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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | 2025 On 05-May-22 | | | Bond Future | 159.89 | 159.8759 | 159.8919 | 159.8759 | 5,520.00 |
| 15/03/2022 | 2025 On 04-August-22 | | | Bond Future | 160.49 | 160.4723 | 160.4931 | 160.4723 | 1,130.00 |
| 15/03/2022 | 2025 On 03-November-22 | | | Bond Future | 162.91 | 162.8282 | 162.9134 | 162.8282 | 0.00 |
| 15/03/2022 | 2025 On 02-February-23 | | | Bond Future | 164.03 | 163.7556 | 164.0261 | 163.7556 | 0.00 |
| 15/03/2022 | 2029 On 05-May-22 | | | Bond Future | 117.92 | 117.7889 | 117.9188 | 117.7889 | 2,745.00 |
| 15/03/2022 | 2029 On 04-August-22 | | | Bond Future | 119.56 | 119.4225 | 119.5575 | 119.4225 | 1,844.00 |
| 15/03/2022 | 2029 On 03-November-22 | | | Bond Future | 120.13 | 119.9433 | 120.1278 | 119.9433 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | 2029 On 02-February-23 | | | Bond Future | 122.17 | 121.8515 | 122.1748 | 121.8515 | 0.00 |
| 15/03/2022 | 2030 On 05-May-22 | | | Bond Future | 9.90 | 91.7814 | 9.8991 | 91.7814 | 71,166.00 |
| 15/03/2022 | 2030 On 05-May-22 | 7.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 15/03/2022 | 2030 On 05-May-22 | 11.04 | Call | Bond Future | 5498 | 5 | 5498 | 5 | 0.00 |
| 15/03/2022 | 2030 On 05-May-22 | 10.19 | Call | Bond Future | 2026 | 2 | 2026 | 2 | 0.00 |
| 15/03/2022 | 2030 On 05-May-22 | 10.20 | Call | Bond Future | 2060 | 2 | 2060 | 2 | 0.00 |
| 15/03/2022 | 2030 On 05-May-22 | 9.35 | Call | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 15/03/2022 | 2030 On 05-May-22 | 9.65 | Call | Bond Future | 618 | 1 | 618 | 1 | 0.00 |
| 15/03/2022 | 2030 On 05-May-22 | 8.81 | Call | Bond Future | 32 | 0 | 32 | 0 | 200.00 |
| 15/03/2022 | 2030 On 05-May-22 | 8.89 | Call | Bond Future | 45 | 0 | 45 | 0 | 1,800.00 |
| 15/03/2022 | 2030 On 05-May-22 | 9.60 | Call | Bond Future | 535 | 0 | 535 | 0 | 0.00 |
| 15/03/2022 | 2030 On 05-May-22 | 8.14 | Call | Bond Future | 1 | 0 | 1 | 0 | 1,800.00 |
| 15/03/2022 | 2030 On 05-May-22 | 8.47 | Call | Bond Future | 6 | 0 | 6 | 0 | 1,073.00 |
| 15/03/2022 | 2030 On 05-May-22 | 10.21 | Call | Bond Future | 2095 | 2 | 2095 | 2 | 0.00 |
| 15/03/2022 | 2030 On 05-May-22 | 9.95 | Call | Bond Future | 1284 | 1 | 1284 | 1 | 0.00 |
| 15/03/2022 | 2030 On 05-May-22 | 9.15 | Call | Bond Future | 124 | 0 | 124 | 0 | 7,500.00 |
| 15/03/2022 | 2030 On 05-May-22 | 9.15 | Put | Bond Future | 3944 | 4 | 3944 | 4 | 0.00 |
| 15/03/2022 | 2030 On 05-May-22 | 9.65 | Put | Bond Future | 1866 | 2 | 1866 | 2 | 5,000.00 |
| 15/03/2022 | 2030 On 05-May-22 | 8.81 | Put | Bond Future | 5654 | 6 | 5654 | 6 | 0.00 |
| 15/03/2022 | 2030 On 05-May-22 | 8.89 | Put | Bond Future | 5239 | 6 | 5239 | 6 | 0.00 |
| 15/03/2022 | 2030 On 05-May-22 | 10.21 | Put | Bond Future | 568 | 1 | 568 | 1 | 0.00 |
| 15/03/2022 | 2030 On 05-May-22 | 8.14 | Put | Bond Future | 9305 | 10 | 9305 | 10 | 0.00 |
| 15/03/2022 | 2030 On 05-May-22 | 9.60 | Put | Bond Future | 2036 | 2 | 2036 | 2 | 5,000.00 |
| 15/03/2022 | 2030 On 05-May-22 | 9.35 | Put | Bond Future | 3028 | 3 | 3028 | 3 | 1,073.00 |
| 15/03/2022 | 2030 On 05-May-22 | 10.20 | Put | Bond Future | 582 | 1 | 582 | 1 | 200.00 |
| 15/03/2022 | 2030 On 05-May-22 | 10.19 | Put | Bond Future | 596 | 1 | 596 | 1 | 0.00 |
| 15/03/2022 | 2030 On 05-May-22 | 11.04 | Put | Bond Future | 53 | 0 | 53 | 0 | 1,800.00 |
| 15/03/2022 | 2030 On 05-May-22 | 9.95 | Put | Bond Future | 1032 | 1 | 1032 | 1 | 1,073.00 |
| 15/03/2022 | 2030 On 05-May-22 | 7.73 | Put | Bond Future | 11645 | 12 | 11645 | 12 | 0.00 |
| 15/03/2022 | 2030 On 05-May-22 | 8.47 | Put | Bond Future | 7475 | 8 | 7475 | 8 | 0.00 |
| 15/03/2022 | 2030 On 04-August-22 | | | Bond Future | 10.11 | 89.0257 | 10.1111 | 89.0257 | 25,170.00 |
| 15/03/2022 | 2030 On 04-August-22 | 9.05 | Call | Bond Future | 319 | 0 | 319 | 0 | 800.00 |
| 15/03/2022 | 2030 On 04-August-22 | 9.54 | Call | Bond Future | 774 | 1 | 774 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | 2030 On 04-August-22 | 8.30 | Call | Bond Future | 59 | 0 | 59 | 0 | 800.00 |
| 15/03/2022 | 2030 On 04-August-22 | 9.55 | Call | Bond Future | 789 | 1 | 789 | 1 | 0.00 |
| 15/03/2022 | 2030 On 04-August-22 | 9.56 | Call | Bond Future | 804 | 1 | 804 | 1 | 0.00 |
| 15/03/2022 | 2030 On 04-August-22 | 10.95 | Call | Bond Future | 4534 | 4 | 4534 | 4 | 0.00 |
| 15/03/2022 | 2030 On 04-August-22 | 10.95 | Put | Bond Future | 627 | 1 | 627 | 1 | 800.00 |
| 15/03/2022 | 2030 On 04-August-22 | 9.56 | Put | Bond Future | 3495 | 4 | 3495 | 4 | 0.00 |
| 15/03/2022 | 2030 On 04-August-22 | 9.55 | Put | Bond Future | 3530 | 4 | 3530 | 4 | 0.00 |
| 15/03/2022 | 2030 On 04-August-22 | 8.30 | Put | Bond Future | 9303 | 10 | 9303 | 10 | 0.00 |
| 15/03/2022 | 2030 On 04-August-22 | 9.54 | Put | Bond Future | 3565 | 4 | 3565 | 4 | 0.00 |
| 15/03/2022 | 2030 On 04-August-22 | 9.05 | Put | Bond Future | 5594 | 6 | 5594 | 6 | 0.00 |
| 15/03/2022 | 2030 On 03-November-22 | | | Bond Future | 10.29 | 90.3142 | 10.2936 | 90.3142 | 0.00 |
| 15/03/2022 | 2030 On 03-November-22 | 10.09 | Call | Bond Future | 1935 | 2 | 1935 | 2 | 0.00 |
| 15/03/2022 | 2030 On 03-November-22 | 10.08 | Call | Bond Future | 1914 | 2 | 1914 | 2 | 0.00 |
| 15/03/2022 | 2030 On 03-November-22 | 10.10 | Call | Bond Future | 1957 | 2 | 1957 | 2 | 0.00 |
| 15/03/2022 | 2030 On 03-November-22 | 10.10 | Put | Bond Future | 2861 | 3 | 2861 | 3 | 0.00 |
| 15/03/2022 | 2030 On 03-November-22 | 10.08 | Put | Bond Future | 2912 | 3 | 2912 | 3 | 0.00 |
| 15/03/2022 | 2030 On 03-November-22 | 10.09 | Put | Bond Future | 2886 | 3 | 2886 | 3 | 0.00 |
| 15/03/2022 | 2030 On 02-February-23 | | | Bond Future | 10.46 | 87.7275 | 10.4601 | 87.7275 | 0.00 |
| 15/03/2022 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 1788 | 2 | 1788 | 2 | 0.00 |
| 15/03/2022 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 1669 | 2 | 1669 | 2 | 0.00 |
| 15/03/2022 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 436 | 0 | 436 | 0 | 102.00 |
| 15/03/2022 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 1753 | 2 | 1753 | 2 | 0.00 |
| 15/03/2022 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 1770 | 2 | 1770 | 2 | 0.00 |
| 15/03/2022 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 729 | 1 | 729 | 1 | 0.00 |
| 15/03/2022 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 1249 | 1 | 1249 | 1 | 0.00 |
| 15/03/2022 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 1448 | 1 | 1448 | 1 | 0.00 |
| 15/03/2022 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 8255 | 9 | 8255 | 9 | 0.00 |
| 15/03/2022 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 4935 | 5 | 4935 | 5 | 102.00 |
| 15/03/2022 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 6623 | 7 | 6623 | 7 | 0.00 |
| 15/03/2022 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 3839 | 4 | 3839 | 4 | 0.00 |
| 15/03/2022 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 4043 | 4 | 4043 | 4 | 102.00 |
| 15/03/2022 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 3895 | 4 | 3895 | 4 | 0.00 |
| 15/03/2022 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 3866 | 4 | 3866 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 4476 | 5 | 4476 | 5 | 0.00 |
| 15/03/2022 | 2032 On 05-May-22 | | | Bond Future | 10.28 | 88.1774 | 10.2829 | 88.1774 | 141,021.00 |
| 15/03/2022 | 2032 On 05-May-22 | 9.58 | Call | Bond Future | 122 | 0 | 122 | 0 | 780.00 |
| 15/03/2022 | 2032 On 05-May-22 | 10.18 | Call | Bond Future | 969 | 1 | 969 | 1 | 780.00 |
| 15/03/2022 | 2032 On 05-May-22 | 10.29 | Call | Bond Future | 1274 | 1 | 1274 | 1 | 993.00 |
| 15/03/2022 | 2032 On 05-May-22 | 11.04 | Call | Bond Future | 4291 | 4 | 4291 | 4 | 0.00 |
| 15/03/2022 | 2032 On 05-May-22 | 11.02 | Call | Bond Future | 4197 | 4 | 4197 | 4 | 0.00 |
| 15/03/2022 | 2032 On 05-May-22 | 11.18 | Call | Bond Future | 4962 | 5 | 4962 | 5 | 0.00 |
| 15/03/2022 | 2032 On 05-May-22 | 10.98 | Call | Bond Future | 4009 | 4 | 4009 | 4 | 0.00 |
| 15/03/2022 | 2032 On 05-May-22 | 11.03 | Call | Bond Future | 4244 | 4 | 4244 | 4 | 0.00 |
| 15/03/2022 | 2032 On 05-May-22 | 11.03 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 15/03/2022 | 2032 On 05-May-22 | 10.98 | Put | Bond Future | 219 | 0 | 219 | 0 | 993.00 |
