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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | 2025 On 05-May-22 | | | Bond Future | 160.90 | 160.8141 | 160.8974 | 160.8141 | 0.00 |
| 05/05/2022 | 2025 On 04-August-22 | | | Bond Future | 161.43 | 161.3289 | 161.4322 | 161.3289 | 7,305.00 |
| 05/05/2022 | 2025 On 03-November-22 | | | Bond Future | 163.79 | 163.6825 | 163.7860 | 163.6825 | 0.00 |
| 05/05/2022 | 2025 On 02-February-23 | | | Bond Future | 164.88 | 164.7812 | 164.8846 | 164.7812 | 0.00 |
| 05/05/2022 | 2025 On 04-May-23 | | | Bond Future | 167.81 | 167.7097 | 167.8138 | 167.7097 | 0.00 |
| 05/05/2022 | 2029 On 05-May-22 | | | Bond Future | 118.32 | 118.0049 | 118.3234 | 118.0049 | 0.00 |
| 05/05/2022 | 2029 On 04-August-22 | | | Bond Future | 119.82 | 119.5824 | 119.8194 | 119.5824 | 3,915.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | 2029 On 03-November-22 | | | Bond Future | 120.33 | 120.0878 | 120.3273 | 120.0878 | 0.00 |
| 05/05/2022 | 2029 On 02-February-23 | | | Bond Future | 122.37 | 122.1231 | 122.3656 | 122.1231 | 0.00 |
| 05/05/2022 | 2029 On 04-May-23 | | | Bond Future | 123.26 | 123.0172 | 123.2628 | 123.0172 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | | | Bond Future | 9.89 | 92.1549 | 9.8900 | 92.1549 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 7.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 11.04 | Call | Bond Future | 5490 | 6 | 5490 | 6 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 10.19 | Call | Bond Future | 1475 | 2 | 1475 | 2 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 10.20 | Call | Bond Future | 1524 | 2 | 1524 | 2 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 9.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 9.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 8.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 9.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 8.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 8.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 10.21 | Call | Bond Future | 1572 | 2 | 1572 | 2 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 9.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 9.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 9.15 | Put | Bond Future | 3775 | 4 | 3775 | 4 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 9.65 | Put | Bond Future | 1203 | 1 | 1203 | 1 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 8.81 | Put | Bond Future | 5577 | 6 | 5577 | 6 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 8.89 | Put | Bond Future | 5149 | 5 | 5149 | 5 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 10.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 8.14 | Put | Bond Future | 9258 | 9 | 9258 | 9 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 9.60 | Put | Bond Future | 1456 | 1 | 1456 | 1 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 9.35 | Put | Bond Future | 2735 | 3 | 2735 | 3 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 10.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 10.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 11.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 9.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 7.73 | Put | Bond Future | 11600 | 12 | 11600 | 12 | 0.00 |
| 05/05/2022 | 2030 On 05-May-22 | 8.47 | Put | Bond Future | 7423 | 7 | 7423 | 7 | 0.00 |
| 05/05/2022 | 2030 On 04-August-22 | | | Bond Future | 10.16 | 89.3579 | 10.1593 | 89.3579 | 94,100.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | 2030 On 04-August-22 | 9.05 | Call | Bond Future | 95 | 0 | 95 | 0 | 800.00 |
| 05/05/2022 | 2030 On 04-August-22 | 9.54 | Call | Bond Future | 398 | 0 | 398 | 0 | 0.00 |
| 05/05/2022 | 2030 On 04-August-22 | 8.30 | Call | Bond Future | 8 | 0 | 8 | 0 | 800.00 |
| 05/05/2022 | 2030 On 04-August-22 | 9.55 | Call | Bond Future | 408 | 0 | 408 | 0 | 0.00 |
| 05/05/2022 | 2030 On 04-August-22 | 9.56 | Call | Bond Future | 419 | 0 | 419 | 0 | 0.00 |
| 05/05/2022 | 2030 On 04-August-22 | 10.95 | Call | Bond Future | 4060 | 4 | 4060 | 4 | 0.00 |
| 05/05/2022 | 2030 On 04-August-22 | 10.95 | Put | Bond Future | 384 | 0 | 384 | 0 | 800.00 |
| 05/05/2022 | 2030 On 04-August-22 | 9.56 | Put | Bond Future | 3341 | 3 | 3341 | 3 | 0.00 |
| 05/05/2022 | 2030 On 04-August-22 | 9.55 | Put | Bond Future | 3380 | 3 | 3380 | 3 | 0.00 |
| 05/05/2022 | 2030 On 04-August-22 | 8.30 | Put | Bond Future | 9482 | 9 | 9482 | 9 | 0.00 |
| 05/05/2022 | 2030 On 04-August-22 | 9.54 | Put | Bond Future | 3420 | 3 | 3420 | 3 | 0.00 |
| 05/05/2022 | 2030 On 04-August-22 | 9.05 | Put | Bond Future | 5601 | 5 | 5601 | 5 | 0.00 |
| 05/05/2022 | 2030 On 03-November-22 | | | Bond Future | 10.35 | 90.6419 | 10.3542 | 90.6419 | 18,731.00 |
| 05/05/2022 | 2030 On 03-November-22 | 10.09 | Call | Bond Future | 1453 | 2 | 1453 | 2 | 0.00 |
| 05/05/2022 | 2030 On 03-November-22 | 10.08 | Call | Bond Future | 1433 | 2 | 1433 | 2 | 0.00 |
| 05/05/2022 | 2030 On 03-November-22 | 10.10 | Call | Bond Future | 1473 | 2 | 1473 | 2 | 0.00 |
| 05/05/2022 | 2030 On 03-November-22 | 10.10 | Put | Bond Future | 2657 | 3 | 2657 | 3 | 0.00 |
| 05/05/2022 | 2030 On 03-November-22 | 10.08 | Put | Bond Future | 2711 | 3 | 2711 | 3 | 0.00 |
| 05/05/2022 | 2030 On 03-November-22 | 10.09 | Put | Bond Future | 2684 | 3 | 2684 | 3 | 0.00 |
| 05/05/2022 | 2030 On 02-February-23 | | | Bond Future | 10.53 | 88.1543 | 10.5260 | 88.1543 | 0.00 |
| 05/05/2022 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 1420 | 2 | 1420 | 2 | 0.00 |
| 05/05/2022 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 1301 | 1 | 1301 | 1 | 0.00 |
| 05/05/2022 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 244 | 0 | 244 | 0 | 102.00 |
| 05/05/2022 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 1385 | 1 | 1385 | 1 | 0.00 |
| 05/05/2022 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 1402 | 2 | 1402 | 2 | 0.00 |
| 05/05/2022 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 455 | 1 | 455 | 1 | 0.00 |
| 05/05/2022 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 1084 | 1 | 1084 | 1 | 0.00 |
| 05/05/2022 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 891 | 1 | 891 | 1 | 0.00 |
| 05/05/2022 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 4873 | 5 | 4873 | 5 | 102.00 |
| 05/05/2022 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 8359 | 8 | 8359 | 8 | 0.00 |
| 05/05/2022 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 6645 | 6 | 6645 | 6 | 0.00 |
| 05/05/2022 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 3765 | 4 | 3765 | 4 | 0.00 |
| 05/05/2022 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 3971 | 4 | 3971 | 4 | 102.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 3823 | 4 | 3823 | 4 | 0.00 |
| 05/05/2022 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 3794 | 4 | 3794 | 4 | 0.00 |
| 05/05/2022 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 4407 | 4 | 4407 | 4 | 0.00 |
| 05/05/2022 | 2030 On 04-May-23 | | | Bond Future | 10.70 | 89.7080 | 10.6979 | 89.7080 | 0.00 |
| 05/05/2022 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 2435 | 3 | 2435 | 3 | 0.00 |
| 05/05/2022 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 2392 | 3 | 2392 | 3 | 0.00 |
| 05/05/2022 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 2414 | 3 | 2414 | 3 | 0.00 |
| 05/05/2022 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 3144 | 3 | 3144 | 3 | 0.00 |
| 05/05/2022 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 3166 | 3 | 3166 | 3 | 0.00 |
| 05/05/2022 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 3122 | 3 | 3122 | 3 | 0.00 |
| 05/05/2022 | 2032 On 05-May-22 | | | Bond Future | 10.28 | 88.5065 | 10.2800 | 88.5065 | 0.00 |
| 05/05/2022 | 2032 On 05-May-22 | 9.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2032 On 05-May-22 | 10.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2032 On 05-May-22 | 11.02 | Call | Bond Future | 4017 | 4 | 4017 | 4 | 0.00 |
| 05/05/2022 | 2032 On 05-May-22 | 10.29 | Call | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 05/05/2022 | 2032 On 05-May-22 | 11.04 | Call | Bond Future | 4122 | 4 | 4122 | 4 | 0.00 |
| 05/05/2022 | 2032 On 05-May-22 | 11.18 | Call | Bond Future | 4853 | 5 | 4853 | 5 | 0.00 |
| 05/05/2022 | 2032 On 05-May-22 | 10.98 | Call | Bond Future | 3806 | 4 | 3806 | 4 | 0.00 |
| 05/05/2022 | 2032 On 05-May-22 | 11.03 | Call | Bond Future | 4069 | 4 | 4069 | 4 | 0.00 |
| 05/05/2022 | 2032 On 05-May-22 | 11.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2032 On 05-May-22 | 10.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2032 On 05-May-22 | 11.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2032 On 05-May-22 | 11.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2032 On 05-May-22 | 10.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2032 On 05-May-22 | 11.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2032 On 05-May-22 | 10.18 | Put | Bond Future | 563 | 1 | 563 | 1 | 0.00 |
| 05/05/2022 | 2032 On 05-May-22 | 9.58 | Put | Bond Future | 4041 | 4 | 4041 | 4 | 0.00 |
| 05/05/2022 | 2032 On 04-August-22 | | | Bond Future | 10.52 | 89.6673 | 10.5222 | 89.6673 | 70,248.00 |
