-22 | 0000000 | Call | Bond Future | 191 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | R023 On 04-August-22 | 0000000 | Call | Bond Future | 195 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | R023 On 04-August-22 | 0000000 | Put | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | R023 On 04-August-22 | 0000000 | Put | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | R023 On 04-August-22 | 0000000 | Put | Bond Future | 68 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | R023 On 03-November-22 | | | Bond Future | 5.66 | 102.1369 | 102.1028 | 102.1369 | 0.00 |
| 26/05/2022 | R023 On 03-November-22 | 0000000 | Call | Bond Future | 231 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | R023 On 03-November-22 | 0000000 | Call | Bond Future | 226 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | R023 On 03-November-22 | 0000000 | Call | Bond Future | 229 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | R023 On 03-November-22 | 0000000 | Put | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | R023 On 03-November-22 | 0000000 | Put | Bond Future | 44 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | R023 On 03-November-22 | 0000000 | Put | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | R035 On 04-August-22 | | | Bond Future | 10.75 | 91.0683 | 91.1445 | 91.0683 | 129,151.00 |
| 26/05/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 1048 | 1 | 1 | 1 | 400.00 |
| 26/05/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 1640 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 3117 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 8304 | 8 | 8 | 8 | 0.00 |
| 26/05/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 24 | 0 | 0 | 0 | 400.00 |
| 26/05/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 96 | 0 | 0 | 0 | 100.00 |
| 26/05/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 1339 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 1608 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R035 On 04-August-22 | 0000000 | Call | Bond Future | 1577 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 1779 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 1748 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 2038 | 2 | 2 | 2 | 100.00 |
| 26/05/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 6000 | 6 | 6 | 6 | 0.00 |
| 26/05/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 2438 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 831 | 1 | 1 | 1 | 100.00 |
| 26/05/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 8062 | 8 | 8 | 8 | 0.00 |
| 26/05/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 91 | 0 | 0 | 0 | 400.00 |
| 26/05/2022 | R035 On 04-August-22 | 0000000 | Put | Bond Future | 1718 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R035 On 03-November-22 | | | Bond Future | 10.92 | 87.9303 | 88.0068 | 87.9303 | 3,020.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 3286 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 3249 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 966 | 1 | 1 | 1 | 1,000.00 |
| 26/05/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 306 | 0 | 0 | 0 | 582.00 |
| 26/05/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 3323 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 10088 | 10 | 10 | 10 | 0.00 |
| 26/05/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 2756 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 2962 | 3 | 3 | 3 | 1,000.00 |
| 26/05/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 1548 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 3683 | 4 | 4 | 4 | 582.00 |
| 26/05/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 2325 | 2 | 2 | 2 | 582.00 |
| 26/05/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 339 | 0 | 0 | 0 | 1,000.00 |
| 26/05/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 1942 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 7300 | 7 | 7 | 7 | 0.00 |
| 26/05/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 4808 | 5 | 5 | 5 | 0.00 |
| 26/05/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 1986 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 1964 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 2173 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R035 On 02-February-23 | | | Bond Future | 11.07 | 89.4211 | 89.4981 | 89.4211 | 0.00 |
| 26/05/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 2999 | 3 | 3 | 3 | 1,000.00 |
| 26/05/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 3030 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 11861 | 12 | 12 | 12 | 0.00 |
| 26/05/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 2448 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 2475 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 1147 | 1 | 1 | 1 | 1,000.00 |
| 26/05/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 2503 | 2 | 3 | 2 | 0.00 |
| 26/05/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 485 | 0 | 0 | 0 | 582.00 |
| 26/05/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 1926 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 4380 | 4 | 4 | 4 | 582.00 |
| 26/05/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 8371 | 8 | 8 | 8 | 0.00 |
| 26/05/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 5846 | 6 | 6 | 6 | 0.00 |
| 26/05/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 3624 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 424 | 0 | 0 | 0 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 3656 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 3688 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 3081 | 3 | 3 | 3 | 582.00 |
| 26/05/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 3109 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R035 On 04-May-23 | | | Bond Future | 11.20 | 86.5401 | 86.6178 | 86.5401 | 0.00 |
| 26/05/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 3571 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 3511 | 3 | 4 | 3 | 0.00 |
| 26/05/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 3541 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 3470 | 4 | 3 | 4 | 0.00 |