| 15/03/2022 | 2032 On 05-May-22 | 11.02 | Put | Bond Future | 196 | 0 | 196 | 0 | 0.00 |
| 15/03/2022 | 2032 On 05-May-22 | 11.18 | Put | Bond Future | 126 | 0 | 126 | 0 | 780.00 |
| 15/03/2022 | 2032 On 05-May-22 | 10.29 | Put | Bond Future | 1234 | 1 | 1234 | 1 | 0.00 |
| 15/03/2022 | 2032 On 05-May-22 | 11.04 | Put | Bond Future | 186 | 0 | 186 | 0 | 0.00 |
| 15/03/2022 | 2032 On 05-May-22 | 10.18 | Put | Bond Future | 1548 | 2 | 1548 | 2 | 0.00 |
| 15/03/2022 | 2032 On 05-May-22 | 9.58 | Put | Bond Future | 4179 | 4 | 4179 | 4 | 0.00 |
| 15/03/2022 | 2032 On 04-August-22 | | | Bond Future | 10.47 | 89.3788 | 10.4745 | 89.3788 | 2,140.00 |
| 15/03/2022 | 2032 On 04-August-22 | 11.60 | Call | Bond Future | 6271 | 6 | 6271 | 6 | 0.00 |
| 15/03/2022 | 2032 On 04-August-22 | 11.89 | Call | Bond Future | 7552 | 7 | 7552 | 7 | 0.00 |
| 15/03/2022 | 2032 On 04-August-22 | 10.20 | Call | Bond Future | 1296 | 1 | 1296 | 1 | 0.00 |
| 15/03/2022 | 2032 On 04-August-22 | 10.21 | Call | Bond Future | 1319 | 1 | 1319 | 1 | 0.00 |
| 15/03/2022 | 2032 On 04-August-22 | 10.22 | Call | Bond Future | 1343 | 1 | 1343 | 1 | 0.00 |
| 15/03/2022 | 2032 On 04-August-22 | 9.72 | Call | Bond Future | 516 | 0 | 516 | 0 | 800.00 |
| 15/03/2022 | 2032 On 04-August-22 | 8.97 | Call | Bond Future | 89 | 0 | 89 | 0 | 800.00 |
| 15/03/2022 | 2032 On 04-August-22 | 8.97 | Put | Bond Future | 8810 | 9 | 8810 | 9 | 0.00 |
| 15/03/2022 | 2032 On 04-August-22 | 9.72 | Put | Bond Future | 4751 | 5 | 4751 | 5 | 0.00 |
| 15/03/2022 | 2032 On 04-August-22 | 10.20 | Put | Bond Future | 2806 | 3 | 2806 | 3 | 0.00 |
| 15/03/2022 | 2032 On 04-August-22 | 10.21 | Put | Bond Future | 2774 | 3 | 2774 | 3 | 0.00 |
| 15/03/2022 | 2032 On 04-August-22 | 11.89 | Put | Bond Future | 290 | 0 | 290 | 0 | 0.00 |
| 15/03/2022 | 2032 On 04-August-22 | 11.60 | Put | Bond Future | 429 | 0 | 429 | 0 | 800.00 |
| 15/03/2022 | 2032 On 04-August-22 | 10.22 | Put | Bond Future | 2742 | 3 | 2742 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | 2032 On 03-November-22 | | | Bond Future | 10.65 | 86.5202 | 10.6497 | 86.5202 | 0.00 |
| 15/03/2022 | 2032 On 03-November-22 | 12.30 | Call | Bond Future | 8649 | 8 | 8649 | 8 | 0.00 |
| 15/03/2022 | 2032 On 03-November-22 | 10.66 | Call | Bond Future | 2607 | 2 | 2607 | 2 | 0.00 |
| 15/03/2022 | 2032 On 03-November-22 | 10.67 | Call | Bond Future | 2636 | 2 | 2636 | 2 | 750.00 |
| 15/03/2022 | 2032 On 03-November-22 | 11.55 | Call | Bond Future | 5607 | 5 | 5607 | 5 | 0.00 |
| 15/03/2022 | 2032 On 03-November-22 | 10.21 | Call | Bond Future | 1486 | 1 | 1486 | 1 | 500.00 |
| 15/03/2022 | 2032 On 03-November-22 | 10.56 | Call | Bond Future | 2327 | 2 | 2327 | 2 | 0.00 |
| 15/03/2022 | 2032 On 03-November-22 | 10.11 | Call | Bond Future | 1306 | 1 | 1306 | 1 | 0.00 |
| 15/03/2022 | 2032 On 03-November-22 | 9.31 | Call | Bond Future | 380 | 0 | 380 | 0 | 180.00 |
| 15/03/2022 | 2032 On 03-November-22 | 9.46 | Call | Bond Future | 494 | 0 | 494 | 0 | 500.00 |
| 15/03/2022 | 2032 On 03-November-22 | 10.49 | Call | Bond Future | 2140 | 2 | 2140 | 2 | 0.00 |
| 15/03/2022 | 2032 On 03-November-22 | 9.36 | Call | Bond Future | 416 | 0 | 416 | 0 | 454.00 |
| 15/03/2022 | 2032 On 03-November-22 | 9.92 | Call | Bond Future | 1008 | 1 | 1008 | 1 | 750.00 |
| 15/03/2022 | 2032 On 03-November-22 | 10.16 | Call | Bond Future | 1394 | 1 | 1394 | 1 | 0.00 |
| 15/03/2022 | 2032 On 03-November-22 | 10.16 | Put | Bond Future | 4037 | 4 | 4037 | 4 | 180.00 |
| 15/03/2022 | 2032 On 03-November-22 | 9.31 | Put | Bond Future | 7871 | 8 | 7871 | 8 | 0.00 |
| 15/03/2022 | 2032 On 03-November-22 | 9.92 | Put | Bond Future | 4985 | 5 | 4985 | 5 | 0.00 |
| 15/03/2022 | 2032 On 03-November-22 | 10.11 | Put | Bond Future | 4225 | 4 | 4225 | 4 | 454.00 |
| 15/03/2022 | 2032 On 03-November-22 | 9.36 | Put | Bond Future | 7611 | 8 | 7611 | 8 | 0.00 |
| 15/03/2022 | 2032 On 03-November-22 | 9.46 | Put | Bond Future | 7104 | 7 | 7104 | 7 | 0.00 |
| 15/03/2022 | 2032 On 03-November-22 | 10.56 | Put | Bond Future | 2803 | 3 | 2803 | 3 | 180.00 |
| 15/03/2022 | 2032 On 03-November-22 | 10.49 | Put | Bond Future | 2990 | 3 | 2990 | 3 | 454.00 |
| 15/03/2022 | 2032 On 03-November-22 | 10.21 | Put | Bond Future | 3854 | 4 | 3854 | 4 | 0.00 |
| 15/03/2022 | 2032 On 03-November-22 | 11.55 | Put | Bond Future | 1016 | 1 | 1016 | 1 | 500.00 |
| 15/03/2022 | 2032 On 03-November-22 | 10.67 | Put | Bond Future | 2528 | 3 | 2528 | 3 | 0.00 |
| 15/03/2022 | 2032 On 03-November-22 | 10.66 | Put | Bond Future | 2552 | 3 | 2552 | 3 | 0.00 |
| 15/03/2022 | 2032 On 03-November-22 | 12.30 | Put | Bond Future | 480 | 1 | 480 | 1 | 750.00 |
| 15/03/2022 | 2032 On 02-February-23 | | | Bond Future | 10.81 | 87.8802 | 10.8073 | 87.8802 | 0.00 |
| 15/03/2022 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 6318 | 6 | 6318 | 6 | 0.00 |
| 15/03/2022 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 9853 | 9 | 9853 | 9 | 0.00 |
| 15/03/2022 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 1932 | 2 | 1932 | 2 | 0.00 |
| 15/03/2022 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 1952 | 2 | 1952 | 2 | 0.00 |
| 15/03/2022 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 1524 | 1 | 1524 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 502 | 0 | 502 | 0 | 454.00 |
| 15/03/2022 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 1629 | 1 | 1629 | 1 | 500.00 |
| 15/03/2022 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 2181 | 2 | 2181 | 2 | 0.00 |
| 15/03/2022 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 2603 | 2 | 2603 | 2 | 750.00 |
| 15/03/2022 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 5774 | 5 | 5774 | 5 | 0.00 |
| 15/03/2022 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 1972 | 2 | 1972 | 2 | 0.00 |
| 15/03/2022 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 1149 | 1 | 1149 | 1 | 750.00 |
| 15/03/2022 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 631 | 1 | 631 | 1 | 500.00 |
| 15/03/2022 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 7903 | 8 | 7903 | 8 | 0.00 |
| 15/03/2022 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 5886 | 6 | 5886 | 6 | 0.00 |
| 15/03/2022 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 4105 | 4 | 4105 | 4 | 0.00 |
| 15/03/2022 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 1383 | 2 | 1383 | 2 | 0.00 |
| 15/03/2022 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 3314 | 4 | 3314 | 4 | 0.00 |
| 15/03/2022 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 3784 | 4 | 3784 | 4 | 454.00 |
| 15/03/2022 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 4727 | 5 | 4727 | 5 | 0.00 |
| 15/03/2022 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 8698 | 9 | 8698 | 9 | 0.00 |
| 15/03/2022 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 4946 | 5 | 4946 | 5 | 454.00 |
| 15/03/2022 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 4138 | 4 | 4138 | 4 | 0.00 |
| 15/03/2022 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 4171 | 4 | 4171 | 4 | 0.00 |
| 15/03/2022 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 579 | 1 | 579 | 1 | 750.00 |
| 15/03/2022 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 1211 | 1 | 1211 | 1 | 500.00 |
| 15/03/2022 | 2033 On 05-May-22 | | | Bond Future | 112.83 | 112.8114 | 112.8275 | 112.8114 | 2,719.00 |
| 15/03/2022 | 2033 On 04-August-22 | | | Bond Future | 114.40 | 114.3757 | 114.3954 | 114.3757 | 4,967.00 |
| 15/03/2022 | 2033 On 03-November-22 | | | Bond Future | 114.81 | 114.7409 | 114.8062 | 114.7409 | 0.00 |
| 15/03/2022 | 2033 On 02-February-23 | | | Bond Future | 116.76 | 116.5662 | 116.7623 | 116.5662 | 0.00 |
| 15/03/2022 | 2037 On 05-May-22 | | | Bond Future | 10.86 | 85.1520 | 10.8568 | 85.1520 | 85,070.00 |
| 15/03/2022 | 2037 On 05-May-22 | 11.84 | Call | Bond Future | 6020 | 6 | 6020 | 6 | 0.00 |
| 15/03/2022 | 2037 On 05-May-22 | 11.82 | Call | Bond Future | 5914 | 6 | 5914 | 6 | 0.00 |
| 15/03/2022 | 2037 On 05-May-22 | 11.83 | Call | Bond Future | 5967 | 6 | 5967 | 6 | 0.00 |