| 05/05/2022 | 2032 On 04-August-22 | 11.00 | Call | Bond Future | 3290 | 3 | 3290 | 3 | 0.00 |
| 05/05/2022 | 2032 On 04-August-22 | 11.60 | Call | Bond Future | 5851 | 6 | 5851 | 6 | 0.00 |
| 05/05/2022 | 2032 On 04-August-22 | 11.89 | Call | Bond Future | 7159 | 7 | 7159 | 7 | 0.00 |
| 05/05/2022 | 2032 On 04-August-22 | 10.20 | Call | Bond Future | 875 | 1 | 875 | 1 | 0.00 |
| 05/05/2022 | 2032 On 04-August-22 | 10.21 | Call | Bond Future | 896 | 1 | 896 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | 2032 On 04-August-22 | 10.10 | Call | Bond Future | 687 | 1 | 687 | 1 | 1,300.00 |
| 05/05/2022 | 2032 On 04-August-22 | 10.22 | Call | Bond Future | 916 | 1 | 916 | 1 | 0.00 |
| 05/05/2022 | 2032 On 04-August-22 | 9.40 | Call | Bond Future | 63 | 0 | 63 | 0 | 1,300.00 |
| 05/05/2022 | 2032 On 04-August-22 | 9.72 | Call | Bond Future | 216 | 0 | 216 | 0 | 800.00 |
| 05/05/2022 | 2032 On 04-August-22 | 8.97 | Call | Bond Future | 12 | 0 | 12 | 0 | 800.00 |
| 05/05/2022 | 2032 On 04-August-22 | 8.97 | Put | Bond Future | 8992 | 9 | 8992 | 9 | 0.00 |
| 05/05/2022 | 2032 On 04-August-22 | 9.72 | Put | Bond Future | 4710 | 4 | 4710 | 4 | 0.00 |
| 05/05/2022 | 2032 On 04-August-22 | 9.40 | Put | Bond Future | 6436 | 6 | 6436 | 6 | 0.00 |
| 05/05/2022 | 2032 On 04-August-22 | 10.20 | Put | Bond Future | 2644 | 2 | 2644 | 2 | 0.00 |
| 05/05/2022 | 2032 On 04-August-22 | 10.21 | Put | Bond Future | 2609 | 2 | 2609 | 2 | 0.00 |
| 05/05/2022 | 2032 On 04-August-22 | 10.10 | Put | Bond Future | 3014 | 3 | 3014 | 3 | 0.00 |
| 05/05/2022 | 2032 On 04-August-22 | 10.22 | Put | Bond Future | 2574 | 2 | 2574 | 2 | 0.00 |
| 05/05/2022 | 2032 On 04-August-22 | 11.89 | Put | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 05/05/2022 | 2032 On 04-August-22 | 11.60 | Put | Bond Future | 267 | 0 | 267 | 0 | 800.00 |
| 05/05/2022 | 2032 On 04-August-22 | 11.00 | Put | Bond Future | 753 | 1 | 753 | 1 | 7,500.00 |
| 05/05/2022 | 2032 On 03-November-22 | | | Bond Future | 10.71 | 86.8039 | 10.7080 | 86.8039 | 85,379.00 |
| 05/05/2022 | 2032 On 03-November-22 | 12.30 | Call | Bond Future | 8239 | 8 | 8239 | 8 | 0.00 |
| 05/05/2022 | 2032 On 03-November-22 | 10.66 | Call | Bond Future | 2133 | 2 | 2133 | 2 | 0.00 |
| 05/05/2022 | 2032 On 03-November-22 | 10.67 | Call | Bond Future | 2160 | 2 | 2160 | 2 | 750.00 |
| 05/05/2022 | 2032 On 03-November-22 | 10.56 | Call | Bond Future | 1874 | 2 | 1874 | 2 | 0.00 |
| 05/05/2022 | 2032 On 03-November-22 | 10.11 | Call | Bond Future | 920 | 1 | 920 | 1 | 0.00 |
| 05/05/2022 | 2032 On 03-November-22 | 9.31 | Call | Bond Future | 168 | 0 | 168 | 0 | 180.00 |
| 05/05/2022 | 2032 On 03-November-22 | 9.46 | Call | Bond Future | 235 | 0 | 235 | 0 | 500.00 |
| 05/05/2022 | 2032 On 03-November-22 | 11.55 | Call | Bond Future | 5155 | 5 | 5155 | 5 | 0.00 |
| 05/05/2022 | 2032 On 03-November-22 | 10.21 | Call | Bond Future | 1101 | 1 | 1101 | 1 | 500.00 |
| 05/05/2022 | 2032 On 03-November-22 | 10.49 | Call | Bond Future | 1704 | 2 | 1704 | 2 | 0.00 |
| 05/05/2022 | 2032 On 03-November-22 | 9.36 | Call | Bond Future | 188 | 0 | 188 | 0 | 454.00 |
| 05/05/2022 | 2032 On 03-November-22 | 9.92 | Call | Bond Future | 630 | 1 | 630 | 1 | 750.00 |
| 05/05/2022 | 2032 On 03-November-22 | 10.16 | Call | Bond Future | 1008 | 1 | 1008 | 1 | 0.00 |
| 05/05/2022 | 2032 On 03-November-22 | 10.16 | Put | Bond Future | 3959 | 4 | 3959 | 4 | 180.00 |
| 05/05/2022 | 2032 On 03-November-22 | 9.31 | Put | Bond Future | 7966 | 8 | 7966 | 8 | 0.00 |
| 05/05/2022 | 2032 On 03-November-22 | 9.92 | Put | Bond Future | 4915 | 5 | 4915 | 5 | 0.00 |
| 05/05/2022 | 2032 On 03-November-22 | 10.11 | Put | Bond Future | 4146 | 4 | 4146 | 4 | 454.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | 2032 On 03-November-22 | 10.56 | Put | Bond Future | 2658 | 3 | 2658 | 3 | 180.00 |
| 05/05/2022 | 2032 On 03-November-22 | 9.36 | Put | Bond Future | 7691 | 7 | 7691 | 7 | 0.00 |
| 05/05/2022 | 2032 On 03-November-22 | 9.46 | Put | Bond Future | 7153 | 7 | 7153 | 7 | 0.00 |
| 05/05/2022 | 2032 On 03-November-22 | 10.49 | Put | Bond Future | 2862 | 3 | 2862 | 3 | 454.00 |
| 05/05/2022 | 2032 On 03-November-22 | 10.21 | Put | Bond Future | 3777 | 4 | 3777 | 4 | 0.00 |
| 05/05/2022 | 2032 On 03-November-22 | 11.55 | Put | Bond Future | 871 | 1 | 871 | 1 | 500.00 |
| 05/05/2022 | 2032 On 03-November-22 | 10.67 | Put | Bond Future | 2360 | 2 | 2360 | 2 | 0.00 |
| 05/05/2022 | 2032 On 03-November-22 | 10.66 | Put | Bond Future | 2386 | 2 | 2386 | 2 | 0.00 |
| 05/05/2022 | 2032 On 03-November-22 | 12.30 | Put | Bond Future | 378 | 0 | 378 | 0 | 750.00 |
| 05/05/2022 | 2032 On 02-February-23 | | | Bond Future | 10.87 | 88.2593 | 10.8701 | 88.2593 | 0.00 |
| 05/05/2022 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 5885 | 6 | 5885 | 6 | 0.00 |
| 05/05/2022 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 9451 | 10 | 9451 | 10 | 0.00 |
| 05/05/2022 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 1526 | 2 | 1526 | 2 | 0.00 |
| 05/05/2022 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 1546 | 2 | 1546 | 2 | 0.00 |
| 05/05/2022 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 1117 | 1 | 1117 | 1 | 0.00 |
| 05/05/2022 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 277 | 0 | 277 | 0 | 454.00 |
| 05/05/2022 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 1567 | 2 | 1567 | 2 | 0.00 |
| 05/05/2022 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 771 | 1 | 771 | 1 | 750.00 |
| 05/05/2022 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 1221 | 1 | 1221 | 1 | 500.00 |
| 05/05/2022 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 371 | 0 | 371 | 0 | 500.00 |
| 05/05/2022 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 1781 | 2 | 1781 | 2 | 0.00 |
| 05/05/2022 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 2175 | 2 | 2175 | 2 | 750.00 |
| 05/05/2022 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 5329 | 6 | 5329 | 6 | 0.00 |
| 05/05/2022 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 1260 | 1 | 1260 | 1 | 0.00 |
| 05/05/2022 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 3209 | 3 | 3209 | 3 | 0.00 |
| 05/05/2022 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 3706 | 4 | 3706 | 4 | 454.00 |
| 05/05/2022 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 7966 | 8 | 7966 | 8 | 0.00 |
| 05/05/2022 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 4641 | 4 | 4641 | 4 | 0.00 |
| 05/05/2022 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 5831 | 6 | 5831 | 6 | 0.00 |
| 05/05/2022 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 4022 | 4 | 4022 | 4 | 0.00 |
| 05/05/2022 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 8796 | 9 | 8796 | 9 | 0.00 |
| 05/05/2022 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 4862 | 5 | 4862 | 5 | 454.00 |
| 05/05/2022 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 4055 | 4 | 4055 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 4088 | 4 | 4088 | 4 | 0.00 |
| 05/05/2022 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 500 | 0 | 500 | 0 | 750.00 |
| 05/05/2022 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 1101 | 1 | 1101 | 1 | 500.00 |
| 05/05/2022 | 2032 On 04-May-23 | | | Bond Future | 11.03 | 85.6562 | 11.0275 | 85.6562 | 0.00 |
| 05/05/2022 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 2652 | 3 | 2652 | 3 | 0.00 |
| 05/05/2022 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 2627 | 3 | 2627 | 3 | 0.00 |
| 05/05/2022 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 2677 | 3 | 2677 | 3 | 0.00 |
| 05/05/2022 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 3367 | 3 | 3367 | 3 | 0.00 |
| 05/05/2022 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 3418 | 3 | 3418 | 3 | 0.00 |
| 05/05/2022 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 3392 | 3 | 3392 | 3 | 0.00 |
| 05/05/2022 | 2033 On 05-May-22 | | | Bond Future | 114.65 | 113.9809 | 114.6511 | 113.9809 | 0.00 |
| 05/05/2022 | 2033 On 04-August-22 | | | Bond Future | 116.29 | 115.5046 | 116.2923 | 115.5046 | 7,414.00 |
| 05/05/2022 | 2033 On 03-November-22 | | | Bond Future | 116.67 | 115.8670 | 116.6653 | 115.8670 | 0.00 |
| 05/05/2022 | 2033 On 02-February-23 | | | Bond Future | 118.64 | 117.8306 | 118.6413 | 117.8306 | 0.00 |
| 05/05/2022 | 2033 On 04-May-23 | | | Bond Future | 119.39 | 118.5633 | 119.3872 | 118.5633 | 0.00 |
| 05/05/2022 | 2037 On 05-May-22 | | | Bond Future | 10.79 | 85.5429 | 10.7900 | 85.5429 | 0.00 |
| 05/05/2022 | 2037 On 05-May-22 | 11.84 | Call | Bond Future | 6319 | 6 | 6319 | 6 | 0.00 |
| 05/05/2022 | 2037 On 05-May-22 | 11.82 | Call | Bond Future | 6206 | 6 | 6206 | 6 | 0.00 |
| 05/05/2022 | 2037 On 05-May-22 | 11.83 | Call | Bond Future | 6263 | 6 | 6263 | 6 | 0.00 |
| 05/05/2022 | 2037 On 05-May-22 | 11.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2037 On 05-May-22 | 11.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2037 On 05-May-22 | 11.83 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2037 On 04-August-22 | | | Bond Future | 11.02 | 82.4088 | 11.0153 | 82.4088 | 129,943.00 |
| 05/05/2022 | 2037 On 04-August-22 | 10.91 | Call | Bond Future | 1520 | 2 | 1520 | 2 | 0.00 |
| 05/05/2022 | 2037 On 04-August-22 | 11.21 | Call | Bond Future | 2538 | 3 | 2538 | 3 | 1,050.00 |