| 26/05/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 3525 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 3498 | 4 | 3 | 4 | 0.00 |
| 26/05/2022 | R186 On 04-August-22 | | | Bond Future | 8.42 | 108.9273 | 108.8966 | 108.9273 | 81,225.00 |
| 26/05/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 12 | 0 | 0 | 0 | 3,600.00 |
| 26/05/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 524 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 511 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 323 | 0 | 0 | 0 | 3,600.00 |
| 26/05/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 538 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R186 On 04-August-22 | 0000000 | Call | Bond Future | 5028 | 5 | 5 | 5 | 0.00 |
| 26/05/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 50 | 0 | 0 | 0 | 3,600.00 |
| 26/05/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 1541 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 1590 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 1565 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 5659 | 6 | 6 | 6 | 0.00 |
| 26/05/2022 | R186 On 04-August-22 | 0000000 | Put | Bond Future | 2051 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R186 On 03-November-22 | | | Bond Future | 8.59 | 110.5403 | 110.5080 | 110.5403 | 11,129.00 |
| 26/05/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 1387 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 2144 | 0 | 2 | 0 | 0.00 |
| 26/05/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 867 | 0 | 1 | 0 | 4,310.00 |
| 26/05/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 1350 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 1368 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 1542 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 1560 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 1014 | 0 | 1 | 0 | 4,310.00 |
| 26/05/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 2150 | 0 | 2 | 0 | 0.00 |
| 26/05/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 1525 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R186 On 02-February-23 | | | Bond Future | 8.73 | 107.1180 | 107.0841 | 107.1180 | 0.00 |
| 26/05/2022 | R186 On 02-February-23 | 0000000 | Call | Bond Future | 1092 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R186 On 02-February-23 | 0000000 | Call | Bond Future | 1077 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R186 On 02-February-23 | 0000000 | Call | Bond Future | 1063 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R186 On 02-February-23 | 0000000 | Put | Bond Future | 2429 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R186 On 02-February-23 | 0000000 | Put | Bond Future | 2409 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R186 On 02-February-23 | 0000000 | Put | Bond Future | 2390 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R186 On 04-May-23 | | | Bond Future | 8.85 | 109.0538 | 109.0185 | 109.0538 | 0.00 |
| 26/05/2022 | R186 On 04-May-23 | 0000000 | Call | Bond Future | 1967 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R186 On 04-May-23 | 0000000 | Call | Bond Future | 1950 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R186 On 04-May-23 | 0000000 | Call | Bond Future | 1984 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R186 On 04-May-23 | 0000000 | Put | Bond Future | 2015 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R186 On 04-May-23 | 0000000 | Put | Bond Future | 2030 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R186 On 04-May-23 | 0000000 | Put | Bond Future | 2001 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R197 On 04-August-22 | | | Bond Future | 328.23 | 328.1351 | 328.2308 | 328.1351 | 870.00 |
| 26/05/2022 | R197 On 03-November-22 | | | Bond Future | 333.16 | 333.0699 | 333.1640 | 333.0699 | 0.00 |
| 26/05/2022 | R197 On 02-February-23 | | | Bond Future | 330.15 | 330.0617 | 330.1539 | 330.0617 | 0.00 |
| 26/05/2022 | R197 On 04-May-23 | | | Bond Future | 336.18 | 336.0875 | 336.1792 | 336.0875 | 0.00 |
| 26/05/2022 | R202 On 04-August-22 | | | Bond Future | 251.29 | 254.5621 | 251.2941 | 254.5621 | 6,593.00 |
| 26/05/2022 | R202 On 03-November-22 | | | Bond Future | 255.07 | 258.3906 | 255.0710 | 258.3906 | 0.00 |
| 26/05/2022 | R202 On 02-February-23 | | | Bond Future | 254.81 | 258.1897 | 254.8106 | 258.1897 | 0.00 |
| 26/05/2022 | R202 On 04-May-23 | | | Bond Future | 259.46 | 262.9005 | 259.4581 | 262.9005 | 0.00 |
| 26/05/2022 | R209 On 04-August-22 | | | Bond Future | 10.77 | 70.2505 | 70.2881 | 70.2505 | 27,943.00 |
| 26/05/2022 | R209 On 04-August-22 | 0000000 | Call | Bond Future | 954 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R209 On 04-August-22 | 0000000 | Call | Bond Future | 999 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R209 On 04-August-22 | 0000000 | Call | Bond Future | 976 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R209 On 04-August-22 | 0000000 | Put | Bond Future | 2030 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R209 On 04-August-22 | 0000000 | Put | Bond Future | 2063 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | R209 On 04-August-22 | 0000000 | Put | Bond Future | 1997 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R209 On 03-November-22 | | | Bond Future | 10.92 | 68.1460 | 68.1834 | 68.1460 | 4,135.00 |
| 26/05/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 2486 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 4104 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 1201 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 2426 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 2456 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 426 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 2517 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 114 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 57 | 0 | 0 | 0 | 9,500.00 |
| 26/05/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 9760 | 10 | 10 | 10 | 0.00 |
| 26/05/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 8247 | 8 | 8 | 8 | 0.00 |
| 26/05/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 1941 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 3477 | 4 | 3 | 4 | 0.00 |