| 15/03/2022 | 2037 On 05-May-22 | 11.84 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 15/03/2022 | 2037 On 05-May-22 | 11.82 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 15/03/2022 | 2037 On 05-May-22 | 11.83 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 15/03/2022 | 2037 On 04-August-22 | | | Bond Future | 11.04 | 82.0556 | 11.0408 | 82.0556 | 52,420.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | 2037 On 04-August-22 | 10.91 | Call | Bond Future | 1902 | 2 | 1902 | 2 | 0.00 |
| 15/03/2022 | 2037 On 04-August-22 | 11.21 | Call | Bond Future | 2914 | 3 | 2914 | 3 | 1,050.00 |
| 15/03/2022 | 2037 On 04-August-22 | 11.42 | Call | Bond Future | 3714 | 4 | 3714 | 4 | 0.00 |
| 15/03/2022 | 2037 On 04-August-22 | 10.10 | Call | Bond Future | 386 | 0 | 386 | 0 | 50.00 |
| 15/03/2022 | 2037 On 04-August-22 | 11.95 | Call | Bond Future | 6019 | 6 | 6019 | 6 | 0.00 |
| 15/03/2022 | 2037 On 04-August-22 | 10.90 | Call | Bond Future | 1872 | 2 | 1872 | 2 | 0.00 |
| 15/03/2022 | 2037 On 04-August-22 | 10.89 | Call | Bond Future | 1842 | 2 | 1842 | 2 | 0.00 |
| 15/03/2022 | 2037 On 04-August-22 | 10.89 | Put | Bond Future | 2779 | 3 | 2779 | 3 | 0.00 |
| 15/03/2022 | 2037 On 04-August-22 | 11.95 | Put | Bond Future | 684 | 1 | 684 | 1 | 1,050.00 |
| 15/03/2022 | 2037 On 04-August-22 | 10.91 | Put | Bond Future | 2715 | 3 | 2715 | 3 | 0.00 |
| 15/03/2022 | 2037 On 04-August-22 | 10.10 | Put | Bond Future | 6505 | 7 | 6505 | 7 | 0.00 |
| 15/03/2022 | 2037 On 04-August-22 | 10.90 | Put | Bond Future | 2747 | 3 | 2747 | 3 | 50.00 |
| 15/03/2022 | 2037 On 04-August-22 | 11.42 | Put | Bond Future | 1423 | 1 | 1423 | 1 | 50.00 |
| 15/03/2022 | 2037 On 04-August-22 | 11.21 | Put | Bond Future | 1880 | 2 | 1880 | 2 | 0.00 |
| 15/03/2022 | 2037 On 03-November-22 | | | Bond Future | 11.20 | 83.2437 | 11.1992 | 83.2437 | 0.00 |
| 15/03/2022 | 2037 On 03-November-22 | 11.30 | Call | Bond Future | 3284 | 3 | 3284 | 3 | 0.00 |
| 15/03/2022 | 2037 On 03-November-22 | 11.31 | Call | Bond Future | 3318 | 3 | 3318 | 3 | 0.00 |
| 15/03/2022 | 2037 On 03-November-22 | 11.32 | Call | Bond Future | 3352 | 3 | 3352 | 3 | 0.00 |
| 15/03/2022 | 2037 On 03-November-22 | 11.30 | Put | Bond Future | 2680 | 3 | 2680 | 3 | 0.00 |
| 15/03/2022 | 2037 On 03-November-22 | 11.31 | Put | Bond Future | 2654 | 3 | 2654 | 3 | 0.00 |
| 15/03/2022 | 2037 On 03-November-22 | 11.32 | Put | Bond Future | 2628 | 3 | 2628 | 3 | 0.00 |
| 15/03/2022 | 2037 On 02-February-23 | | | Bond Future | 11.35 | 80.2961 | 11.3455 | 80.2961 | 0.00 |
| 15/03/2022 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 2529 | 2 | 2529 | 2 | 0.00 |
| 15/03/2022 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 2474 | 2 | 2474 | 2 | 0.00 |
| 15/03/2022 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 2501 | 2 | 2501 | 2 | 0.00 |
| 15/03/2022 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 4335 | 4 | 4335 | 4 | 0.00 |
| 15/03/2022 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 4369 | 4 | 4369 | 4 | 0.00 |
| 15/03/2022 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 4301 | 4 | 4301 | 4 | 0.00 |
| 15/03/2022 | 2038 On 05-May-22 | | | Bond Future | 129.19 | 129.1722 | 129.1910 | 129.1722 | 4,184.00 |
| 15/03/2022 | 2038 On 04-August-22 | | | Bond Future | 129.16 | 129.1402 | 129.1631 | 129.1402 | 2,669.00 |
| 15/03/2022 | 2038 On 03-November-22 | | | Bond Future | 131.11 | 131.0365 | 131.1114 | 131.0365 | 0.00 |
| 15/03/2022 | 2038 On 02-February-23 | | | Bond Future | 131.48 | 131.2508 | 131.4752 | 131.2508 | 0.00 |
| 15/03/2022 | 2040 On 05-May-22 | | | Bond Future | 10.94 | 87.3154 | 10.9428 | 87.3154 | 62,025.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | 2040 On 05-May-22 | 9.82 | Call | Bond Future | 21 | 0 | 21 | 0 | 1,200.00 |
| 15/03/2022 | 2040 On 05-May-22 | 11.91 | Call | Bond Future | 6350 | 6 | 6350 | 6 | 0.00 |
| 15/03/2022 | 2040 On 05-May-22 | 11.90 | Call | Bond Future | 6293 | 6 | 6293 | 6 | 0.00 |
| 15/03/2022 | 2040 On 05-May-22 | 11.92 | Call | Bond Future | 6407 | 6 | 6407 | 6 | 0.00 |
| 15/03/2022 | 2040 On 05-May-22 | 10.57 | Call | Bond Future | 506 | 1 | 506 | 1 | 1,200.00 |
| 15/03/2022 | 2040 On 05-May-22 | 13.04 | Call | Bond Future | 12623 | 13 | 12623 | 13 | 0.00 |
| 15/03/2022 | 2040 On 05-May-22 | 13.04 | Put | Bond Future | 4 | 0 | 4 | 0 | 1,200.00 |
| 15/03/2022 | 2040 On 05-May-22 | 10.57 | Put | Bond Future | 3114 | 3 | 3114 | 3 | 0.00 |
| 15/03/2022 | 2040 On 05-May-22 | 11.91 | Put | Bond Future | 126 | 0 | 126 | 0 | 0.00 |
| 15/03/2022 | 2040 On 05-May-22 | 11.92 | Put | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 15/03/2022 | 2040 On 05-May-22 | 11.90 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 15/03/2022 | 2040 On 05-May-22 | 9.82 | Put | Bond Future | 8269 | 8 | 8269 | 8 | 0.00 |
| 15/03/2022 | 2040 On 04-August-22 | | | Bond Future | 11.12 | 83.9981 | 11.1203 | 83.9981 | 42,392.00 |
| 15/03/2022 | 2040 On 04-August-22 | 11.04 | Call | Bond Future | 2144 | 2 | 2144 | 2 | 0.00 |
| 15/03/2022 | 2040 On 04-August-22 | 12.24 | Call | Bond Future | 7478 | 7 | 7478 | 7 | 0.00 |
| 15/03/2022 | 2040 On 04-August-22 | 9.70 | Call | Bond Future | 125 | 0 | 125 | 0 | 460.00 |
| 15/03/2022 | 2040 On 04-August-22 | 10.70 | Call | Bond Future | 1162 | 1 | 1162 | 1 | 460.00 |
| 15/03/2022 | 2040 On 04-August-22 | 11.03 | Call | Bond Future | 2110 | 2 | 2110 | 2 | 0.00 |
| 15/03/2022 | 2040 On 04-August-22 | 11.05 | Call | Bond Future | 2179 | 2 | 2179 | 2 | 0.00 |
| 15/03/2022 | 2040 On 04-August-22 | 11.05 | Put | Bond Future | 2649 | 3 | 2649 | 3 | 0.00 |
| 15/03/2022 | 2040 On 04-August-22 | 12.24 | Put | Bond Future | 516 | 1 | 516 | 1 | 460.00 |
| 15/03/2022 | 2040 On 04-August-22 | 9.70 | Put | Bond Future | 10477 | 11 | 10477 | 11 | 0.00 |
| 15/03/2022 | 2040 On 04-August-22 | 11.03 | Put | Bond Future | 2715 | 3 | 2715 | 3 | 0.00 |
| 15/03/2022 | 2040 On 04-August-22 | 10.70 | Put | Bond Future | 4035 | 4 | 4035 | 4 | 0.00 |
| 15/03/2022 | 2040 On 04-August-22 | 11.04 | Put | Bond Future | 2681 | 3 | 2681 | 3 | 0.00 |
| 15/03/2022 | 2040 On 03-November-22 | | | Bond Future | 11.27 | 85.2144 | 11.2729 | 85.2144 | 0.00 |
| 15/03/2022 | 2040 On 03-November-22 | 11.41 | Call | Bond Future | 3685 | 4 | 3685 | 4 | 0.00 |
| 15/03/2022 | 2040 On 03-November-22 | 11.39 | Call | Bond Future | 3612 | 4 | 3612 | 4 | 0.00 |
| 15/03/2022 | 2040 On 03-November-22 | 11.40 | Call | Bond Future | 3649 | 4 | 3649 | 4 | 0.00 |
| 15/03/2022 | 2040 On 03-November-22 | 11.41 | Put | Bond Future | 2800 | 3 | 2800 | 3 | 0.00 |
| 15/03/2022 | 2040 On 03-November-22 | 11.39 | Put | Bond Future | 2855 | 3 | 2855 | 3 | 0.00 |
| 15/03/2022 | 2040 On 03-November-22 | 11.40 | Put | Bond Future | 2827 | 3 | 2827 | 3 | 0.00 |
| 15/03/2022 | 2040 On 02-February-23 | | | Bond Future | 11.41 | 82.0476 | 11.4138 | 82.0476 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 2681 | 3 | 2681 | 3 | 0.00 |
| 15/03/2022 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 2711 | 3 | 2711 | 3 | 0.00 |
| 15/03/2022 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 2740 | 3 | 2740 | 3 | 0.00 |
| 15/03/2022 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 4647 | 5 | 4647 | 5 | 0.00 |
| 15/03/2022 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 4684 | 5 | 4684 | 5 | 0.00 |
| 15/03/2022 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 4721 | 5 | 4721 | 5 | 0.00 |
| 15/03/2022 | 2044 On 05-May-22 | | | Bond Future | 10.96 | 84.1575 | 10.9621 | 84.1575 | 70,425.00 |
| 15/03/2022 | 2044 On 05-May-22 | 11.93 | Call | Bond Future | 6441 | 6 | 6441 | 6 | 0.00 |
| 15/03/2022 | 2044 On 05-May-22 | 11.91 | Call | Bond Future | 6326 | 6 | 6326 | 6 | 0.00 |
| 15/03/2022 | 2044 On 05-May-22 | 11.92 | Call | Bond Future | 6384 | 6 | 6384 | 6 | 0.00 |
| 15/03/2022 | 2044 On 05-May-22 | 11.92 | Put | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 15/03/2022 | 2044 On 05-May-22 | 11.91 | Put | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 15/03/2022 | 2044 On 05-May-22 | 11.93 | Put | Bond Future | 127 | 0 | 127 | 0 | 0.00 |
| 15/03/2022 | 2044 On 04-August-22 | | | Bond Future | 11.13 | 80.9224 | 11.1300 | 80.9224 | 22,586.00 |
| 15/03/2022 | 2044 On 04-August-22 | 11.10 | Call | Bond Future | 2350 | 2 | 2350 | 2 | 0.00 |
| 15/03/2022 | 2044 On 04-August-22 | 11.08 | Call | Bond Future | 2278 | 2 | 2278 | 2 | 0.00 |
| 15/03/2022 | 2044 On 04-August-22 | 11.09 | Call | Bond Future | 2314 | 2 | 2314 | 2 | 0.00 |