| 05/05/2022 | 2037 On 04-August-22 | 10.10 | Call | Bond Future | 151 | 0 | 151 | 0 | 50.00 |
| 05/05/2022 | 2037 On 04-August-22 | 11.42 | Call | Bond Future | 3381 | 4 | 3381 | 4 | 0.00 |
| 05/05/2022 | 2037 On 04-August-22 | 11.95 | Call | Bond Future | 5859 | 6 | 5859 | 6 | 0.00 |
| 05/05/2022 | 2037 On 04-August-22 | 10.89 | Call | Bond Future | 1460 | 2 | 1460 | 2 | 0.00 |
| 05/05/2022 | 2037 On 04-August-22 | 10.90 | Call | Bond Future | 1490 | 2 | 1490 | 2 | 0.00 |
| 05/05/2022 | 2037 On 04-August-22 | 10.89 | Put | Bond Future | 2240 | 2 | 2240 | 2 | 0.00 |
| 05/05/2022 | 2037 On 04-August-22 | 11.95 | Put | Bond Future | 367 | 0 | 367 | 0 | 1,050.00 |
| 05/05/2022 | 2037 On 04-August-22 | 10.91 | Put | Bond Future | 2175 | 2 | 2175 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | 2037 On 04-August-22 | 11.42 | Put | Bond Future | 933 | 1 | 933 | 1 | 50.00 |
| 05/05/2022 | 2037 On 04-August-22 | 10.10 | Put | Bond Future | 6113 | 6 | 6113 | 6 | 0.00 |
| 05/05/2022 | 2037 On 04-August-22 | 10.90 | Put | Bond Future | 2207 | 2 | 2207 | 2 | 50.00 |
| 05/05/2022 | 2037 On 04-August-22 | 11.21 | Put | Bond Future | 1346 | 1 | 1346 | 1 | 0.00 |
| 05/05/2022 | 2037 On 03-November-22 | | | Bond Future | 11.18 | 83.5934 | 11.1798 | 83.5934 | 0.00 |
| 05/05/2022 | 2037 On 03-November-22 | 11.30 | Call | Bond Future | 3006 | 3 | 3006 | 3 | 0.00 |
| 05/05/2022 | 2037 On 03-November-22 | 11.32 | Call | Bond Future | 3074 | 3 | 3074 | 3 | 0.00 |
| 05/05/2022 | 2037 On 03-November-22 | 11.31 | Call | Bond Future | 3040 | 3 | 3040 | 3 | 0.00 |
| 05/05/2022 | 2037 On 03-November-22 | 11.31 | Put | Bond Future | 2259 | 2 | 2259 | 2 | 0.00 |
| 05/05/2022 | 2037 On 03-November-22 | 11.30 | Put | Bond Future | 2284 | 2 | 2284 | 2 | 0.00 |
| 05/05/2022 | 2037 On 03-November-22 | 11.32 | Put | Bond Future | 2233 | 2 | 2233 | 2 | 0.00 |
| 05/05/2022 | 2037 On 02-February-23 | | | Bond Future | 11.33 | 80.7379 | 11.3270 | 80.7379 | 0.00 |
| 05/05/2022 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 2313 | 2 | 2313 | 2 | 0.00 |
| 05/05/2022 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 2260 | 2 | 2260 | 2 | 0.00 |
| 05/05/2022 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 2286 | 2 | 2286 | 2 | 0.00 |
| 05/05/2022 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 4010 | 4 | 4010 | 4 | 0.00 |
| 05/05/2022 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 4045 | 4 | 4045 | 4 | 0.00 |
| 05/05/2022 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 3976 | 4 | 3976 | 4 | 0.00 |
| 05/05/2022 | 2037 On 04-May-23 | | | Bond Future | 11.47 | 82.1622 | 11.4712 | 82.1622 | 0.00 |
| 05/05/2022 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 3130 | 3 | 3130 | 3 | 0.00 |
| 05/05/2022 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 3074 | 3 | 3074 | 3 | 0.00 |
| 05/05/2022 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 3102 | 3 | 3102 | 3 | 0.00 |
| 05/05/2022 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 4044 | 4 | 4044 | 4 | 0.00 |
| 05/05/2022 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 4075 | 4 | 4075 | 4 | 0.00 |
| 05/05/2022 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 4013 | 4 | 4013 | 4 | 0.00 |
| 05/05/2022 | 2038 On 05-May-22 | | | Bond Future | 132.23 | 131.7856 | 132.2262 | 131.7856 | 0.00 |
| 05/05/2022 | 2038 On 04-August-22 | | | Bond Future | 131.22 | 131.7081 | 131.2220 | 131.7081 | 6,836.00 |
| 05/05/2022 | 2038 On 03-November-22 | | | Bond Future | 133.14 | 133.6298 | 133.1357 | 133.6298 | 0.00 |
| 05/05/2022 | 2038 On 02-February-23 | | | Bond Future | 133.51 | 134.0104 | 133.5062 | 134.0104 | 0.00 |
| 05/05/2022 | 2038 On 04-May-23 | | | Bond Future | 135.88 | 136.3932 | 135.8792 | 136.3932 | 0.00 |
| 05/05/2022 | 2040 On 05-May-22 | | | Bond Future | 10.89 | 87.7107 | 10.8900 | 87.7107 | 0.00 |
| 05/05/2022 | 2040 On 05-May-22 | 9.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2040 On 05-May-22 | 11.91 | Call | Bond Future | 6587 | 7 | 6587 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | 2040 On 05-May-22 | 11.90 | Call | Bond Future | 6526 | 7 | 6526 | 7 | 0.00 |
| 05/05/2022 | 2040 On 05-May-22 | 11.92 | Call | Bond Future | 6647 | 7 | 6647 | 7 | 0.00 |
| 05/05/2022 | 2040 On 05-May-22 | 10.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2040 On 05-May-22 | 13.04 | Call | Bond Future | 12980 | 13 | 12980 | 13 | 0.00 |
| 05/05/2022 | 2040 On 05-May-22 | 13.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2040 On 05-May-22 | 10.57 | Put | Bond Future | 2246 | 2 | 2246 | 2 | 0.00 |
| 05/05/2022 | 2040 On 05-May-22 | 11.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2040 On 05-May-22 | 11.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2040 On 05-May-22 | 11.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2040 On 05-May-22 | 9.82 | Put | Bond Future | 7885 | 8 | 7885 | 8 | 0.00 |
| 05/05/2022 | 2040 On 04-August-22 | | | Bond Future | 11.11 | 84.3547 | 11.1089 | 84.3547 | 118,624.00 |
| 05/05/2022 | 2040 On 04-August-22 | 11.04 | Call | Bond Future | 1785 | 2 | 1785 | 2 | 0.00 |
| 05/05/2022 | 2040 On 04-August-22 | 12.24 | Call | Bond Future | 7336 | 8 | 7336 | 8 | 0.00 |
| 05/05/2022 | 2040 On 04-August-22 | 9.70 | Call | Bond Future | 26 | 0 | 26 | 0 | 460.00 |
| 05/05/2022 | 2040 On 04-August-22 | 10.70 | Call | Bond Future | 837 | 1 | 837 | 1 | 460.00 |
| 05/05/2022 | 2040 On 04-August-22 | 11.03 | Call | Bond Future | 1752 | 2 | 1752 | 2 | 0.00 |
| 05/05/2022 | 2040 On 04-August-22 | 11.05 | Call | Bond Future | 1818 | 2 | 1818 | 2 | 0.00 |
| 05/05/2022 | 2040 On 04-August-22 | 11.05 | Put | Bond Future | 2212 | 2 | 2212 | 2 | 0.00 |
| 05/05/2022 | 2040 On 04-August-22 | 12.24 | Put | Bond Future | 300 | 0 | 300 | 0 | 460.00 |
| 05/05/2022 | 2040 On 04-August-22 | 9.70 | Put | Bond Future | 10303 | 10 | 10303 | 10 | 0.00 |
| 05/05/2022 | 2040 On 04-August-22 | 11.03 | Put | Bond Future | 2281 | 2 | 2281 | 2 | 0.00 |
| 05/05/2022 | 2040 On 04-August-22 | 10.70 | Put | Bond Future | 3634 | 3 | 3634 | 3 | 0.00 |
| 05/05/2022 | 2040 On 04-August-22 | 11.04 | Put | Bond Future | 2246 | 2 | 2246 | 2 | 0.00 |
| 05/05/2022 | 2040 On 03-November-22 | | | Bond Future | 11.27 | 85.5673 | 11.2678 | 85.5673 | 30.00 |
| 05/05/2022 | 2040 On 03-November-22 | 11.41 | Call | Bond Future | 3276 | 3 | 3276 | 3 | 0.00 |
| 05/05/2022 | 2040 On 03-November-22 | 11.39 | Call | Bond Future | 3202 | 3 | 3202 | 3 | 0.00 |
| 05/05/2022 | 2040 On 03-November-22 | 11.40 | Call | Bond Future | 3239 | 3 | 3239 | 3 | 0.00 |
| 05/05/2022 | 2040 On 03-November-22 | 11.41 | Put | Bond Future | 2357 | 2 | 2357 | 2 | 0.00 |
| 05/05/2022 | 2040 On 03-November-22 | 11.39 | Put | Bond Future | 2412 | 2 | 2412 | 2 | 0.00 |
| 05/05/2022 | 2040 On 03-November-22 | 11.40 | Put | Bond Future | 2385 | 2 | 2385 | 2 | 0.00 |
| 05/05/2022 | 2040 On 02-February-23 | | | Bond Future | 11.41 | 82.4948 | 11.4101 | 82.4948 | 0.00 |
| 05/05/2022 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 2423 | 3 | 2423 | 3 | 0.00 |
| 05/05/2022 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 2452 | 3 | 2452 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 2480 | 3 | 2480 | 3 | 0.00 |
| 05/05/2022 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 4364 | 4 | 4364 | 4 | 0.00 |
| 05/05/2022 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 4401 | 4 | 4401 | 4 | 0.00 |
| 05/05/2022 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 4439 | 4 | 4439 | 4 | 0.00 |
| 05/05/2022 | 2040 On 04-May-23 | | | Bond Future | 11.55 | 83.9505 | 11.5490 | 83.9505 | 0.00 |
| 05/05/2022 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 3369 | 3 | 3369 | 3 | 0.00 |
| 05/05/2022 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 3400 | 4 | 3400 | 4 | 0.00 |
| 05/05/2022 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 3431 | 4 | 3431 | 4 | 0.00 |
| 05/05/2022 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 4180 | 4 | 4180 | 4 | 0.00 |
| 05/05/2022 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 4213 | 4 | 4213 | 4 | 0.00 |
| 05/05/2022 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 4246 | 4 | 4246 | 4 | 0.00 |
| 05/05/2022 | 2044 On 05-May-22 | | | Bond Future | 10.91 | 84.4505 | 10.9100 | 84.4505 | 0.00 |
| 05/05/2022 | 2044 On 05-May-22 | 11.93 | Call | Bond Future | 6679 | 7 | 6679 | 7 | 0.00 |
| 05/05/2022 | 2044 On 05-May-22 | 11.91 | Call | Bond Future | 6557 | 6 | 6557 | 6 | 0.00 |
| 05/05/2022 | 2044 On 05-May-22 | 11.92 | Call | Bond Future | 6618 | 7 | 6618 | 7 | 0.00 |
| 05/05/2022 | 2044 On 05-May-22 | 11.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2044 On 05-May-22 | 11.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2044 On 05-May-22 | 11.93 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | 2044 On 04-August-22 | | | Bond Future | 11.12 | 81.1769 | 11.1241 | 81.1769 | 69,148.00 |
| 05/05/2022 | 2044 On 04-August-22 | 11.10 | Call | Bond Future | 1966 | 2 | 1966 | 2 | 0.00 |
| 05/05/2022 | 2044 On 04-August-22 | 11.08 | Call | Bond Future | 1897 | 2 | 1897 | 2 | 0.00 |
| 05/05/2022 | 2044 On 04-August-22 | 11.09 | Call | Bond Future | 1931 | 2 | 1931 | 2 | 0.00 |
| 05/05/2022 | 2044 On 04-August-22 | 11.09 | Put | Bond Future | 2164 | 2 | 2164 | 2 | 0.00 |