| 26/05/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 5549 | 6 | 6 | 6 | 9,500.00 |
| 26/05/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 1985 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 2008 | 2 | 2 | 2 | 9,500.00 |
| 26/05/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 1135 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 1963 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R209 On 02-February-23 | | | Bond Future | 11.05 | 69.3019 | 69.3394 | 69.3019 | 0.00 |
| 26/05/2022 | R209 On 02-February-23 | 0000000 | Call | Bond Future | 2036 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R209 On 02-February-23 | 0000000 | Call | Bond Future | 1989 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R209 On 02-February-23 | 0000000 | Call | Bond Future | 2012 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R209 On 02-February-23 | 0000000 | Put | Bond Future | 3355 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R209 On 02-February-23 | 0000000 | Put | Bond Future | 3415 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R209 On 02-February-23 | 0000000 | Put | Bond Future | 3385 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R209 On 04-May-23 | | | Bond Future | 11.17 | 67.4044 | 67.4420 | 67.4044 | 0.00 |
| 26/05/2022 | R209 On 04-May-23 | 0000000 | Call | Bond Future | 2922 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R209 On 04-May-23 | 0000000 | Call | Bond Future | 2870 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R209 On 04-May-23 | 0000000 | Call | Bond Future | 2896 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R209 On 04-May-23 | 0000000 | Put | Bond Future | 3264 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R209 On 04-May-23 | 0000000 | Put | Bond Future | 3290 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | R209 On 04-May-23 | 0000000 | Put | Bond Future | 3238 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R210 On 04-August-22 | | | Bond Future | 224.98 | 225.2814 | 224.9815 | 225.2814 | 1,025.00 |
| 26/05/2022 | R210 On 03-November-22 | | | Bond Future | 225.40 | 225.7072 | 225.4008 | 225.7072 | 0.00 |
| 26/05/2022 | R210 On 02-February-23 | | | Bond Future | 229.27 | 229.5805 | 229.2667 | 229.5805 | 0.00 |
| 26/05/2022 | R210 On 04-May-23 | | | Bond Future | 230.39 | 230.7155 | 230.3941 | 230.7155 | 0.00 |
| 26/05/2022 | R213 On 04-August-22 | | | Bond Future | 10.20 | 85.1579 | 85.1171 | 85.1579 | 27,150.00 |
| 26/05/2022 | R213 On 04-August-22 | 0000000 | Call | Bond Future | 711 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R213 On 04-August-22 | 0000000 | Call | Bond Future | 677 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R213 On 04-August-22 | 0000000 | Call | Bond Future | 694 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R213 On 04-August-22 | 0000000 | Put | Bond Future | 2207 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R213 On 04-August-22 | 0000000 | Put | Bond Future | 2273 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R213 On 04-August-22 | 0000000 | Put | Bond Future | 2240 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R213 On 03-November-22 | | | Bond Future | 10.37 | 82.8801 | 82.8380 | 82.8801 | 0.00 |
| 26/05/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 2110 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 1185 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 1609 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 942 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 213 | 0 | 0 | 0 | 200.00 |
| 26/05/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 2059 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 2084 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 2034 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 242 | 0 | 0 | 0 | 476.00 |
| 26/05/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 6185 | 6 | 6 | 6 | 0.00 |
| 26/05/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 2040 | 2 | 2 | 2 | 200.00 |
| 26/05/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 1994 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 2017 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 6472 | 6 | 6 | 6 | 0.00 |
| 26/05/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 3549 | 4 | 4 | 4 | 476.00 |
| 26/05/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 2487 | 2 | 2 | 2 | 476.00 |
| 26/05/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 3095 | 3 | 3 | 3 | 200.00 |
| 26/05/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 1972 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | R213 On 02-February-23 | | | Bond Future | 10.53 | 84.2847 | 84.2410 | 84.2847 | 0.00 |
| 26/05/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 2218 | 2 | 2 | 2 | 912.00 |
| 26/05/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 1760 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 1739 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 364 | 0 | 0 | 0 | 476.00 |
| 26/05/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 7909 | 8 | 8 | 8 | 0.00 |
| 26/05/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 1355 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 1781 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 2037 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 2867 | 3 | 3 | 3 | 476.00 |
| 26/05/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 542 | 1 | 1 | 1 | 912.00 |
| 26/05/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 3209 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 2671 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 7086 | 7 | 7 | 7 | 0.00 |
| 26/05/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 3817 | 4 | 4 | 4 | 476.00 |
| 26/05/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 3236 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 3182 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R213 On 04-May-23 | | | Bond Future | 10.66 | 82.2599 | 82.2149 | 82.2599 | 0.00 |