| 15/03/2022 | 2044 On 04-August-22 | 11.09 | Put | Bond Future | 2587 | 3 | 2587 | 3 | 0.00 |
| 15/03/2022 | 2044 On 04-August-22 | 11.08 | Put | Bond Future | 2619 | 3 | 2619 | 3 | 0.00 |
| 15/03/2022 | 2044 On 04-August-22 | 11.10 | Put | Bond Future | 2555 | 3 | 2555 | 3 | 0.00 |
| 15/03/2022 | 2044 On 03-November-22 | | | Bond Future | 11.27 | 82.0942 | 11.2739 | 82.0942 | 0.00 |
| 15/03/2022 | 2044 On 03-November-22 | 11.39 | Call | Bond Future | 3655 | 4 | 3655 | 4 | 0.00 |
| 15/03/2022 | 2044 On 03-November-22 | 11.40 | Call | Bond Future | 3692 | 4 | 3692 | 4 | 0.00 |
| 15/03/2022 | 2044 On 03-November-22 | 11.41 | Call | Bond Future | 3729 | 4 | 3729 | 4 | 0.00 |
| 15/03/2022 | 2044 On 03-November-22 | 11.41 | Put | Bond Future | 2832 | 3 | 2832 | 3 | 0.00 |
| 15/03/2022 | 2044 On 03-November-22 | 11.40 | Put | Bond Future | 2860 | 3 | 2860 | 3 | 0.00 |
| 15/03/2022 | 2044 On 03-November-22 | 11.39 | Put | Bond Future | 2888 | 3 | 2888 | 3 | 0.00 |
| 15/03/2022 | 2044 On 02-February-23 | | | Bond Future | 11.41 | 79.0036 | 11.4065 | 79.0036 | 0.00 |
| 15/03/2022 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 2908 | 3 | 2908 | 3 | 0.00 |
| 15/03/2022 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 2846 | 3 | 2846 | 3 | 0.00 |
| 15/03/2022 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 2877 | 3 | 2877 | 3 | 0.00 |
| 15/03/2022 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 4579 | 5 | 4579 | 5 | 0.00 |
| 15/03/2022 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 4616 | 5 | 4616 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 4543 | 5 | 4543 | 5 | 0.00 |
| 15/03/2022 | 2046 On 05-May-22 | | | Bond Future | 116.87 | 117.0469 | 116.8663 | 117.0469 | 14,004.00 |
| 15/03/2022 | 2046 On 04-August-22 | | | Bond Future | 118.49 | 118.6703 | 118.4904 | 118.6703 | 2,969.00 |
| 15/03/2022 | 2046 On 03-November-22 | | | Bond Future | 118.34 | 118.4766 | 118.3409 | 118.4766 | 0.00 |
| 15/03/2022 | 2046 On 02-February-23 | | | Bond Future | 120.36 | 120.3620 | 120.3586 | 120.3620 | 0.00 |
| 15/03/2022 | 2050 On 05-May-22 | | | Bond Future | 120.69 | 121.1291 | 120.6946 | 121.1291 | 8,672.00 |
| 15/03/2022 | 2050 On 04-August-22 | | | Bond Future | 120.35 | 120.7836 | 120.3464 | 120.7836 | 1,410.00 |
| 15/03/2022 | 2050 On 03-November-22 | | | Bond Future | 122.16 | 122.5571 | 122.1616 | 122.5571 | 0.00 |
| 15/03/2022 | 2050 On 02-February-23 | | | Bond Future | 122.16 | 122.4287 | 122.1646 | 122.4287 | 0.00 |
| 15/03/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | AL37 On 05-May-22 | | | Index Future | 810.55 | 808.2660 | 810.5510 | 808.2660 | 0.00 |
| 15/03/2022 | AL37 On 04-August-22 | | | Index Future | 821.48 | 819.1460 | 821.4840 | 819.1460 | 0.00 |
| 15/03/2022 | AL37 On 03-November-22 | | | Index Future | 833.78 | 831.0790 | 833.7750 | 831.0790 | 0.00 |
| 15/03/2022 | AL37 On 02-February-23 | | | Index Future | 847.76 | 844.0910 | 847.7630 | 844.0910 | 0.00 |
| 15/03/2022 | AL7T On 05-May-22 | | | Index Future | 929.27 | 926.5270 | 929.2680 | 926.5270 | 0.00 |
| 15/03/2022 | AL7T On 04-August-22 | | | Index Future | 941.80 | 938.9980 | 941.8020 | 938.9980 | 0.00 |
| 15/03/2022 | AL7T On 03-November-22 | | | Index Future | 955.89 | 952.6770 | 955.8930 | 952.6770 | 0.00 |
| 15/03/2022 | AL7T On 02-February-23 | | | Index Future | 971.93 | 967.5930 | 971.9300 | 967.5930 | 0.00 |
| 15/03/2022 | ALBI On 05-May-22 | | | Index Future | 827.07 | 825.7460 | 827.0690 | 825.7460 | 129.00 |
| 15/03/2022 | ALBI On 04-August-22 | | | Index Future | 838.22 | 836.8610 | 838.2240 | 836.8610 | 90.00 |
| 15/03/2022 | ALBI On 03-November-22 | | | Index Future | 850.77 | 849.0520 | 850.7670 | 849.0520 | 0.00 |
| 15/03/2022 | ALBI On 02-February-23 | | | Index Future | 865.04 | 862.3450 | 865.0400 | 862.3450 | 0.00 |
| 15/03/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C040 On 31-January-40 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 15/03/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2022 | ES33 On 05-May-22 | | | Bond Future | 11.61 | 75.4763 | 11.6128 | 75.4763 | 87.00 |
| 15/03/2022 | ES33 On 04-August-22 | | | Bond Future | 11.84 | 76.5230 | 11.8361 | 76.5230 | 263.00 |
| 15/03/2022 | ES33 On 03-November-22 | | | Bond Future | 12.05 | 73.8647 | 12.0462 | 73.8647 | 0.00 |
| 15/03/2022 | ES33 On 02-February-23 | | | Bond Future | 12.25 | 75.0425 | 12.2457 | 75.0425 | 0.00 |
| 15/03/2022 | ES42 On 05-May-22 | | | Bond Future | 12.01 | 73.8811 | 12.0114 | 73.8811 | 1,190.00 |
| 15/03/2022 | ES42 On 04-August-22 | | | Bond Future | 12.21 | 74.9071 | 12.2144 | 74.9071 | 3,579.00 |
| 15/03/2022 | ES42 On 03-November-22 | | | Bond Future | 12.41 | 71.7480 | 12.4065 | 71.7480 | 0.00 |
| 15/03/2022 | ES42 On 02-February-23 | | | Bond Future | 12.58 | 72.8944 | 12.5822 | 72.8944 | 0.00 |
| 15/03/2022 | GOVI On 05-May-22 | | | GOVI | 815.68 | 814.3720 | 815.6830 | 814.3720 | 988.00 |
| 15/03/2022 | GOVI On 05-May-22 | 788.23 | Call | GOVI | 274530 | 26 | 274530 | 26 | 0.00 |
| 15/03/2022 | GOVI On 05-May-22 | 788.24 | Call | GOVI | 274430 | 26 | 274430 | 26 | 0.00 |
| 15/03/2022 | GOVI On 05-May-22 | 788.25 | Call | GOVI | 274330 | 26 | 274330 | 26 | 0.00 |
| 15/03/2022 | GOVI On 05-May-22 | 788.25 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | GOVI On 05-May-22 | 788.24 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2022 | GOVI On 05-May-22 | 788.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2022 | GOVI On 04-August-22 | | | GOVI | 826.69 | 825.3340 | 826.6850 | 825.3340 | 0.00 |
| 15/03/2022 | GOVI On 04-August-22 | 819.26 | Call | GOVI | 74250 | 6 | 74250 | 6 | 0.00 |
| 15/03/2022 | GOVI On 04-August-22 | 819.27 | Call | GOVI | 74150 | 6 | 74150 | 6 | 0.00 |
| 15/03/2022 | GOVI On 04-August-22 | 819.28 | Call | GOVI | 74050 | 6 | 74050 | 6 | 0.00 |
| 15/03/2022 | GOVI On 04-August-22 | 819.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2022 | GOVI On 04-August-22 | 819.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2022 | GOVI On 04-August-22 | 819.26 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2022 | GOVI On 03-November-22 | | | GOVI | 839.05 | 837.3570 | 839.0540 | 837.3570 | 0.00 |
| 15/03/2022 | GOVI On 03-November-22 | 820.43 | Call | GOVI | 186240 | 17 | 186240 | 17 | 0.00 |
| 15/03/2022 | GOVI On 03-November-22 | 820.41 | Call | GOVI | 186440 | 17 | 186440 | 17 | 0.00 |
| 15/03/2022 | GOVI On 03-November-22 | 820.42 | Call | GOVI | 186340 | 17 | 186340 | 17 | 0.00 |
| 15/03/2022 | GOVI On 03-November-22 | 820.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2022 | GOVI On 03-November-22 | 820.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2022 | GOVI On 03-November-22 | 820.43 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2022 | GOVI On 02-February-23 | | | GOVI | 853.13 | 850.4670 | 853.1300 | 850.4670 | 0.00 |
| 15/03/2022 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 22900 | 0 | 22900 | 0 | 0.00 |
| 15/03/2022 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 23100 | 0 | 23100 | 0 | 0.00 |
| 15/03/2022 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 23000 | 0 | 23000 | 0 | 0.00 |
| 15/03/2022 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2022 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2022 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 15/03/2022 | IGOV On 05-May-22 | | | Index Future | 314.98 | 315.1560 | 314.9800 | 315.1560 | 499.00 |
| 15/03/2022 | IGOV On 04-August-22 | | | Index Future | 319.31 | 319.4750 | 319.3050 | 319.4750 | 0.00 |
| 15/03/2022 | IGOV On 03-November-22 | | | Index Future | 324.16 | 324.2060 | 324.1590 | 324.2060 | 0.00 |
| 15/03/2022 | IGOV On 02-February-23 | | | Index Future | 329.67 | 329.3560 | 329.6720 | 329.3560 | 0.00 |
| 15/03/2022 | IS05 On 15-March-22 | | | Interest Rate Swap | 90.13 | 90.1300 | 90.1300 | 90.1300 | 0.00 |
| 15/03/2022 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.29 | 90.2900 | 90.2900 | 90.2900 | 0.00 |
| 15/03/2022 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5000 | 93.5000 | 93.5000 | 0.00 |