| 05/05/2022 | 2044 On 04-August-22 | 11.08 | Put | Bond Future | 2198 | 2 | 2198 | 2 | 0.00 |
| 05/05/2022 | 2044 On 04-August-22 | 11.10 | Put | Bond Future | 2131 | 2 | 2131 | 2 | 0.00 |
| 05/05/2022 | 2044 On 03-November-22 | | | Bond Future | 11.27 | 82.3439 | 11.2742 | 82.3439 | 0.00 |
| 05/05/2022 | 2044 On 03-November-22 | 11.39 | Call | Bond Future | 3230 | 3 | 3230 | 3 | 0.00 |
| 05/05/2022 | 2044 On 03-November-22 | 11.40 | Call | Bond Future | 3267 | 3 | 3267 | 3 | 0.00 |
| 05/05/2022 | 2044 On 03-November-22 | 11.41 | Call | Bond Future | 3304 | 3 | 3304 | 3 | 0.00 |
| 05/05/2022 | 2044 On 03-November-22 | 11.41 | Put | Bond Future | 2409 | 2 | 2409 | 2 | 0.00 |
| 05/05/2022 | 2044 On 03-November-22 | 11.40 | Put | Bond Future | 2437 | 2 | 2437 | 2 | 0.00 |
| 05/05/2022 | 2044 On 03-November-22 | 11.39 | Put | Bond Future | 2466 | 2 | 2466 | 2 | 0.00 |
| 05/05/2022 | 2044 On 02-February-23 | | | Bond Future | 11.41 | 79.3425 | 11.4084 | 79.3425 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 2638 | 3 | 2638 | 3 | 0.00 |
| 05/05/2022 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 2578 | 3 | 2578 | 3 | 0.00 |
| 05/05/2022 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 2608 | 3 | 2608 | 3 | 0.00 |
| 05/05/2022 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 4323 | 4 | 4323 | 4 | 0.00 |
| 05/05/2022 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 4360 | 4 | 4360 | 4 | 0.00 |
| 05/05/2022 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 4285 | 4 | 4285 | 4 | 0.00 |
| 05/05/2022 | 2044 On 04-May-23 | | | Bond Future | 11.54 | 80.7427 | 11.5389 | 80.7427 | 0.00 |
| 05/05/2022 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 3514 | 4 | 3514 | 4 | 0.00 |
| 05/05/2022 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 3450 | 4 | 3450 | 4 | 0.00 |
| 05/05/2022 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 3482 | 4 | 3482 | 4 | 0.00 |
| 05/05/2022 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 4248 | 4 | 4248 | 4 | 0.00 |
| 05/05/2022 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 4282 | 4 | 4282 | 4 | 0.00 |
| 05/05/2022 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 4215 | 4 | 4215 | 4 | 0.00 |
| 05/05/2022 | 2046 On 05-May-22 | | | Bond Future | 120.34 | 119.6131 | 120.3423 | 119.6131 | 0.00 |
| 05/05/2022 | 2046 On 04-August-22 | | | Bond Future | 121.44 | 121.2119 | 121.4354 | 121.2119 | 15,959.00 |
| 05/05/2022 | 2046 On 03-November-22 | | | Bond Future | 121.26 | 121.0336 | 121.2593 | 121.0336 | 1,566.00 |
| 05/05/2022 | 2046 On 02-February-23 | | | Bond Future | 123.31 | 123.0860 | 123.3142 | 123.0860 | 0.00 |
| 05/05/2022 | 2046 On 04-May-23 | | | Bond Future | 123.50 | 123.2695 | 123.5005 | 123.2695 | 0.00 |
| 05/05/2022 | 2050 On 05-May-22 | | | Bond Future | 124.73 | 123.8940 | 124.7286 | 123.8940 | 0.00 |
| 05/05/2022 | 2050 On 04-August-22 | | | Bond Future | 122.24 | 123.5046 | 122.2430 | 123.5046 | 11,161.00 |
| 05/05/2022 | 2050 On 03-November-22 | | | Bond Future | 124.03 | 125.3064 | 124.0253 | 125.3064 | 0.00 |
| 05/05/2022 | 2050 On 02-February-23 | | | Bond Future | 124.03 | 125.3373 | 124.0330 | 125.3373 | 0.00 |
| 05/05/2022 | 2050 On 04-May-23 | | | Bond Future | 126.24 | 127.5657 | 126.2375 | 127.5657 | 0.00 |
| 05/05/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | AL37 On 05-May-22 | | | Index Future | 816.74 | 815.3590 | 816.7370 | 815.3590 | 0.00 |
| 05/05/2022 | AL37 On 04-August-22 | | | Index Future | 825.62 | 825.9370 | 825.6150 | 825.9370 | 0.00 |
| 05/05/2022 | AL37 On 03-November-22 | | | Index Future | 837.57 | 837.9010 | 837.5680 | 837.9010 | 0.00 |
| 05/05/2022 | AL37 On 02-February-23 | | | Index Future | 851.55 | 851.8940 | 851.5480 | 851.8940 | 0.00 |
| 05/05/2022 | AL37 On 04-May-23 | | | Index Future | 866.47 | 866.8220 | 866.4650 | 866.8220 | 0.00 |
| 05/05/2022 | AL7T On 05-May-22 | | | Index Future | 929.30 | 929.6790 | 929.3030 | 929.6790 | 0.00 |
| 05/05/2022 | AL7T On 04-August-22 | | | Index Future | 939.02 | 941.7390 | 939.0170 | 941.7390 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | AL7T On 03-November-22 | | | Index Future | 952.61 | 955.3800 | 952.6120 | 955.3800 | 0.00 |
| 05/05/2022 | AL7T On 02-February-23 | | | Index Future | 968.51 | 971.3360 | 968.5120 | 971.3360 | 0.00 |
| 05/05/2022 | AL7T On 04-May-23 | | | Index Future | 985.48 | 988.3570 | 985.4770 | 988.3570 | 0.00 |
| 05/05/2022 | ALBI On 05-May-22 | | | Index Future | 829.72 | 829.2470 | 829.7240 | 829.2470 | 0.00 |
| 05/05/2022 | ALBI On 04-August-22 | | | Index Future | 838.22 | 840.0050 | 838.2180 | 840.0050 | 128.00 |
| 05/05/2022 | ALBI On 03-November-22 | | | Index Future | 850.35 | 852.1720 | 850.3540 | 852.1720 | 0.00 |
| 05/05/2022 | ALBI On 02-February-23 | | | Index Future | 864.55 | 866.4040 | 864.5470 | 866.4040 | 0.00 |
| 05/05/2022 | ALBI On 04-May-23 | | | Index Future | 879.69 | 881.5860 | 879.6920 | 881.5860 | 0.00 |
| 05/05/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 05/05/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | C442 On 25-April-42 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2022 | ES33 On 05-May-22 | | | Bond Future | 11.57 | 75.7446 | 11.5650 | 75.7446 | 0.00 |
| 05/05/2022 | ES33 On 04-August-22 | | | Bond Future | 11.84 | 76.7571 | 11.8362 | 76.7571 | 350.00 |
| 05/05/2022 | ES33 On 03-November-22 | | | Bond Future | 12.05 | 74.0951 | 12.0542 | 74.0951 | 0.00 |
| 05/05/2022 | ES33 On 02-February-23 | | | Bond Future | 12.26 | 75.3545 | 12.2558 | 75.3545 | 0.00 |
| 05/05/2022 | ES33 On 04-May-23 | | | Bond Future | 12.45 | 72.9087 | 12.4494 | 72.9087 | 0.00 |
| 05/05/2022 | ES42 On 05-May-22 | | | Bond Future | 11.96 | 74.2428 | 11.9550 | 74.2428 | 0.00 |
| 05/05/2022 | ES42 On 04-August-22 | | | Bond Future | 12.20 | 75.2352 | 12.1994 | 75.2352 | 4,769.00 |
| 05/05/2022 | ES42 On 03-November-22 | | | Bond Future | 12.40 | 72.0731 | 12.3977 | 72.0731 | 0.00 |
| 05/05/2022 | ES42 On 02-February-23 | | | Bond Future | 12.57 | 73.3006 | 12.5748 | 73.3006 | 0.00 |
| 05/05/2022 | ES42 On 04-May-23 | | | Bond Future | 12.75 | 70.3456 | 12.7522 | 70.3456 | 0.00 |
| 05/05/2022 | GOVI On 05-May-22 | | | GOVI | 818.29 | 817.8370 | 818.2850 | 817.8370 | 0.00 |
| 05/05/2022 | GOVI On 05-May-22 | 788.23 | Call | GOVI | 300550 | 30 | 300550 | 30 | 0.00 |
| 05/05/2022 | GOVI On 05-May-22 | 788.24 | Call | GOVI | 300450 | 30 | 300450 | 30 | 0.00 |
| 05/05/2022 | GOVI On 05-May-22 | 788.25 | Call | GOVI | 300350 | 30 | 300350 | 30 | 0.00 |
| 05/05/2022 | GOVI On 05-May-22 | 788.25 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | GOVI On 05-May-22 | 788.24 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | GOVI On 05-May-22 | 788.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | GOVI On 04-August-22 | | | GOVI | 826.64 | 828.4470 | 826.6370 | 828.4470 | 1,112.00 |
| 05/05/2022 | GOVI On 04-August-22 | 819.26 | Call | GOVI | 73770 | 9 | 73770 | 9 | 0.00 |
| 05/05/2022 | GOVI On 04-August-22 | 819.27 | Call | GOVI | 73670 | 9 | 73670 | 9 | 0.00 |
| 05/05/2022 | GOVI On 04-August-22 | 819.28 | Call | GOVI | 73570 | 9 | 73570 | 9 | 0.00 |
| 05/05/2022 | GOVI On 04-August-22 | 819.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | GOVI On 04-August-22 | 819.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | GOVI On 04-August-22 | 819.26 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | GOVI On 03-November-22 | | | GOVI | 838.61 | 840.4470 | 838.6050 | 840.4470 | 0.00 |
| 05/05/2022 | GOVI On 03-November-22 | 820.43 | Call | GOVI | 181750 | 20 | 181750 | 20 | 0.00 |
| 05/05/2022 | GOVI On 03-November-22 | 820.41 | Call | GOVI | 181950 | 20 | 181950 | 20 | 0.00 |
| 05/05/2022 | GOVI On 03-November-22 | 820.42 | Call | GOVI | 181850 | 20 | 181850 | 20 | 0.00 |
| 05/05/2022 | GOVI On 03-November-22 | 820.42 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | GOVI On 03-November-22 | 820.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | GOVI On 03-November-22 | 820.43 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | GOVI On 02-February-23 | | | GOVI | 852.60 | 854.4830 | 852.6020 | 854.4830 | 0.00 |
| 05/05/2022 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 17620 | 4 | 17620 | 4 | 0.00 |
| 05/05/2022 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 17820 | 4 | 17820 | 4 | 0.00 |
| 05/05/2022 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 17720 | 4 | 17720 | 4 | 0.00 |
| 05/05/2022 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | GOVI On 04-May-23 | | | GOVI | 867.54 | 869.4570 | 867.5380 | 869.4570 | 0.00 |
| 05/05/2022 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 146580 | 17 | 146580 | 17 | 0.00 |
| 05/05/2022 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 146780 | 17 | 146780 | 17 | 0.00 |
| 05/05/2022 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 146680 | 17 | 146680 | 17 | 0.00 |
| 05/05/2022 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 05/05/2022 | IGOV On 05-May-22 | | | Index Future | 319.89 | 318.8590 | 319.8930 | 318.8590 | 0.00 |
| 05/05/2022 | IGOV On 04-August-22 | | | Index Future | 322.90 | 323.0750 | 322.8970 | 323.0750 | 482.00 |
| 05/05/2022 | IGOV On 03-November-22 | | | Index Future | 327.65 | 327.8340 | 327.6500 | 327.8340 | 16.00 |