| 26/05/2022 | R213 On 04-May-23 | 0000000 | Call | Bond Future | 3032 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R213 On 04-May-23 | 0000000 | Call | Bond Future | 3007 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R213 On 04-May-23 | 0000000 | Call | Bond Future | 3056 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R213 On 04-May-23 | 0000000 | Put | Bond Future | 2666 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R213 On 04-May-23 | 0000000 | Put | Bond Future | 2707 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R213 On 04-May-23 | 0000000 | Put | Bond Future | 2687 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R214 On 04-August-22 | | | Bond Future | 11.05 | 67.2605 | 67.2989 | 67.2605 | 13,186.00 |
| 26/05/2022 | R214 On 04-August-22 | 0000000 | Call | Bond Future | 1328 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R214 On 04-August-22 | 0000000 | Call | Bond Future | 1355 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R214 On 04-August-22 | 0000000 | Call | Bond Future | 1382 | 1 | 1 | 1 | 0.00 |
| 26/05/2022 | R214 On 04-August-22 | 0000000 | Put | Bond Future | 1738 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R214 On 04-August-22 | 0000000 | Put | Bond Future | 1709 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R214 On 04-August-22 | 0000000 | Put | Bond Future | 1767 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R214 On 03-November-22 | | | Bond Future | 11.19 | 64.9706 | 65.0090 | 64.9706 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | R214 On 03-November-22 | 0000000 | Call | Bond Future | 2808 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R214 On 03-November-22 | 0000000 | Call | Bond Future | 2840 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R214 On 03-November-22 | 0000000 | Call | Bond Future | 2776 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R214 On 03-November-22 | 0000000 | Put | Bond Future | 1925 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R214 On 03-November-22 | 0000000 | Put | Bond Future | 1946 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R214 On 03-November-22 | 0000000 | Put | Bond Future | 1968 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R214 On 02-February-23 | | | Bond Future | 11.32 | 66.0721 | 66.1105 | 66.0721 | 0.00 |
| 26/05/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 2211 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 2161 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 2186 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 3531 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 3500 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 3469 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R214 On 04-May-23 | | | Bond Future | 11.44 | 63.9725 | 64.0112 | 63.9725 | 0.00 |
| 26/05/2022 | R214 On 04-May-23 | 0000000 | Call | Bond Future | 3107 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R214 On 04-May-23 | 0000000 | Call | Bond Future | 3053 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R214 On 04-May-23 | 0000000 | Call | Bond Future | 3080 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R214 On 04-May-23 | 0000000 | Put | Bond Future | 3428 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R214 On 04-May-23 | 0000000 | Put | Bond Future | 3455 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R214 On 04-May-23 | 0000000 | Put | Bond Future | 3402 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R248 On 04-August-22 | | | Bond Future | 11.01 | 84.6039 | 84.6525 | 84.6039 | 200,684.00 |
| 26/05/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 387 | 0 | 0 | 0 | 0.00 |
| 26/05/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 1902 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 1557 | 2 | 2 | 2 | 1,700.00 |
| 26/05/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 1830 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 175 | 0 | 0 | 0 | 1,700.00 |
| 26/05/2022 | R248 On 04-August-22 | 0000000 | Call | Bond Future | 1866 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 2018 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 2054 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 4922 | 5 | 5 | 5 | 0.00 |
| 26/05/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 2353 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 1984 | 2 | 2 | 2 | 50.00 |
| 26/05/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 10306 | 10 | 10 | 10 | 0.00 |
| 26/05/2022 | R248 On 04-August-22 | 0000000 | Put | Bond Future | 6290 | 6 | 6 | 6 | 0.00 |
| 26/05/2022 | R248 On 03-November-22 | | | Bond Future | 11.15 | 81.4334 | 81.4820 | 81.4334 | 0.00 |
| 26/05/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 3480 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 3521 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 3561 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 2469 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 2441 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 2414 | 2 | 2 | 2 | 0.00 |
| 26/05/2022 | R248 On 02-February-23 | | | Bond Future | 11.28 | 82.8143 | 82.8629 | 82.8143 | 0.00 |
| 26/05/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 2806 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 2838 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 2870 | 3 | 3 | 3 | 0.00 |
| 26/05/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 4243 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 4281 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 4319 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R248 On 04-May-23 | | | Bond Future | 11.39 | 79.8777 | 79.9265 | 79.8777 | 0.00 |
| 26/05/2022 | R248 On 04-May-23 | 0000000 | Call | Bond Future | 3880 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R248 On 04-May-23 | 0000000 | Call | Bond Future | 3913 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R248 On 04-May-23 | 0000000 | Call | Bond Future | 3947 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R248 On 04-May-23 | 0000000 | Put | Bond Future | 4230 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R248 On 04-May-23 | 0000000 | Put | Bond Future | 4263 | 4 | 4 | 4 | 0.00 |
| 26/05/2022 | R248 On 04-May-23 | 0000000 | Put | Bond Future | 4297 | 4 | 4 | 4 | 0.00 |