| 15/03/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 15/03/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 15/03/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 15/03/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 15/03/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 15/03/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 15/03/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 15/03/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 15/03/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 15/03/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 15/03/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 15/03/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 15/03/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 15/03/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 15/03/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 15/03/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 15/03/2022 | JBAF On 16-March-22 | | | Jibar Tradeable Future | 4.28 | 95.7250 | 4.2750 | 95.7250 | 0.00 |
| 15/03/2022 | JBAF On 20-April-22 | | | Jibar Tradeable Future | 4.61 | 95.3550 | 4.6050 | 95.3550 | 0.00 |
| 15/03/2022 | JBAF On 18-May-22 | | | Jibar Tradeable Future | 4.68 | 95.2900 | 4.6800 | 95.2900 | 0.00 |
| 15/03/2022 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 5.12 | 94.8250 | 5.1150 | 94.8250 | 73.00 |
| 15/03/2022 | JBAF On 20-July-22 | | | Jibar Tradeable Future | 5.19 | 94.7400 | 5.1900 | 94.7400 | 0.00 |
| 15/03/2022 | JBAF On 17-August-22 | | | Jibar Tradeable Future | 5.58 | 94.3400 | 5.5800 | 94.3400 | 0.00 |
| 15/03/2022 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 5.65 | 94.2600 | 5.6500 | 94.2600 | 0.00 |
| 15/03/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 6.33 | 93.5950 | 6.3250 | 93.5950 | 68.00 |
| 15/03/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 6.58 | 93.3300 | 6.5800 | 93.3300 | 0.00 |
| 15/03/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 6.80 | 93.1100 | 6.8000 | 93.1100 | 0.00 |
| 15/03/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 6.91 | 92.9950 | 6.9050 | 92.9950 | 75.00 |
| 15/03/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 7.03 | 92.8950 | 7.0250 | 92.8950 | 1.00 |
| 15/03/2022 | R023 On 05-May-22 | | | Bond Future | 5.59 | 103.1364 | 5.5945 | 103.1364 | 14,778.00 |
| 15/03/2022 | R023 On 05-May-22 | 6.29 | Call | Bond Future | 562 | 1 | 562 | 1 | 0.00 |
| 15/03/2022 | R023 On 05-May-22 | 6.30 | Call | Bond Future | 569 | 1 | 569 | 1 | 0.00 |
| 15/03/2022 | R023 On 05-May-22 | 6.31 | Call | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 15/03/2022 | R023 On 05-May-22 | 6.31 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 15/03/2022 | R023 On 05-May-22 | 6.30 | Put | Bond Future | 13 | 0 | 13 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | R023 On 05-May-22 | 6.29 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 15/03/2022 | R023 On 04-August-22 | | | Bond Future | 5.68 | 104.5162 | 5.6849 | 104.5162 | 2,384.00 |
| 15/03/2022 | R023 On 04-August-22 | 6.03 | Call | Bond Future | 288 | 0 | 288 | 0 | 0.00 |
| 15/03/2022 | R023 On 04-August-22 | 6.04 | Call | Bond Future | 292 | 0 | 292 | 0 | 0.00 |
| 15/03/2022 | R023 On 04-August-22 | 6.05 | Call | Bond Future | 296 | 0 | 296 | 0 | 0.00 |
| 15/03/2022 | R023 On 04-August-22 | 6.05 | Put | Bond Future | 96 | 0 | 96 | 0 | 0.00 |
| 15/03/2022 | R023 On 04-August-22 | 6.04 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 15/03/2022 | R023 On 04-August-22 | 6.03 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 15/03/2022 | R023 On 03-November-22 | | | Bond Future | 5.27 | 102.1520 | 5.2732 | 102.1520 | 0.00 |
| 15/03/2022 | R023 On 03-November-22 | 6.27 | Call | Bond Future | 339 | 0 | 339 | 0 | 0.00 |
| 15/03/2022 | R023 On 03-November-22 | 6.25 | Call | Bond Future | 334 | 0 | 334 | 0 | 0.00 |
| 15/03/2022 | R023 On 03-November-22 | 6.26 | Call | Bond Future | 337 | 0 | 337 | 0 | 0.00 |
| 15/03/2022 | R023 On 03-November-22 | 6.26 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 15/03/2022 | R023 On 03-November-22 | 6.25 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 15/03/2022 | R023 On 03-November-22 | 6.27 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 15/03/2022 | R035 On 05-May-22 | | | Bond Future | 10.67 | 89.2316 | 10.6695 | 89.2316 | 73,526.00 |
| 15/03/2022 | R035 On 05-May-22 | 10.82 | Call | Bond Future | 1932 | 2 | 1932 | 2 | 0.00 |
| 15/03/2022 | R035 On 05-May-22 | 11.65 | Call | Bond Future | 5967 | 6 | 5967 | 6 | 0.00 |
| 15/03/2022 | R035 On 05-May-22 | 12.64 | Call | Bond Future | 11222 | 11 | 11222 | 11 | 0.00 |
| 15/03/2022 | R035 On 05-May-22 | 11.63 | Call | Bond Future | 5860 | 6 | 5860 | 6 | 0.00 |
| 15/03/2022 | R035 On 05-May-22 | 11.64 | Call | Bond Future | 5914 | 6 | 5914 | 6 | 0.00 |
| 15/03/2022 | R035 On 05-May-22 | 10.72 | Call | Bond Future | 1559 | 2 | 1559 | 2 | 0.00 |
| 15/03/2022 | R035 On 05-May-22 | 10.72 | Put | Bond Future | 1243 | 1 | 1243 | 1 | 0.00 |
| 15/03/2022 | R035 On 05-May-22 | 11.64 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 15/03/2022 | R035 On 05-May-22 | 11.63 | Put | Bond Future | 114 | 0 | 114 | 0 | 0.00 |
| 15/03/2022 | R035 On 05-May-22 | 12.64 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 15/03/2022 | R035 On 05-May-22 | 11.65 | Put | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 15/03/2022 | R035 On 05-May-22 | 10.82 | Put | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 15/03/2022 | R035 On 04-August-22 | | | Bond Future | 10.86 | 90.4066 | 10.8596 | 90.4066 | 49,855.00 |
| 15/03/2022 | R035 On 04-August-22 | 10.74 | Call | Bond Future | 1935 | 2 | 1935 | 2 | 0.00 |
| 15/03/2022 | R035 On 04-August-22 | 10.53 | Call | Bond Future | 1348 | 1 | 1348 | 1 | 400.00 |
| 15/03/2022 | R035 On 04-August-22 | 11.13 | Call | Bond Future | 3270 | 3 | 3270 | 3 | 0.00 |
| 15/03/2022 | R035 On 04-August-22 | 12.18 | Call | Bond Future | 7961 | 8 | 7961 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | R035 On 04-August-22 | 10.64 | Call | Bond Future | 1641 | 2 | 1641 | 2 | 0.00 |
| 15/03/2022 | R035 On 04-August-22 | 10.72 | Call | Bond Future | 1874 | 2 | 1874 | 2 | 0.00 |
| 15/03/2022 | R035 On 04-August-22 | 10.73 | Call | Bond Future | 1904 | 2 | 1904 | 2 | 0.00 |
| 15/03/2022 | R035 On 04-August-22 | 9.53 | Call | Bond Future | 147 | 0 | 147 | 0 | 400.00 |
| 15/03/2022 | R035 On 04-August-22 | 9.84 | Call | Bond Future | 314 | 0 | 314 | 0 | 100.00 |
| 15/03/2022 | R035 On 04-August-22 | 9.84 | Put | Bond Future | 6876 | 7 | 6876 | 7 | 0.00 |
| 15/03/2022 | R035 On 04-August-22 | 10.53 | Put | Bond Future | 3396 | 3 | 3396 | 3 | 0.00 |
| 15/03/2022 | R035 On 04-August-22 | 9.53 | Put | Bond Future | 8843 | 9 | 8843 | 9 | 0.00 |
| 15/03/2022 | R035 On 04-August-22 | 10.73 | Put | Bond Future | 2702 | 3 | 2702 | 3 | 0.00 |
| 15/03/2022 | R035 On 04-August-22 | 10.72 | Put | Bond Future | 2733 | 3 | 2733 | 3 | 0.00 |
| 15/03/2022 | R035 On 04-August-22 | 10.64 | Put | Bond Future | 2998 | 3 | 2998 | 3 | 100.00 |
| 15/03/2022 | R035 On 04-August-22 | 11.13 | Put | Bond Future | 1641 | 2 | 1641 | 2 | 100.00 |
| 15/03/2022 | R035 On 04-August-22 | 12.18 | Put | Bond Future | 405 | 0 | 405 | 0 | 400.00 |
| 15/03/2022 | R035 On 04-August-22 | 10.74 | Put | Bond Future | 2670 | 3 | 2670 | 3 | 0.00 |
| 15/03/2022 | R035 On 03-November-22 | | | Bond Future | 11.02 | 87.2501 | 11.0249 | 87.2501 | 0.00 |
| 15/03/2022 | R035 On 03-November-22 | 11.14 | Call | Bond Future | 3316 | 3 | 3316 | 3 | 0.00 |
| 15/03/2022 | R035 On 03-November-22 | 11.13 | Call | Bond Future | 3282 | 3 | 3282 | 3 | 0.00 |
| 15/03/2022 | R035 On 03-November-22 | 9.82 | Call | Bond Future | 521 | 1 | 521 | 1 | 582.00 |
| 15/03/2022 | R035 On 03-November-22 | 10.30 | Call | Bond Future | 1125 | 1 | 1125 | 1 | 1,000.00 |
| 15/03/2022 | R035 On 03-November-22 | 11.15 | Call | Bond Future | 3349 | 3 | 3349 | 3 | 0.00 |
| 15/03/2022 | R035 On 03-November-22 | 12.68 | Call | Bond Future | 9685 | 10 | 9685 | 10 | 0.00 |
| 15/03/2022 | R035 On 03-November-22 | 10.99 | Call | Bond Future | 2829 | 3 | 2829 | 3 | 0.00 |
| 15/03/2022 | R035 On 03-November-22 | 11.05 | Call | Bond Future | 3019 | 3 | 3019 | 3 | 1,000.00 |
| 15/03/2022 | R035 On 03-November-22 | 10.57 | Call | Bond Future | 1649 | 2 | 1649 | 2 | 0.00 |
| 15/03/2022 | R035 On 03-November-22 | 10.57 | Put | Bond Future | 4424 | 5 | 4424 | 5 | 582.00 |