| 05/05/2022 | IGOV On 02-February-23 | | | Index Future | 333.20 | 333.3850 | 333.1950 | 333.3850 | 0.00 |
| 05/05/2022 | IGOV On 04-May-23 | | | Index Future | 339.11 | 339.3030 | 339.1070 | 339.3030 | 0.00 |
| 05/05/2022 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.29 | 90.2900 | 90.2900 | 90.2900 | 0.00 |
| 05/05/2022 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5000 | 93.5000 | 93.5000 | 0.00 |
| 05/05/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 05/05/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 05/05/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 05/05/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 05/05/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 05/05/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 05/05/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 05/05/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 05/05/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 05/05/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 05/05/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 05/05/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 05/05/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 05/05/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 05/05/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 05/05/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 05/05/2022 | JBAF On 18-May-22 | | | Jibar Tradeable Future | 4.43 | 95.5800 | 4.4250 | 95.5800 | 0.00 |
| 05/05/2022 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.88 | 95.1350 | 4.8750 | 95.1350 | 0.00 |
| 05/05/2022 | JBAF On 20-July-22 | | | Jibar Tradeable Future | 5.00 | 95.0150 | 4.9950 | 95.0150 | 0.00 |
| 05/05/2022 | JBAF On 17-August-22 | | | Jibar Tradeable Future | 5.40 | 94.6150 | 5.4000 | 94.6150 | 0.00 |
| 05/05/2022 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 5.51 | 94.5150 | 5.5100 | 94.5150 | 0.00 |
| 05/05/2022 | JBAF On 19-October-22 | | | Jibar Tradeable Future | 5.90 | 94.1200 | 5.8950 | 94.1200 | 0.00 |
| 05/05/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 6.32 | 93.6750 | 6.3200 | 93.6750 | 68.00 |
| 05/05/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 6.75 | 93.2500 | 6.7500 | 93.2500 | 0.00 |
| 05/05/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 7.25 | 92.7550 | 7.2500 | 92.7550 | 0.00 |
| 05/05/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 7.42 | 92.5950 | 7.4150 | 92.5950 | 75.00 |
| 05/05/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 7.52 | 92.4950 | 7.5150 | 92.4950 | 172.00 |
| 05/05/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 7.67 | 92.3250 | 7.6700 | 92.3250 | 0.00 |
| 05/05/2022 | R023 On 05-May-22 | | | Bond Future | 5.42 | 103.2730 | 5.4150 | 103.2730 | 0.00 |
| 05/05/2022 | R023 On 05-May-22 | 6.29 | Call | Bond Future | 690 | 1 | 690 | 1 | 0.00 |
| 05/05/2022 | R023 On 05-May-22 | 6.30 | Call | Bond Future | 698 | 1 | 698 | 1 | 0.00 |
| 05/05/2022 | R023 On 05-May-22 | 6.31 | Call | Bond Future | 706 | 1 | 706 | 1 | 0.00 |
| 05/05/2022 | R023 On 05-May-22 | 6.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R023 On 05-May-22 | 6.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R023 On 05-May-22 | 6.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R023 On 04-August-22 | | | Bond Future | 5.54 | 104.6275 | 5.5389 | 104.6275 | 22,183.00 |
| 05/05/2022 | R023 On 04-August-22 | 6.03 | Call | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 05/05/2022 | R023 On 04-August-22 | 6.04 | Call | Bond Future | 331 | 0 | 331 | 0 | 0.00 |
| 05/05/2022 | R023 On 04-August-22 | 6.05 | Call | Bond Future | 335 | 0 | 335 | 0 | 0.00 |
| 05/05/2022 | R023 On 04-August-22 | 6.05 | Put | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 05/05/2022 | R023 On 04-August-22 | 6.04 | Put | Bond Future | 57 | 0 | 57 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | R023 On 04-August-22 | 6.03 | Put | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 05/05/2022 | R023 On 03-November-22 | | | Bond Future | 5.31 | 102.2125 | 5.3144 | 102.2125 | 0.00 |
| 05/05/2022 | R023 On 03-November-22 | 6.27 | Call | Bond Future | 323 | 0 | 323 | 0 | 0.00 |
| 05/05/2022 | R023 On 03-November-22 | 6.26 | Call | Bond Future | 320 | 0 | 320 | 0 | 0.00 |
| 05/05/2022 | R023 On 03-November-22 | 6.25 | Call | Bond Future | 317 | 0 | 317 | 0 | 0.00 |
| 05/05/2022 | R023 On 03-November-22 | 6.25 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 05/05/2022 | R023 On 03-November-22 | 6.26 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 05/05/2022 | R023 On 03-November-22 | 6.27 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 05/05/2022 | R035 On 05-May-22 | | | Bond Future | 10.64 | 89.4488 | 10.6400 | 89.4488 | 0.00 |
| 05/05/2022 | R035 On 05-May-22 | 10.82 | Call | Bond Future | 1123 | 1 | 1123 | 1 | 0.00 |
| 05/05/2022 | R035 On 05-May-22 | 12.64 | Call | Bond Future | 11402 | 11 | 11402 | 11 | 0.00 |
| 05/05/2022 | R035 On 05-May-22 | 11.65 | Call | Bond Future | 6045 | 6 | 6045 | 6 | 0.00 |
| 05/05/2022 | R035 On 05-May-22 | 10.72 | Call | Bond Future | 502 | 1 | 502 | 1 | 0.00 |
| 05/05/2022 | R035 On 05-May-22 | 11.63 | Call | Bond Future | 5931 | 6 | 5931 | 6 | 0.00 |
| 05/05/2022 | R035 On 05-May-22 | 11.64 | Call | Bond Future | 5988 | 6 | 5988 | 6 | 0.00 |
| 05/05/2022 | R035 On 05-May-22 | 11.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R035 On 05-May-22 | 10.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R035 On 05-May-22 | 11.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R035 On 05-May-22 | 11.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R035 On 05-May-22 | 12.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R035 On 05-May-22 | 10.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R035 On 04-August-22 | | | Bond Future | 10.87 | 90.6220 | 10.8668 | 90.6220 | 129,736.00 |
| 05/05/2022 | R035 On 04-August-22 | 10.74 | Call | Bond Future | 1461 | 2 | 1461 | 2 | 0.00 |
| 05/05/2022 | R035 On 04-August-22 | 11.13 | Call | Bond Future | 2781 | 3 | 2781 | 3 | 0.00 |
| 05/05/2022 | R035 On 04-August-22 | 12.18 | Call | Bond Future | 7704 | 8 | 7704 | 8 | 0.00 |
| 05/05/2022 | R035 On 04-August-22 | 10.53 | Call | Bond Future | 920 | 1 | 920 | 1 | 400.00 |
| 05/05/2022 | R035 On 04-August-22 | 10.64 | Call | Bond Future | 1186 | 1 | 1186 | 1 | 0.00 |
| 05/05/2022 | R035 On 04-August-22 | 10.72 | Call | Bond Future | 1403 | 1 | 1403 | 1 | 0.00 |
| 05/05/2022 | R035 On 04-August-22 | 10.73 | Call | Bond Future | 1432 | 2 | 1432 | 2 | 0.00 |
| 05/05/2022 | R035 On 04-August-22 | 9.53 | Call | Bond Future | 33 | 0 | 33 | 0 | 400.00 |
| 05/05/2022 | R035 On 04-August-22 | 9.84 | Call | Bond Future | 100 | 0 | 100 | 0 | 100.00 |
| 05/05/2022 | R035 On 04-August-22 | 9.84 | Put | Bond Future | 6705 | 7 | 6705 | 7 | 0.00 |
| 05/05/2022 | R035 On 04-August-22 | 10.53 | Put | Bond Future | 3011 | 3 | 3011 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | R035 On 04-August-22 | 9.53 | Put | Bond Future | 8772 | 9 | 8772 | 9 | 0.00 |
| 05/05/2022 | R035 On 04-August-22 | 10.73 | Put | Bond Future | 2273 | 2 | 2273 | 2 | 0.00 |
| 05/05/2022 | R035 On 04-August-22 | 10.72 | Put | Bond Future | 2306 | 2 | 2306 | 2 | 0.00 |
| 05/05/2022 | R035 On 04-August-22 | 10.64 | Put | Bond Future | 2586 | 2 | 2586 | 2 | 100.00 |
| 05/05/2022 | R035 On 04-August-22 | 11.13 | Put | Bond Future | 1195 | 1 | 1195 | 1 | 100.00 |
| 05/05/2022 | R035 On 04-August-22 | 12.18 | Put | Bond Future | 191 | 0 | 191 | 0 | 400.00 |
| 05/05/2022 | R035 On 04-August-22 | 10.74 | Put | Bond Future | 2240 | 2 | 2240 | 2 | 0.00 |
| 05/05/2022 | R035 On 03-November-22 | | | Bond Future | 11.04 | 87.4377 | 11.0435 | 87.4377 | 130.00 |
| 05/05/2022 | R035 On 03-November-22 | 11.14 | Call | Bond Future | 2842 | 3 | 2842 | 3 | 0.00 |
| 05/05/2022 | R035 On 03-November-22 | 11.13 | Call | Bond Future | 2809 | 3 | 2809 | 3 | 0.00 |
| 05/05/2022 | R035 On 03-November-22 | 10.30 | Call | Bond Future | 729 | 1 | 729 | 1 | 1,000.00 |
| 05/05/2022 | R035 On 03-November-22 | 9.82 | Call | Bond Future | 271 | 0 | 271 | 0 | 582.00 |
| 05/05/2022 | R035 On 03-November-22 | 11.05 | Call | Bond Future | 2552 | 3 | 2552 | 3 | 1,000.00 |
| 05/05/2022 | R035 On 03-November-22 | 10.57 | Call | Bond Future | 1247 | 1 | 1247 | 1 | 0.00 |
| 05/05/2022 | R035 On 03-November-22 | 11.15 | Call | Bond Future | 2875 | 3 | 2875 | 3 | 0.00 |
| 05/05/2022 | R035 On 03-November-22 | 12.68 | Call | Bond Future | 9392 | 10 | 9392 | 10 | 0.00 |
| 05/05/2022 | R035 On 03-November-22 | 10.99 | Call | Bond Future | 2367 | 2 | 2367 | 2 | 0.00 |
| 05/05/2022 | R035 On 03-November-22 | 10.99 | Put | Bond Future | 2686 | 3 | 2686 | 3 | 582.00 |
| 05/05/2022 | R035 On 03-November-22 | 12.68 | Put | Bond Future | 395 | 0 | 395 | 0 | 1,000.00 |
| 05/05/2022 | R035 On 03-November-22 | 11.15 | Put | Bond Future | 2245 | 2 | 2245 | 2 | 0.00 |
| 05/05/2022 | R035 On 03-November-22 | 10.57 | Put | Bond Future | 4133 | 4 | 4133 | 4 | 582.00 |
| 05/05/2022 | R035 On 03-November-22 | 9.82 | Put | Bond Future | 8015 | 8 | 8015 | 8 | 0.00 |
| 05/05/2022 | R035 On 03-November-22 | 10.30 | Put | Bond Future | 5322 | 5 | 5322 | 5 | 0.00 |
| 05/05/2022 | R035 On 03-November-22 | 11.13 | Put | Bond Future | 2297 | 2 | 2297 | 2 | 0.00 |
| 05/05/2022 | R035 On 03-November-22 | 11.14 | Put | Bond Future | 2270 | 2 | 2270 | 2 | 0.00 |
| 05/05/2022 | R035 On 03-November-22 | 11.05 | Put | Bond Future | 2513 | 2 | 2513 | 2 | 0.00 |
| 05/05/2022 | R035 On 02-February-23 | | | Bond Future | 11.20 | 88.9029 | 11.2021 | 88.9029 | 0.00 |
| 05/05/2022 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 2638 | 3 | 2638 | 3 | 1,000.00 |
| 05/05/2022 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 2666 | 3 | 2666 | 3 | 0.00 |
| 05/05/2022 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 949 | 1 | 949 | 1 | 1,000.00 |
| 05/05/2022 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 11197 | 11 | 11197 | 11 | 0.00 |
| 05/05/2022 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 2126 | 2 | 2126 | 2 | 0.00 |
| 05/05/2022 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 2152 | 2 | 2152 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 2177 | 2 | 2177 | 2 | 0.00 |
| 05/05/2022 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 1645 | 2 | 1645 | 2 | 0.00 |
| 05/05/2022 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 418 | 0 | 418 | 0 | 582.00 |
| 05/05/2022 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 9085 | 9 | 9085 | 9 | 0.00 |
| 05/05/2022 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 6429 | 6 | 6429 | 6 | 0.00 |
| 05/05/2022 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 4880 | 5 | 4880 | 5 | 582.00 |
| 05/05/2022 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 4079 | 4 | 4079 | 4 | 0.00 |
| 05/05/2022 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 541 | 1 | 541 | 1 | 1,000.00 |
| 05/05/2022 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 4113 | 4 | 4113 | 4 | 0.00 |
| 05/05/2022 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 4147 | 4 | 4147 | 4 | 0.00 |
| 05/05/2022 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 3497 | 3 | 3497 | 3 | 582.00 |
| 05/05/2022 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 3528 | 3 | 3528 | 3 | 0.00 |
| 05/05/2022 | R035 On 04-May-23 | | | Bond Future | 11.35 | 85.9726 | 11.3483 | 85.9726 | 0.00 |
| 05/05/2022 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 3089 | 3 | 3089 | 3 | 0.00 |
| 05/05/2022 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 3033 | 3 | 3033 | 3 | 0.00 |
| 05/05/2022 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 3061 | 3 | 3061 | 3 | 0.00 |
| 05/05/2022 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 3823 | 4 | 3823 | 4 | 0.00 |
| 05/05/2022 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 3882 | 4 | 3882 | 4 | 0.00 |
| 05/05/2022 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 3853 | 4 | 3853 | 4 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | | | Bond Future | 8.27 | 112.2637 | 8.2650 | 112.2637 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 6.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 8.64 | Call | Bond Future | 1477 | 1 | 1477 | 1 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 8.94 | Call | Bond Future | 2640 | 2 | 2640 | 2 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 8.31 | Call | Bond Future | 179 | 0 | 179 | 0 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 8.35 | Call | Bond Future | 337 | 0 | 337 | 0 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 8.30 | Call | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 7.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 7.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 7.48 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 9.18 | Call | Bond Future | 3559 | 3 | 3559 | 3 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 8.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 8.32 | Call | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 8.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | R186 On 05-May-22 | 8.14 | Put | Bond Future | 498 | 1 | 498 | 1 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 9.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 7.48 | Put | Bond Future | 3174 | 3 | 3174 | 3 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 7.28 | Put | Bond Future | 4002 | 4 | 4002 | 4 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 7.88 | Put | Bond Future | 1543 | 2 | 1543 | 2 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 8.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 8.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 8.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 8.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R186 On 05-May-22 | 6.73 | Put | Bond Future | 6316 | 7 | 6316 | 7 | 0.00 |
| 05/05/2022 | R186 On 04-August-22 | | | Bond Future | 8.55 | 108.4487 | 8.5484 | 108.4487 | 78,042.00 |
| 05/05/2022 | R186 On 04-August-22 | 8.14 | Call | Bond Future | 526 | 1 | 526 | 1 | 0.00 |
| 05/05/2022 | R186 On 04-August-22 | 6.96 | Call | Bond Future | 11 | 0 | 11 | 0 | 3,600.00 |
| 05/05/2022 | R186 On 04-August-22 | 8.13 | Call | Bond Future | 513 | 1 | 513 | 1 | 0.00 |
| 05/05/2022 | R186 On 04-August-22 | 8.15 | Call | Bond Future | 538 | 1 | 538 | 1 | 0.00 |
| 05/05/2022 | R186 On 04-August-22 | 9.78 | Call | Bond Future | 4607 | 5 | 4607 | 5 | 0.00 |
| 05/05/2022 | R186 On 04-August-22 | 7.96 | Call | Bond Future | 334 | 0 | 334 | 0 | 3,600.00 |
| 05/05/2022 | R186 On 04-August-22 | 9.78 | Put | Bond Future | 127 | 0 | 127 | 0 | 3,600.00 |
| 05/05/2022 | R186 On 04-August-22 | 8.15 | Put | Bond Future | 2039 | 2 | 2039 | 2 | 0.00 |
| 05/05/2022 | R186 On 04-August-22 | 8.13 | Put | Bond Future | 2091 | 2 | 2091 | 2 | 0.00 |
| 05/05/2022 | R186 On 04-August-22 | 6.96 | Put | Bond Future | 6157 | 6 | 6157 | 6 | 0.00 |
| 05/05/2022 | R186 On 04-August-22 | 7.96 | Put | Bond Future | 2561 | 3 | 2561 | 3 | 0.00 |
| 05/05/2022 | R186 On 04-August-22 | 8.14 | Put | Bond Future | 2065 | 2 | 2065 | 2 | 0.00 |
| 05/05/2022 | R186 On 03-November-22 | | | Bond Future | 8.75 | 110.0058 | 8.7460 | 110.0058 | 11,129.00 |
| 05/05/2022 | R186 On 03-November-22 | 8.55 | Call | Bond Future | 1242 | 1 | 1242 | 1 | 0.00 |
| 05/05/2022 | R186 On 03-November-22 | 8.53 | Call | Bond Future | 1210 | 1 | 1210 | 1 | 0.00 |
| 05/05/2022 | R186 On 03-November-22 | 8.54 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 05/05/2022 | R186 On 03-November-22 | 8.54 | Put | Bond Future | 1955 | 2 | 1955 | 2 | 0.00 |
| 05/05/2022 | R186 On 03-November-22 | 8.53 | Put | Bond Future | 1974 | 2 | 1974 | 2 | 0.00 |
| 05/05/2022 | R186 On 03-November-22 | 8.55 | Put | Bond Future | 1936 | 2 | 1936 | 2 | 0.00 |
| 05/05/2022 | R186 On 02-February-23 | | | Bond Future | 8.90 | 106.5538 | 8.9012 | 106.5538 | 0.00 |
| 05/05/2022 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 917 | 1 | 917 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 888 | 1 | 888 | 1 | 0.00 |
| 05/05/2022 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 902 | 1 | 902 | 1 | 0.00 |
| 05/05/2022 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 2819 | 3 | 2819 | 3 | 0.00 |
| 05/05/2022 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 2838 | 3 | 2838 | 3 | 0.00 |
| 05/05/2022 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 05/05/2022 | R186 On 04-May-23 | | | Bond Future | 9.05 | 108.4300 | 9.0516 | 108.4300 | 0.00 |
| 05/05/2022 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 1726 | 2 | 1726 | 2 | 0.00 |
| 05/05/2022 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 1742 | 2 | 1742 | 2 | 0.00 |
| 05/05/2022 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 1757 | 2 | 1757 | 2 | 0.00 |
| 05/05/2022 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 2435 | 2 | 2435 | 2 | 0.00 |
| 05/05/2022 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 2418 | 2 | 2418 | 2 | 0.00 |
| 05/05/2022 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 2450 | 2 | 2450 | 2 | 0.00 |
| 05/05/2022 | R197 On 05-May-22 | | | Bond Future | 330.60 | 330.3218 | 330.6003 | 330.3218 | 0.00 |
| 05/05/2022 | R197 On 04-August-22 | | | Bond Future | 326.56 | 326.2809 | 326.5581 | 326.2809 | 395.00 |
| 05/05/2022 | R197 On 03-November-22 | | | Bond Future | 331.32 | 331.0406 | 331.3195 | 331.0406 | 0.00 |
| 05/05/2022 | R197 On 02-February-23 | | | Bond Future | 328.24 | 327.9618 | 328.2404 | 327.9618 | 0.00 |
| 05/05/2022 | R197 On 04-May-23 | | | Bond Future | 334.08 | 333.7960 | 334.0774 | 333.7960 | 0.00 |
| 05/05/2022 | R202 On 05-May-22 | | | Bond Future | 252.84 | 252.4433 | 252.8376 | 252.4433 | 0.00 |
| 05/05/2022 | R202 On 04-August-22 | | | Bond Future | 251.84 | 251.3260 | 251.8409 | 251.3260 | 6,519.00 |
| 05/05/2022 | R202 On 03-November-22 | | | Bond Future | 255.51 | 254.9920 | 255.5124 | 254.9920 | 0.00 |
| 05/05/2022 | R202 On 02-February-23 | | | Bond Future | 255.22 | 254.6972 | 255.2230 | 254.6972 | 0.00 |
| 05/05/2022 | R202 On 04-May-23 | | | Bond Future | 259.76 | 259.2249 | 259.7583 | 259.2249 | 0.00 |
| 05/05/2022 | R209 On 05-May-22 | | | Bond Future | 10.62 | 69.2847 | 10.6150 | 69.2847 | 0.00 |
| 05/05/2022 | R209 On 05-May-22 | 11.45 | Call | Bond Future | 4398 | 4 | 4398 | 4 | 0.00 |
| 05/05/2022 | R209 On 05-May-22 | 12.00 | Call | Bond Future | 7078 | 7 | 7078 | 7 | 0.00 |