| 15/03/2022 | R035 On 03-November-22 | 10.99 | Put | Bond Future | 3037 | 3 | 3037 | 3 | 582.00 |
| 15/03/2022 | R035 On 03-November-22 | 12.68 | Put | Bond Future | 577 | 1 | 577 | 1 | 1,000.00 |
| 15/03/2022 | R035 On 03-November-22 | 11.15 | Put | Bond Future | 2608 | 3 | 2608 | 3 | 0.00 |
| 15/03/2022 | R035 On 03-November-22 | 10.30 | Put | Bond Future | 5607 | 6 | 5607 | 6 | 0.00 |
| 15/03/2022 | R035 On 03-November-22 | 9.82 | Put | Bond Future | 8154 | 8 | 8154 | 8 | 0.00 |
| 15/03/2022 | R035 On 03-November-22 | 11.13 | Put | Bond Future | 2659 | 3 | 2659 | 3 | 0.00 |
| 15/03/2022 | R035 On 03-November-22 | 11.14 | Put | Bond Future | 2633 | 3 | 2633 | 3 | 0.00 |
| 15/03/2022 | R035 On 03-November-22 | 11.05 | Put | Bond Future | 2870 | 3 | 2870 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | R035 On 02-February-23 | | | Bond Future | 11.17 | 88.6598 | 11.1743 | 88.6598 | 0.00 |
| 15/03/2022 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 2993 | 3 | 2993 | 3 | 1,000.00 |
| 15/03/2022 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 3023 | 3 | 3023 | 3 | 0.00 |
| 15/03/2022 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 11447 | 11 | 11447 | 11 | 0.00 |
| 15/03/2022 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 2460 | 2 | 2460 | 2 | 0.00 |
| 15/03/2022 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 1298 | 1 | 1298 | 1 | 1,000.00 |
| 15/03/2022 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 2487 | 2 | 2487 | 2 | 0.00 |
| 15/03/2022 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 2514 | 2 | 2514 | 2 | 0.00 |
| 15/03/2022 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 659 | 1 | 659 | 1 | 582.00 |
| 15/03/2022 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 1977 | 2 | 1977 | 2 | 0.00 |
| 15/03/2022 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 5050 | 5 | 5050 | 5 | 582.00 |
| 15/03/2022 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 9164 | 9 | 9164 | 9 | 0.00 |
| 15/03/2022 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 6616 | 7 | 6616 | 7 | 0.00 |
| 15/03/2022 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 4254 | 4 | 4254 | 4 | 0.00 |
| 15/03/2022 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 629 | 1 | 629 | 1 | 1,000.00 |
| 15/03/2022 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 4287 | 4 | 4287 | 4 | 0.00 |
| 15/03/2022 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 4320 | 4 | 4320 | 4 | 0.00 |
| 15/03/2022 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 3693 | 4 | 3693 | 4 | 582.00 |
| 15/03/2022 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 3722 | 4 | 3722 | 4 | 0.00 |
| 15/03/2022 | R186 On 05-May-22 | | | Bond Future | 8.48 | 111.2711 | 8.4842 | 111.2711 | 71,086.00 |
| 15/03/2022 | R186 On 05-May-22 | 6.73 | Call | Bond Future | 1 | 0 | 1 | 0 | 3,600.00 |
| 15/03/2022 | R186 On 05-May-22 | 8.64 | Call | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 15/03/2022 | R186 On 05-May-22 | 8.94 | Call | Bond Future | 2054 | 2 | 2054 | 2 | 0.00 |
| 15/03/2022 | R186 On 05-May-22 | 8.31 | Call | Bond Future | 568 | 0 | 568 | 0 | 0.00 |
| 15/03/2022 | R186 On 05-May-22 | 8.35 | Call | Bond Future | 631 | 1 | 631 | 1 | 454.00 |
| 15/03/2022 | R186 On 05-May-22 | 7.88 | Call | Bond Future | 146 | 0 | 146 | 0 | 435.00 |
| 15/03/2022 | R186 On 05-May-22 | 8.30 | Call | Bond Future | 553 | 0 | 553 | 0 | 0.00 |
| 15/03/2022 | R186 On 05-May-22 | 7.28 | Call | Bond Future | 14 | 0 | 14 | 0 | 435.00 |
| 15/03/2022 | R186 On 05-May-22 | 7.48 | Call | Bond Future | 33 | 0 | 33 | 0 | 3,600.00 |
| 15/03/2022 | R186 On 05-May-22 | 9.18 | Call | Bond Future | 2829 | 3 | 2829 | 3 | 0.00 |
| 15/03/2022 | R186 On 05-May-22 | 8.14 | Call | Bond Future | 346 | 0 | 346 | 0 | 454.00 |
| 15/03/2022 | R186 On 05-May-22 | 8.32 | Call | Bond Future | 583 | 0 | 583 | 0 | 0.00 |
| 15/03/2022 | R186 On 05-May-22 | 8.32 | Put | Bond Future | 1232 | 1 | 1232 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | R186 On 05-May-22 | 8.14 | Put | Bond Future | 1710 | 2 | 1710 | 2 | 0.00 |
| 15/03/2022 | R186 On 05-May-22 | 9.18 | Put | Bond Future | 136 | 0 | 136 | 0 | 454.00 |
| 15/03/2022 | R186 On 05-May-22 | 7.48 | Put | Bond Future | 4074 | 4 | 4074 | 4 | 0.00 |
| 15/03/2022 | R186 On 05-May-22 | 7.28 | Put | Bond Future | 4882 | 5 | 4882 | 5 | 0.00 |
| 15/03/2022 | R186 On 05-May-22 | 8.30 | Put | Bond Future | 1280 | 1 | 1280 | 1 | 0.00 |
| 15/03/2022 | R186 On 05-May-22 | 7.88 | Put | Bond Future | 2555 | 3 | 2555 | 3 | 0.00 |
| 15/03/2022 | R186 On 05-May-22 | 8.35 | Put | Bond Future | 1161 | 1 | 1161 | 1 | 0.00 |
| 15/03/2022 | R186 On 05-May-22 | 8.31 | Put | Bond Future | 1256 | 1 | 1256 | 1 | 0.00 |
| 15/03/2022 | R186 On 05-May-22 | 8.94 | Put | Bond Future | 281 | 0 | 281 | 0 | 454.00 |
| 15/03/2022 | R186 On 05-May-22 | 8.64 | Put | Bond Future | 615 | 1 | 615 | 1 | 4,035.00 |
| 15/03/2022 | R186 On 05-May-22 | 6.73 | Put | Bond Future | 7183 | 7 | 7183 | 7 | 0.00 |
| 15/03/2022 | R186 On 04-August-22 | | | Bond Future | 8.70 | 107.4990 | 8.7030 | 107.4990 | 8.00 |
| 15/03/2022 | R186 On 04-August-22 | 8.14 | Call | Bond Future | 542 | 0 | 542 | 0 | 0.00 |
| 15/03/2022 | R186 On 04-August-22 | 6.96 | Call | Bond Future | 43 | 0 | 43 | 0 | 3,600.00 |
| 15/03/2022 | R186 On 04-August-22 | 8.13 | Call | Bond Future | 533 | 0 | 533 | 0 | 0.00 |
| 15/03/2022 | R186 On 04-August-22 | 8.15 | Call | Bond Future | 552 | 0 | 552 | 0 | 0.00 |
| 15/03/2022 | R186 On 04-August-22 | 9.78 | Call | Bond Future | 4228 | 4 | 4228 | 4 | 0.00 |
| 15/03/2022 | R186 On 04-August-22 | 7.96 | Call | Bond Future | 394 | 0 | 394 | 0 | 3,600.00 |
| 15/03/2022 | R186 On 04-August-22 | 9.78 | Put | Bond Future | 323 | 0 | 323 | 0 | 3,600.00 |
| 15/03/2022 | R186 On 04-August-22 | 8.15 | Put | Bond Future | 2629 | 3 | 2629 | 3 | 0.00 |
| 15/03/2022 | R186 On 04-August-22 | 8.13 | Put | Bond Future | 2686 | 3 | 2686 | 3 | 0.00 |
| 15/03/2022 | R186 On 04-August-22 | 6.96 | Put | Bond Future | 6764 | 7 | 6764 | 7 | 0.00 |
| 15/03/2022 | R186 On 04-August-22 | 7.96 | Put | Bond Future | 3196 | 3 | 3196 | 3 | 0.00 |
| 15/03/2022 | R186 On 04-August-22 | 8.14 | Put | Bond Future | 2657 | 3 | 2657 | 3 | 0.00 |
| 15/03/2022 | R186 On 03-November-22 | | | Bond Future | 8.90 | 109.0540 | 8.8962 | 109.0540 | 0.00 |
| 15/03/2022 | R186 On 03-November-22 | 8.55 | Call | Bond Future | 1150 | 1 | 1150 | 1 | 0.00 |
| 15/03/2022 | R186 On 03-November-22 | 8.53 | Call | Bond Future | 1118 | 1 | 1118 | 1 | 0.00 |
| 15/03/2022 | R186 On 03-November-22 | 8.54 | Call | Bond Future | 1134 | 1 | 1134 | 1 | 0.00 |
| 15/03/2022 | R186 On 03-November-22 | 8.54 | Put | Bond Future | 2391 | 3 | 2391 | 3 | 0.00 |
| 15/03/2022 | R186 On 03-November-22 | 8.53 | Put | Bond Future | 2410 | 3 | 2410 | 3 | 0.00 |
| 15/03/2022 | R186 On 03-November-22 | 8.55 | Put | Bond Future | 2371 | 3 | 2371 | 3 | 0.00 |
| 15/03/2022 | R186 On 02-February-23 | | | Bond Future | 9.06 | 105.4751 | 9.0595 | 105.4751 | 0.00 |
| 15/03/2022 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 1005 | 1 | 1005 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 15/03/2022 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 983 | 1 | 983 | 1 | 0.00 |
| 15/03/2022 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 3457 | 4 | 3457 | 4 | 0.00 |
| 15/03/2022 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 3434 | 4 | 3434 | 4 | 0.00 |
| 15/03/2022 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 3411 | 4 | 3411 | 4 | 0.00 |
| 15/03/2022 | R197 On 05-May-22 | | | Bond Future | 329.81 | 329.7913 | 329.8146 | 329.7913 | 752.00 |
| 15/03/2022 | R197 On 04-August-22 | | | Bond Future | 325.98 | 325.9474 | 325.9804 | 325.9474 | 0.00 |
| 15/03/2022 | R197 On 03-November-22 | | | Bond Future | 330.90 | 330.7340 | 330.8981 | 330.7340 | 0.00 |
| 15/03/2022 | R197 On 02-February-23 | | | Bond Future | 327.90 | 327.3635 | 327.9018 | 327.3635 | 0.00 |
| 15/03/2022 | R202 On 05-May-22 | | | Bond Future | 249.21 | 249.1727 | 249.2084 | 249.1727 | 6,375.00 |
| 15/03/2022 | R202 On 04-August-22 | | | Bond Future | 248.20 | 248.1573 | 248.2006 | 248.1573 | 91.00 |
| 15/03/2022 | R202 On 03-November-22 | | | Bond Future | 251.94 | 251.8008 | 251.9437 | 251.8008 | 0.00 |