| 05/05/2022 | R209 On 05-May-22 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R209 On 05-May-22 | 9.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R209 On 05-May-22 | 10.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R209 On 05-May-22 | 10.75 | Call | Bond Future | 739 | 1 | 739 | 1 | 0.00 |
| 05/05/2022 | R209 On 05-May-22 | 11.44 | Call | Bond Future | 4348 | 4 | 4348 | 4 | 0.00 |
| 05/05/2022 | R209 On 05-May-22 | 11.43 | Call | Bond Future | 4297 | 4 | 4297 | 4 | 0.00 |
| 05/05/2022 | R209 On 05-May-22 | 11.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R209 On 05-May-22 | 11.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | R209 On 05-May-22 | 10.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R209 On 05-May-22 | 10.25 | Put | Bond Future | 2057 | 2 | 2057 | 2 | 0.00 |
| 05/05/2022 | R209 On 05-May-22 | 9.75 | Put | Bond Future | 5017 | 5 | 5017 | 5 | 0.00 |
| 05/05/2022 | R209 On 05-May-22 | 9.50 | Put | Bond Future | 6561 | 7 | 6561 | 7 | 0.00 |
| 05/05/2022 | R209 On 05-May-22 | 12.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R209 On 05-May-22 | 11.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R209 On 04-August-22 | | | Bond Future | 10.83 | 70.1934 | 10.8251 | 70.1934 | 13,583.00 |
| 05/05/2022 | R209 On 04-August-22 | 10.59 | Call | Bond Future | 999 | 1 | 999 | 1 | 0.00 |
| 05/05/2022 | R209 On 04-August-22 | 10.57 | Call | Bond Future | 955 | 1 | 955 | 1 | 0.00 |
| 05/05/2022 | R209 On 04-August-22 | 10.58 | Call | Bond Future | 977 | 1 | 977 | 1 | 0.00 |
| 05/05/2022 | R209 On 04-August-22 | 10.58 | Put | Bond Future | 2310 | 2 | 2310 | 2 | 0.00 |
| 05/05/2022 | R209 On 04-August-22 | 10.57 | Put | Bond Future | 2343 | 2 | 2343 | 2 | 0.00 |
| 05/05/2022 | R209 On 04-August-22 | 10.59 | Put | Bond Future | 2277 | 2 | 2277 | 2 | 0.00 |
| 05/05/2022 | R209 On 03-November-22 | | | Bond Future | 10.98 | 68.0566 | 10.9803 | 68.0566 | 4,135.00 |
| 05/05/2022 | R209 On 03-November-22 | 11.50 | Call | Bond Future | 3896 | 4 | 3896 | 4 | 0.00 |
| 05/05/2022 | R209 On 03-November-22 | 11.00 | Call | Bond Future | 2302 | 2 | 2302 | 2 | 0.00 |
| 05/05/2022 | R209 On 03-November-22 | 11.01 | Call | Bond Future | 2330 | 2 | 2330 | 2 | 0.00 |
| 05/05/2022 | R209 On 03-November-22 | 11.02 | Call | Bond Future | 2358 | 2 | 2358 | 2 | 0.00 |
| 05/05/2022 | R209 On 03-November-22 | 10.00 | Call | Bond Future | 385 | 0 | 385 | 0 | 0.00 |
| 05/05/2022 | R209 On 03-November-22 | 10.50 | Call | Bond Future | 1121 | 1 | 1121 | 1 | 0.00 |
| 05/05/2022 | R209 On 03-November-22 | 11.03 | Call | Bond Future | 2386 | 2 | 2386 | 2 | 0.00 |
| 05/05/2022 | R209 On 03-November-22 | 9.50 | Call | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 05/05/2022 | R209 On 03-November-22 | 9.25 | Call | Bond Future | 64 | 0 | 64 | 0 | 9,500.00 |
| 05/05/2022 | R209 On 03-November-22 | 9.25 | Put | Bond Future | 10082 | 10 | 10082 | 10 | 0.00 |
| 05/05/2022 | R209 On 03-November-22 | 9.50 | Put | Bond Future | 8572 | 8 | 8572 | 8 | 0.00 |
| 05/05/2022 | R209 On 03-November-22 | 10.50 | Put | Bond Future | 3712 | 4 | 3712 | 4 | 0.00 |
| 05/05/2022 | R209 On 03-November-22 | 11.03 | Put | Bond Future | 2126 | 2 | 2126 | 2 | 0.00 |
| 05/05/2022 | R209 On 03-November-22 | 10.00 | Put | Bond Future | 5824 | 6 | 5824 | 6 | 9,500.00 |
| 05/05/2022 | R209 On 03-November-22 | 11.02 | Put | Bond Future | 2150 | 2 | 2150 | 2 | 0.00 |
| 05/05/2022 | R209 On 03-November-22 | 11.01 | Put | Bond Future | 2174 | 2 | 2174 | 2 | 0.00 |
| 05/05/2022 | R209 On 03-November-22 | 11.00 | Put | Bond Future | 2199 | 2 | 2199 | 2 | 9,500.00 |
| 05/05/2022 | R209 On 03-November-22 | 11.50 | Put | Bond Future | 1242 | 1 | 1242 | 1 | 0.00 |
| 05/05/2022 | R209 On 02-February-23 | | | Bond Future | 11.12 | 69.1976 | 11.1153 | 69.1976 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 1895 | 2 | 1895 | 2 | 0.00 |
| 05/05/2022 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 1872 | 2 | 1872 | 2 | 0.00 |
| 05/05/2022 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 1850 | 2 | 1850 | 2 | 0.00 |
| 05/05/2022 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 3549 | 3 | 3549 | 3 | 0.00 |
| 05/05/2022 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 3610 | 4 | 3610 | 4 | 0.00 |
| 05/05/2022 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 3579 | 3 | 3579 | 3 | 0.00 |
| 05/05/2022 | R209 On 04-May-23 | | | Bond Future | 11.25 | 67.2664 | 11.2450 | 67.2664 | 0.00 |
| 05/05/2022 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 2726 | 3 | 2726 | 3 | 0.00 |
| 05/05/2022 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 2702 | 3 | 2702 | 3 | 0.00 |
| 05/05/2022 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 2677 | 3 | 2677 | 3 | 0.00 |
| 05/05/2022 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 3468 | 3 | 3468 | 3 | 0.00 |
| 05/05/2022 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 3442 | 3 | 3442 | 3 | 0.00 |
| 05/05/2022 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 3415 | 3 | 3415 | 3 | 0.00 |
| 05/05/2022 | R210 On 05-May-22 | | | Bond Future | 220.53 | 220.1443 | 220.5324 | 220.1443 | 0.00 |
| 05/05/2022 | R210 On 04-August-22 | | | Bond Future | 223.22 | 223.0871 | 223.2232 | 223.0871 | 1,025.00 |
| 05/05/2022 | R210 On 03-November-22 | | | Bond Future | 223.53 | 223.3905 | 223.5265 | 223.3905 | 0.00 |
| 05/05/2022 | R210 On 02-February-23 | | | Bond Future | 227.31 | 227.1776 | 227.3138 | 227.1776 | 0.00 |
| 05/05/2022 | R210 On 04-May-23 | | | Bond Future | 228.31 | 228.1764 | 228.3126 | 228.1764 | 0.00 |
| 05/05/2022 | R213 On 05-May-22 | | | Bond Future | 10.14 | 83.3609 | 10.1400 | 83.3609 | 0.00 |
| 05/05/2022 | R213 On 05-May-22 | 10.65 | Call | Bond Future | 2523 | 3 | 2523 | 3 | 0.00 |
| 05/05/2022 | R213 On 05-May-22 | 10.64 | Call | Bond Future | 2474 | 3 | 2474 | 3 | 0.00 |
| 05/05/2022 | R213 On 05-May-22 | 10.63 | Call | Bond Future | 2426 | 2 | 2426 | 2 | 0.00 |
| 05/05/2022 | R213 On 05-May-22 | 10.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R213 On 05-May-22 | 10.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R213 On 05-May-22 | 10.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R213 On 04-August-22 | | | Bond Future | 10.38 | 84.4542 | 10.3835 | 84.4542 | 26,734.00 |
| 05/05/2022 | R213 On 04-August-22 | 9.90 | Call | Bond Future | 543 | 1 | 543 | 1 | 0.00 |
| 05/05/2022 | R213 On 04-August-22 | 9.88 | Call | Bond Future | 516 | 1 | 516 | 1 | 0.00 |
| 05/05/2022 | R213 On 04-August-22 | 9.89 | Call | Bond Future | 529 | 1 | 529 | 1 | 0.00 |
| 05/05/2022 | R213 On 04-August-22 | 9.90 | Put | Bond Future | 2946 | 3 | 2946 | 3 | 0.00 |
| 05/05/2022 | R213 On 04-August-22 | 9.88 | Put | Bond Future | 3020 | 3 | 3020 | 3 | 0.00 |
| 05/05/2022 | R213 On 04-August-22 | 9.89 | Put | Bond Future | 2983 | 3 | 2983 | 3 | 0.00 |
| 05/05/2022 | R213 On 03-November-22 | | | Bond Future | 10.57 | 82.1289 | 10.5720 | 82.1289 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | R213 On 03-November-22 | 10.40 | Call | Bond Future | 1656 | 2 | 1656 | 2 | 0.00 |
| 05/05/2022 | R213 On 03-November-22 | 9.98 | Call | Bond Future | 866 | 1 | 866 | 1 | 0.00 |
| 05/05/2022 | R213 On 03-November-22 | 10.19 | Call | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 05/05/2022 | R213 On 03-November-22 | 9.13 | Call | Bond Future | 169 | 0 | 169 | 0 | 200.00 |
| 05/05/2022 | R213 On 03-November-22 | 9.84 | Call | Bond Future | 669 | 1 | 669 | 1 | 0.00 |
| 05/05/2022 | R213 On 03-November-22 | 10.38 | Call | Bond Future | 1612 | 2 | 1612 | 2 | 0.00 |
| 05/05/2022 | R213 On 03-November-22 | 10.39 | Call | Bond Future | 1634 | 2 | 1634 | 2 | 0.00 |
| 05/05/2022 | R213 On 03-November-22 | 9.19 | Call | Bond Future | 192 | 0 | 192 | 0 | 476.00 |
| 05/05/2022 | R213 On 03-November-22 | 10.37 | Call | Bond Future | 1590 | 2 | 1590 | 2 | 0.00 |
| 05/05/2022 | R213 On 03-November-22 | 10.37 | Put | Bond Future | 2554 | 2 | 2554 | 2 | 200.00 |
| 05/05/2022 | R213 On 03-November-22 | 9.19 | Put | Bond Future | 7092 | 7 | 7092 | 7 | 0.00 |
| 05/05/2022 | R213 On 03-November-22 | 10.39 | Put | Bond Future | 2502 | 2 | 2502 | 2 | 0.00 |
| 05/05/2022 | R213 On 03-November-22 | 10.38 | Put | Bond Future | 2528 | 2 | 2528 | 2 | 0.00 |
| 05/05/2022 | R213 On 03-November-22 | 9.84 | Put | Bond Future | 4234 | 4 | 4234 | 4 | 476.00 |
| 05/05/2022 | R213 On 03-November-22 | 9.13 | Put | Bond Future | 7386 | 7 | 7386 | 7 | 0.00 |
| 05/05/2022 | R213 On 03-November-22 | 10.19 | Put | Bond Future | 3061 | 3 | 3061 | 3 | 476.00 |
| 05/05/2022 | R213 On 03-November-22 | 9.98 | Put | Bond Future | 3734 | 4 | 3734 | 4 | 200.00 |
| 05/05/2022 | R213 On 03-November-22 | 10.40 | Put | Bond Future | 2476 | 2 | 2476 | 2 | 0.00 |
| 05/05/2022 | R213 On 02-February-23 | | | Bond Future | 10.74 | 83.5043 | 10.7398 | 83.5043 | 0.00 |
| 05/05/2022 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 1794 | 2 | 1794 | 2 | 912.00 |
| 05/05/2022 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 1391 | 1 | 1391 | 1 | 0.00 |
| 05/05/2022 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 274 | 0 | 274 | 0 | 476.00 |
| 05/05/2022 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 1373 | 1 | 1373 | 1 | 0.00 |