| 15/03/2022 | R202 On 02-February-23 | | | Bond Future | 251.65 | 251.2207 | 251.6490 | 251.2207 | 0.00 |
| 15/03/2022 | R209 On 05-May-22 | | | Bond Future | 10.63 | 69.1734 | 10.6301 | 69.1734 | 20,780.00 |
| 15/03/2022 | R209 On 05-May-22 | 11.45 | Call | Bond Future | 4476 | 4 | 4476 | 4 | 0.00 |
| 15/03/2022 | R209 On 05-May-22 | 12.00 | Call | Bond Future | 7031 | 7 | 7031 | 7 | 0.00 |
| 15/03/2022 | R209 On 05-May-22 | 9.50 | Call | Bond Future | 16 | 0 | 16 | 0 | 2,975.00 |
| 15/03/2022 | R209 On 05-May-22 | 9.75 | Call | Bond Future | 53 | 0 | 53 | 0 | 8,525.00 |
| 15/03/2022 | R209 On 05-May-22 | 10.25 | Call | Bond Future | 416 | 0 | 416 | 0 | 0.00 |
| 15/03/2022 | R209 On 05-May-22 | 10.75 | Call | Bond Future | 1622 | 2 | 1622 | 2 | 0.00 |
| 15/03/2022 | R209 On 05-May-22 | 11.43 | Call | Bond Future | 4384 | 4 | 4384 | 4 | 0.00 |
| 15/03/2022 | R209 On 05-May-22 | 11.44 | Call | Bond Future | 4430 | 4 | 4430 | 4 | 0.00 |
| 15/03/2022 | R209 On 05-May-22 | 11.44 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 15/03/2022 | R209 On 05-May-22 | 11.43 | Put | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 15/03/2022 | R209 On 05-May-22 | 10.75 | Put | Bond Future | 966 | 1 | 966 | 1 | 1,050.00 |
| 15/03/2022 | R209 On 05-May-22 | 10.25 | Put | Bond Future | 2556 | 3 | 2556 | 3 | 11,000.00 |
| 15/03/2022 | R209 On 05-May-22 | 9.75 | Put | Bond Future | 5153 | 5 | 5153 | 5 | 0.00 |
| 15/03/2022 | R209 On 05-May-22 | 9.50 | Put | Bond Future | 6660 | 7 | 6660 | 7 | 0.00 |
| 15/03/2022 | R209 On 05-May-22 | 12.00 | Put | Bond Future | 36 | 0 | 36 | 0 | 12,050.00 |
| 15/03/2022 | R209 On 05-May-22 | 11.45 | Put | Bond Future | 161 | 0 | 161 | 0 | 0.00 |
| 15/03/2022 | R209 On 04-August-22 | | | Bond Future | 10.79 | 70.1159 | 10.7922 | 70.1159 | 1,550.00 |
| 15/03/2022 | R209 On 04-August-22 | 10.59 | Call | Bond Future | 1447 | 1 | 1447 | 1 | 0.00 |
| 15/03/2022 | R209 On 04-August-22 | 10.57 | Call | Bond Future | 1397 | 1 | 1397 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | R209 On 04-August-22 | 10.58 | Call | Bond Future | 1422 | 1 | 1422 | 1 | 0.00 |
| 15/03/2022 | R209 On 04-August-22 | 10.58 | Put | Bond Future | 2579 | 3 | 2579 | 3 | 0.00 |
| 15/03/2022 | R209 On 04-August-22 | 10.57 | Put | Bond Future | 2609 | 3 | 2609 | 3 | 0.00 |
| 15/03/2022 | R209 On 04-August-22 | 10.59 | Put | Bond Future | 2548 | 3 | 2548 | 3 | 0.00 |
| 15/03/2022 | R209 On 03-November-22 | | | Bond Future | 10.94 | 67.9850 | 10.9395 | 67.9850 | 2,750.00 |
| 15/03/2022 | R209 On 03-November-22 | 11.50 | Call | Bond Future | 4302 | 4 | 4302 | 4 | 0.00 |
| 15/03/2022 | R209 On 03-November-22 | 11.00 | Call | Bond Future | 2716 | 3 | 2716 | 3 | 0.00 |
| 15/03/2022 | R209 On 03-November-22 | 11.01 | Call | Bond Future | 2745 | 3 | 2745 | 3 | 0.00 |
| 15/03/2022 | R209 On 03-November-22 | 11.02 | Call | Bond Future | 2774 | 3 | 2774 | 3 | 0.00 |
| 15/03/2022 | R209 On 03-November-22 | 10.00 | Call | Bond Future | 695 | 1 | 695 | 1 | 0.00 |
| 15/03/2022 | R209 On 03-November-22 | 10.50 | Call | Bond Future | 1437 | 1 | 1437 | 1 | 0.00 |
| 15/03/2022 | R209 On 03-November-22 | 11.03 | Call | Bond Future | 2803 | 3 | 2803 | 3 | 0.00 |
| 15/03/2022 | R209 On 03-November-22 | 9.50 | Call | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 15/03/2022 | R209 On 03-November-22 | 9.25 | Call | Bond Future | 171 | 0 | 171 | 0 | 6,000.00 |
| 15/03/2022 | R209 On 03-November-22 | 9.25 | Put | Bond Future | 9975 | 10 | 9975 | 10 | 0.00 |
| 15/03/2022 | R209 On 03-November-22 | 9.50 | Put | Bond Future | 8518 | 9 | 8518 | 9 | 0.00 |
| 15/03/2022 | R209 On 03-November-22 | 10.50 | Put | Bond Future | 3813 | 4 | 3813 | 4 | 0.00 |
| 15/03/2022 | R209 On 03-November-22 | 11.03 | Put | Bond Future | 2328 | 2 | 2328 | 2 | 0.00 |
| 15/03/2022 | R209 On 03-November-22 | 10.00 | Put | Bond Future | 5919 | 6 | 5919 | 6 | 6,000.00 |
| 15/03/2022 | R209 On 03-November-22 | 11.02 | Put | Bond Future | 2351 | 2 | 2351 | 2 | 0.00 |
| 15/03/2022 | R209 On 03-November-22 | 11.01 | Put | Bond Future | 2375 | 2 | 2375 | 2 | 0.00 |
| 15/03/2022 | R209 On 03-November-22 | 11.00 | Put | Bond Future | 2398 | 2 | 2398 | 2 | 6,000.00 |
| 15/03/2022 | R209 On 03-November-22 | 11.50 | Put | Bond Future | 1434 | 1 | 1434 | 1 | 0.00 |
| 15/03/2022 | R209 On 02-February-23 | | | Bond Future | 11.07 | 69.0535 | 11.0716 | 69.0535 | 0.00 |
| 15/03/2022 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 2287 | 2 | 2287 | 2 | 0.00 |
| 15/03/2022 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 2263 | 2 | 2263 | 2 | 0.00 |
| 15/03/2022 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 2240 | 2 | 2240 | 2 | 0.00 |
| 15/03/2022 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 3715 | 4 | 3715 | 4 | 0.00 |
| 15/03/2022 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 3774 | 4 | 3774 | 4 | 0.00 |
| 15/03/2022 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 3744 | 4 | 3744 | 4 | 0.00 |
| 15/03/2022 | R210 On 05-May-22 | | | Bond Future | 219.20 | 219.2380 | 219.2021 | 219.2380 | 1,039.00 |
| 15/03/2022 | R210 On 04-August-22 | | | Bond Future | 222.25 | 222.2786 | 222.2484 | 222.2786 | 266.00 |
| 15/03/2022 | R210 On 03-November-22 | | | Bond Future | 222.66 | 222.6068 | 222.6643 | 222.6068 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | R210 On 02-February-23 | | | Bond Future | 226.46 | 226.1488 | 226.4595 | 226.1488 | 0.00 |
| 15/03/2022 | R213 On 05-May-22 | | | Bond Future | 10.15 | 83.0237 | 10.1510 | 83.0237 | 25,074.00 |
| 15/03/2022 | R213 On 05-May-22 | 10.64 | Call | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 15/03/2022 | R213 On 05-May-22 | 10.65 | Call | Bond Future | 2838 | 3 | 2838 | 3 | 0.00 |
| 15/03/2022 | R213 On 05-May-22 | 10.63 | Call | Bond Future | 2761 | 3 | 2761 | 3 | 0.00 |
| 15/03/2022 | R213 On 05-May-22 | 10.65 | Put | Bond Future | 371 | 0 | 371 | 0 | 0.00 |
| 15/03/2022 | R213 On 05-May-22 | 10.64 | Put | Bond Future | 381 | 0 | 381 | 0 | 0.00 |
| 15/03/2022 | R213 On 05-May-22 | 10.63 | Put | Bond Future | 391 | 0 | 391 | 0 | 0.00 |
| 15/03/2022 | R213 On 04-August-22 | | | Bond Future | 10.35 | 84.1186 | 10.3512 | 84.1186 | 0.00 |
| 15/03/2022 | R213 On 04-August-22 | 9.90 | Call | Bond Future | 924 | 1 | 924 | 1 | 0.00 |
| 15/03/2022 | R213 On 04-August-22 | 9.88 | Call | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 15/03/2022 | R213 On 04-August-22 | 9.89 | Call | Bond Future | 907 | 1 | 907 | 1 | 0.00 |
| 15/03/2022 | R213 On 04-August-22 | 9.90 | Put | Bond Future | 3169 | 3 | 3169 | 3 | 0.00 |
| 15/03/2022 | R213 On 04-August-22 | 9.88 | Put | Bond Future | 3236 | 3 | 3236 | 3 | 0.00 |
| 15/03/2022 | R213 On 04-August-22 | 9.89 | Put | Bond Future | 3203 | 3 | 3203 | 3 | 0.00 |
| 15/03/2022 | R213 On 03-November-22 | | | Bond Future | 10.53 | 81.8160 | 10.5253 | 81.8160 | 0.00 |
| 15/03/2022 | R213 On 03-November-22 | 10.40 | Call | Bond Future | 2101 | 2 | 2101 | 2 | 0.00 |
| 15/03/2022 | R213 On 03-November-22 | 9.98 | Call | Bond Future | 1241 | 1 | 1241 | 1 | 0.00 |
| 15/03/2022 | R213 On 03-November-22 | 10.19 | Call | Bond Future | 1637 | 2 | 1637 | 2 | 0.00 |
| 15/03/2022 | R213 On 03-November-22 | 9.84 | Call | Bond Future | 1038 | 1 | 1038 | 1 | 0.00 |
| 15/03/2022 | R213 On 03-November-22 | 9.13 | Call | Bond Future | 360 | 0 | 360 | 0 | 200.00 |
| 15/03/2022 | R213 On 03-November-22 | 10.38 | Call | Bond Future | 2054 | 2 | 2054 | 2 | 0.00 |
| 15/03/2022 | R213 On 03-November-22 | 10.39 | Call | Bond Future | 2078 | 2 | 2078 | 2 | 0.00 |
| 15/03/2022 | R213 On 03-November-22 | 9.19 | Call | Bond Future | 398 | 0 | 398 | 0 | 476.00 |
| 15/03/2022 | R213 On 03-November-22 | 10.37 | Call | Bond Future | 2031 | 2 | 2031 | 2 | 0.00 |
| 15/03/2022 | R213 On 03-November-22 | 10.37 | Put | Bond Future | 2774 | 3 | 2774 | 3 | 200.00 |
| 15/03/2022 | R213 On 03-November-22 | 9.19 | Put | Bond Future | 7077 | 7 | 7077 | 7 | 0.00 |
| 15/03/2022 | R213 On 03-November-22 | 10.39 | Put | Bond Future | 2724 | 3 | 2724 | 3 | 0.00 |
| 15/03/2022 | R213 On 03-November-22 | 10.38 | Put | Bond Future | 2749 | 3 | 2749 | 3 | 0.00 |
| 15/03/2022 | R213 On 03-November-22 | 9.13 | Put | Bond Future | 7356 | 8 | 7356 | 8 | 0.00 |
| 15/03/2022 | R213 On 03-November-22 | 9.84 | Put | Bond Future | 4381 | 5 | 4381 | 5 | 476.00 |
| 15/03/2022 | R213 On 03-November-22 | 10.19 | Put | Bond Future | 3251 | 3 | 3251 | 3 | 476.00 |
| 15/03/2022 | R213 On 03-November-22 | 9.98 | Put | Bond Future | 3887 | 4 | 3887 | 4 | 200.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | R213 On 03-November-22 | 10.40 | Put | Bond Future | 2700 | 3 | 2700 | 3 | 0.00 |
| 15/03/2022 | R213 On 02-February-23 | | | Bond Future | 10.68 | 83.1358 | 10.6815 | 83.1358 | 0.00 |
| 15/03/2022 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 2182 | 2 | 2182 | 2 | 935.00 |
| 15/03/2022 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 1753 | 2 | 1753 | 2 | 0.00 |
| 15/03/2022 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 486 | 0 | 486 | 0 | 476.00 |
| 15/03/2022 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 1736 | 2 | 1736 | 2 | 0.00 |
| 15/03/2022 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 1408 | 1 | 1408 | 1 | 0.00 |
| 15/03/2022 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 7447 | 7 | 7447 | 7 | 0.00 |
| 15/03/2022 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 1771 | 2 | 1771 | 2 | 0.00 |
| 15/03/2022 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 2010 | 2 | 2010 | 2 | 0.00 |
| 15/03/2022 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 3562 | 4 | 3562 | 4 | 476.00 |
| 15/03/2022 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 801 | 1 | 801 | 1 | 935.00 |
| 15/03/2022 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 3924 | 4 | 3924 | 4 | 0.00 |
| 15/03/2022 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 3355 | 4 | 3355 | 4 | 0.00 |
| 15/03/2022 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 3954 | 4 | 3954 | 4 | 0.00 |
| 15/03/2022 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 7930 | 8 | 7930 | 8 | 0.00 |
| 15/03/2022 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 4591 | 5 | 4591 | 5 | 476.00 |
| 15/03/2022 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 3893 | 4 | 3893 | 4 | 0.00 |
| 15/03/2022 | R214 On 05-May-22 | | | Bond Future | 10.91 | 66.2103 | 10.9128 | 66.2103 | 15,311.00 |
| 15/03/2022 | R214 On 05-May-22 | 11.73 | Call | Bond Future | 4559 | 5 | 4559 | 5 | 0.00 |
| 15/03/2022 | R214 On 05-May-22 | 11.74 | Call | Bond Future | 4605 | 5 | 4605 | 5 | 0.00 |
| 15/03/2022 | R214 On 05-May-22 | 11.75 | Call | Bond Future | 4652 | 5 | 4652 | 5 | 0.00 |
| 15/03/2022 | R214 On 05-May-22 | 11.74 | Put | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 15/03/2022 | R214 On 05-May-22 | 11.73 | Put | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 15/03/2022 | R214 On 05-May-22 | 11.75 | Put | Bond Future | 143 | 0 | 143 | 0 | 0.00 |
| 15/03/2022 | R214 On 04-August-22 | | | Bond Future | 11.07 | 67.0817 | 11.0745 | 67.0817 | 1,337.00 |
| 15/03/2022 | R214 On 04-August-22 | 10.97 | Call | Bond Future | 1771 | 2 | 1771 | 2 | 0.00 |
| 15/03/2022 | R214 On 04-August-22 | 10.98 | Call | Bond Future | 1799 | 2 | 1799 | 2 | 0.00 |
| 15/03/2022 | R214 On 04-August-22 | 10.99 | Call | Bond Future | 1828 | 2 | 1828 | 2 | 0.00 |
| 15/03/2022 | R214 On 04-August-22 | 10.98 | Put | Bond Future | 2329 | 2 | 2329 | 2 | 0.00 |
| 15/03/2022 | R214 On 04-August-22 | 10.99 | Put | Bond Future | 2301 | 2 | 2301 | 2 | 0.00 |
| 15/03/2022 | R214 On 04-August-22 | 10.97 | Put | Bond Future | 2357 | 2 | 2357 | 2 | 0.00 |
| 15/03/2022 | R214 On 03-November-22 | | | Bond Future | 11.21 | 64.7831 | 11.2144 | 64.7831 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | R214 On 03-November-22 | 11.35 | Call | Bond Future | 3045 | 3 | 3045 | 3 | 0.00 |
| 15/03/2022 | R214 On 03-November-22 | 11.36 | Call | Bond Future | 3076 | 3 | 3076 | 3 | 0.00 |
| 15/03/2022 | R214 On 03-November-22 | 11.34 | Call | Bond Future | 3014 | 3 | 3014 | 3 | 0.00 |
| 15/03/2022 | R214 On 03-November-22 | 11.36 | Put | Bond Future | 2289 | 2 | 2289 | 2 | 0.00 |
| 15/03/2022 | R214 On 03-November-22 | 11.35 | Put | Bond Future | 2312 | 2 | 2312 | 2 | 0.00 |
| 15/03/2022 | R214 On 03-November-22 | 11.34 | Put | Bond Future | 2335 | 2 | 2335 | 2 | 0.00 |
| 15/03/2022 | R214 On 02-February-23 | | | Bond Future | 11.34 | 65.8302 | 11.3404 | 65.8302 | 0.00 |
| 15/03/2022 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 2359 | 2 | 2359 | 2 | 0.00 |
| 15/03/2022 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 2309 | 2 | 2309 | 2 | 0.00 |
| 15/03/2022 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 2334 | 2 | 2334 | 2 | 0.00 |
| 15/03/2022 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 3754 | 4 | 3754 | 4 | 0.00 |
| 15/03/2022 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 3784 | 4 | 3784 | 4 | 0.00 |
| 15/03/2022 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 3724 | 4 | 3724 | 4 | 0.00 |
| 15/03/2022 | R248 On 05-May-22 | | | Bond Future | 10.89 | 83.2954 | 10.8917 | 83.2954 | 193,568.00 |
| 15/03/2022 | R248 On 05-May-22 | 11.81 | Call | Bond Future | 6319 | 6 | 6319 | 6 | 0.00 |
| 15/03/2022 | R248 On 05-May-22 | 11.79 | Call | Bond Future | 6201 | 6 | 6201 | 6 | 0.00 |
| 15/03/2022 | R248 On 05-May-22 | 11.80 | Call | Bond Future | 6260 | 6 | 6260 | 6 | 0.00 |
| 15/03/2022 | R248 On 05-May-22 | 11.79 | Put | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 15/03/2022 | R248 On 05-May-22 | 11.81 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 15/03/2022 | R248 On 05-May-22 | 11.80 | Put | Bond Future | 141 | 0 | 141 | 0 | 0.00 |
| 15/03/2022 | R248 On 04-August-22 | | | Bond Future | 11.05 | 84.3918 | 11.0517 | 84.3918 | 6,528.00 |
| 15/03/2022 | R248 On 04-August-22 | 11.00 | Call | Bond Future | 2384 | 2 | 2384 | 2 | 0.00 |
| 15/03/2022 | R248 On 04-August-22 | 10.90 | Call | Bond Future | 2028 | 2 | 2028 | 2 | 1,700.00 |
| 15/03/2022 | R248 On 04-August-22 | 10.40 | Call | Bond Future | 738 | 1 | 738 | 1 | 0.00 |
| 15/03/2022 | R248 On 04-August-22 | 9.70 | Call | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 15/03/2022 | R248 On 04-August-22 | 10.98 | Call | Bond Future | 2310 | 2 | 2310 | 2 | 0.00 |
| 15/03/2022 | R248 On 04-August-22 | 10.99 | Call | Bond Future | 2347 | 2 | 2347 | 2 | 0.00 |
| 15/03/2022 | R248 On 04-August-22 | 10.20 | Call | Bond Future | 477 | 0 | 477 | 0 | 1,700.00 |
| 15/03/2022 | R248 On 04-August-22 | 10.40 | Put | Bond Future | 5557 | 6 | 5557 | 6 | 0.00 |
| 15/03/2022 | R248 On 04-August-22 | 10.99 | Put | Bond Future | 2783 | 3 | 2783 | 3 | 0.00 |
| 15/03/2022 | R248 On 04-August-22 | 10.98 | Put | Bond Future | 2817 | 3 | 2817 | 3 | 0.00 |
| 15/03/2022 | R248 On 04-August-22 | 9.70 | Put | Bond Future | 10703 | 11 | 10703 | 11 | 0.00 |
| 15/03/2022 | R248 On 04-August-22 | 10.20 | Put | Bond Future | 6875 | 7 | 6875 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2022 | R248 On 04-August-22 | 10.90 | Put | Bond Future | 3107 | 3 | 3107 | 3 | 0.00 |
| 15/03/2022 | R248 On 04-August-22 | 11.00 | Put | Bond Future | 2749 | 3 | 2749 | 3 | 0.00 |
| 15/03/2022 | R248 On 03-November-22 | | | Bond Future | 11.19 | 81.2106 | 11.1900 | 81.2106 | 0.00 |
| 15/03/2022 | R248 On 03-November-22 | 11.30 | Call | Bond Future | 3685 | 4 | 3685 | 4 | 0.00 |
| 15/03/2022 | R248 On 03-November-22 | 11.31 | Call | Bond Future | 3723 | 4 | 3723 | 4 | 0.00 |
| 15/03/2022 | R248 On 03-November-22 | 11.32 | Call | Bond Future | 3761 | 4 | 3761 | 4 | 0.00 |
| 15/03/2022 | R248 On 03-November-22 | 11.30 | Put | Bond Future | 2934 | 3 | 2934 | 3 | 0.00 |
| 15/03/2022 | R248 On 03-November-22 | 11.31 | Put | Bond Future | 2904 | 3 | 2904 | 3 | 0.00 |
| 15/03/2022 | R248 On 03-November-22 | 11.32 | Put | Bond Future | 2875 | 3 | 2875 | 3 | 0.00 |
| 15/03/2022 | R248 On 02-February-23 | | | Bond Future | 11.31 | 82.5234 | 11.3144 | 82.5234 | 0.00 |
| 15/03/2022 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 2892 | 3 | 2892 | 3 | 0.00 |
| 15/03/2022 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 2924 | 3 | 2924 | 3 | 0.00 |
| 15/03/2022 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 2956 | 3 | 2956 | 3 | 0.00 |
| 15/03/2022 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 4565 | 5 | 4565 | 5 | 0.00 |
| 15/03/2022 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 4603 | 5 | 4603 | 5 | 0.00 |
| 15/03/2022 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 4641 | 5 | 4641 | 5 | 0.00 |