| 05/05/2022 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 7073 | 7 | 7073 | 7 | 0.00 |
| 05/05/2022 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 1046 | 1 | 1046 | 1 | 0.00 |
| 05/05/2022 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 1409 | 2 | 1409 | 2 | 0.00 |
| 05/05/2022 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 1633 | 2 | 1633 | 2 | 0.00 |
| 05/05/2022 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 3454 | 3 | 3454 | 3 | 476.00 |
| 05/05/2022 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 697 | 1 | 697 | 1 | 912.00 |
| 05/05/2022 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 3830 | 4 | 3830 | 4 | 0.00 |
| 05/05/2022 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 3236 | 3 | 3236 | 3 | 0.00 |
| 05/05/2022 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 3860 | 4 | 3860 | 4 | 0.00 |
| 05/05/2022 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 7987 | 8 | 7987 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 4498 | 4 | 4498 | 4 | 476.00 |
| 05/05/2022 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 3801 | 4 | 3801 | 4 | 0.00 |
| 05/05/2022 | R213 On 04-May-23 | | | Bond Future | 10.90 | 81.4277 | 10.8956 | 81.4277 | 0.00 |
| 05/05/2022 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 2457 | 3 | 2457 | 3 | 0.00 |
| 05/05/2022 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 2435 | 3 | 2435 | 3 | 0.00 |
| 05/05/2022 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 2479 | 3 | 2479 | 3 | 0.00 |
| 05/05/2022 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 3135 | 3 | 3135 | 3 | 0.00 |
| 05/05/2022 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 3181 | 3 | 3181 | 3 | 0.00 |
| 05/05/2022 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 3157 | 3 | 3157 | 3 | 0.00 |
| 05/05/2022 | R214 On 05-May-22 | | | Bond Future | 10.89 | 66.3977 | 10.8850 | 66.3977 | 0.00 |
| 05/05/2022 | R214 On 05-May-22 | 11.73 | Call | Bond Future | 4565 | 5 | 4565 | 5 | 0.00 |
| 05/05/2022 | R214 On 05-May-22 | 11.74 | Call | Bond Future | 4616 | 5 | 4616 | 5 | 0.00 |
| 05/05/2022 | R214 On 05-May-22 | 11.75 | Call | Bond Future | 4667 | 5 | 4667 | 5 | 0.00 |
| 05/05/2022 | R214 On 05-May-22 | 11.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R214 On 05-May-22 | 11.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R214 On 05-May-22 | 11.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R214 On 04-August-22 | | | Bond Future | 11.08 | 67.2685 | 11.0830 | 67.2685 | 15,134.00 |
| 05/05/2022 | R214 On 04-August-22 | 10.97 | Call | Bond Future | 1354 | 1 | 1354 | 1 | 0.00 |
| 05/05/2022 | R214 On 04-August-22 | 10.98 | Call | Bond Future | 1381 | 1 | 1381 | 1 | 0.00 |
| 05/05/2022 | R214 On 04-August-22 | 10.99 | Call | Bond Future | 1408 | 1 | 1408 | 1 | 0.00 |
| 05/05/2022 | R214 On 04-August-22 | 10.98 | Put | Bond Future | 1958 | 2 | 1958 | 2 | 0.00 |
| 05/05/2022 | R214 On 04-August-22 | 10.99 | Put | Bond Future | 1929 | 2 | 1929 | 2 | 0.00 |
| 05/05/2022 | R214 On 04-August-22 | 10.97 | Put | Bond Future | 1987 | 2 | 1987 | 2 | 0.00 |
| 05/05/2022 | R214 On 03-November-22 | | | Bond Future | 11.23 | 64.9493 | 11.2324 | 64.9493 | 0.00 |
| 05/05/2022 | R214 On 03-November-22 | 11.36 | Call | Bond Future | 2726 | 3 | 2726 | 3 | 0.00 |
| 05/05/2022 | R214 On 03-November-22 | 11.35 | Call | Bond Future | 2696 | 3 | 2696 | 3 | 0.00 |
| 05/05/2022 | R214 On 03-November-22 | 11.34 | Call | Bond Future | 2665 | 3 | 2665 | 3 | 0.00 |
| 05/05/2022 | R214 On 03-November-22 | 11.36 | Put | Bond Future | 2037 | 2 | 2037 | 2 | 0.00 |
| 05/05/2022 | R214 On 03-November-22 | 11.35 | Put | Bond Future | 2060 | 2 | 2060 | 2 | 0.00 |
| 05/05/2022 | R214 On 03-November-22 | 11.34 | Put | Bond Future | 2084 | 2 | 2084 | 2 | 0.00 |
| 05/05/2022 | R214 On 02-February-23 | | | Bond Future | 11.37 | 66.0376 | 11.3659 | 66.0376 | 0.00 |
| 05/05/2022 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 2083 | 2 | 2083 | 2 | 0.00 |
| 05/05/2022 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 2035 | 2 | 2035 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 2059 | 2 | 2059 | 2 | 0.00 |
| 05/05/2022 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 3616 | 4 | 3616 | 4 | 0.00 |
| 05/05/2022 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 3647 | 4 | 3647 | 4 | 0.00 |
| 05/05/2022 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 3584 | 3 | 3584 | 3 | 0.00 |
| 05/05/2022 | R214 On 04-May-23 | | | Bond Future | 11.49 | 63.9077 | 11.4880 | 63.9077 | 0.00 |
| 05/05/2022 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 2929 | 3 | 2929 | 3 | 0.00 |
| 05/05/2022 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 2877 | 3 | 2877 | 3 | 0.00 |
| 05/05/2022 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 2903 | 3 | 2903 | 3 | 0.00 |
| 05/05/2022 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 3555 | 3 | 3555 | 3 | 0.00 |
| 05/05/2022 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 3528 | 3 | 3528 | 3 | 0.00 |
| 05/05/2022 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 3500 | 3 | 3500 | 3 | 0.00 |
| 05/05/2022 | R248 On 05-May-22 | | | Bond Future | 10.84 | 83.5952 | 10.8350 | 83.5952 | 0.00 |
| 05/05/2022 | R248 On 05-May-22 | 11.81 | Call | Bond Future | 6592 | 7 | 6592 | 7 | 0.00 |
| 05/05/2022 | R248 On 05-May-22 | 11.80 | Call | Bond Future | 6529 | 6 | 6529 | 6 | 0.00 |
| 05/05/2022 | R248 On 05-May-22 | 11.79 | Call | Bond Future | 6466 | 6 | 6466 | 6 | 0.00 |
| 05/05/2022 | R248 On 05-May-22 | 11.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R248 On 05-May-22 | 11.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R248 On 05-May-22 | 11.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2022 | R248 On 04-August-22 | | | Bond Future | 11.04 | 84.6916 | 11.0407 | 84.6916 | 188,741.00 |
| 05/05/2022 | R248 On 04-August-22 | 11.00 | Call | Bond Future | 1933 | 2 | 1933 | 2 | 0.00 |
| 05/05/2022 | R248 On 04-August-22 | 10.90 | Call | Bond Future | 1586 | 2 | 1586 | 2 | 1,700.00 |
| 05/05/2022 | R248 On 04-August-22 | 9.70 | Call | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 05/05/2022 | R248 On 04-August-22 | 10.40 | Call | Bond Future | 406 | 0 | 406 | 0 | 0.00 |
| 05/05/2022 | R248 On 04-August-22 | 10.98 | Call | Bond Future | 1861 | 2 | 1861 | 2 | 0.00 |
| 05/05/2022 | R248 On 04-August-22 | 10.99 | Call | Bond Future | 1897 | 2 | 1897 | 2 | 0.00 |
| 05/05/2022 | R248 On 04-August-22 | 10.20 | Call | Bond Future | 195 | 0 | 195 | 0 | 1,700.00 |
| 05/05/2022 | R248 On 04-August-22 | 10.40 | Put | Bond Future | 5146 | 5 | 5146 | 5 | 0.00 |
| 05/05/2022 | R248 On 04-August-22 | 10.99 | Put | Bond Future | 2255 | 2 | 2255 | 2 | 0.00 |
| 05/05/2022 | R248 On 04-August-22 | 10.98 | Put | Bond Future | 2290 | 2 | 2290 | 2 | 0.00 |
| 05/05/2022 | R248 On 04-August-22 | 9.70 | Put | Bond Future | 10525 | 10 | 10525 | 10 | 0.00 |
| 05/05/2022 | R248 On 04-August-22 | 10.20 | Put | Bond Future | 6515 | 6 | 6515 | 6 | 0.00 |
| 05/05/2022 | R248 On 04-August-22 | 10.90 | Put | Bond Future | 2587 | 2 | 2587 | 2 | 0.00 |
| 05/05/2022 | R248 On 04-August-22 | 11.00 | Put | Bond Future | 2221 | 2 | 2221 | 2 | 50.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2022 | R248 On 03-November-22 | | | Bond Future | 11.19 | 81.4855 | 11.1876 | 81.4855 | 0.00 |
| 05/05/2022 | R248 On 03-November-22 | 11.30 | Call | Bond Future | 3344 | 3 | 3344 | 3 | 0.00 |
| 05/05/2022 | R248 On 03-November-22 | 11.31 | Call | Bond Future | 3382 | 4 | 3382 | 4 | 0.00 |
| 05/05/2022 | R248 On 03-November-22 | 11.32 | Call | Bond Future | 3421 | 4 | 3421 | 4 | 0.00 |
| 05/05/2022 | R248 On 03-November-22 | 11.30 | Put | Bond Future | 2577 | 2 | 2577 | 2 | 0.00 |
| 05/05/2022 | R248 On 03-November-22 | 11.31 | Put | Bond Future | 2548 | 2 | 2548 | 2 | 0.00 |
| 05/05/2022 | R248 On 03-November-22 | 11.32 | Put | Bond Future | 2519 | 2 | 2519 | 2 | 0.00 |
| 05/05/2022 | R248 On 02-February-23 | | | Bond Future | 11.32 | 82.8512 | 11.3188 | 82.8512 | 0.00 |
| 05/05/2022 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 2632 | 3 | 2632 | 3 | 0.00 |
| 05/05/2022 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 2663 | 3 | 2663 | 3 | 0.00 |
| 05/05/2022 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 2694 | 3 | 2694 | 3 | 0.00 |
| 05/05/2022 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 4333 | 4 | 4333 | 4 | 0.00 |
| 05/05/2022 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 4371 | 4 | 4371 | 4 | 0.00 |
| 05/05/2022 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 4410 | 4 | 4410 | 4 | 0.00 |
| 05/05/2022 | R248 On 04-May-23 | | | Bond Future | 11.44 | 79.8781 | 11.4386 | 79.8781 | 0.00 |
| 05/05/2022 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 3641 | 4 | 3641 | 4 | 0.00 |
| 05/05/2022 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 3673 | 4 | 3673 | 4 | 0.00 |
| 05/05/2022 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 3706 | 4 | 3706 | 4 | 0.00 |
| 05/05/2022 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 4296 | 4 | 4296 | 4 | 0.00 |
| 05/05/2022 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 4330 | 4 | 4330 | 4 | 0.00 |
| 05/05/2022 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 4365 | 4 | 4365 | 4 | 0.00 |