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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For April 2022

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | 2025 On 05-May-22      |        |              | Bond Future        | 160.37    | 160.3680                      | 160.3672  | 160.3680                        | 479.00        |
| 21/04/2022 | 2025 On 04-August-22   |        |              | Bond Future        | 160.94    | 160.9453                      | 160.9425  | 160.9453                        | 6,802.00      |
| 21/04/2022 | 2025 On 03-November-22 |        |              | Bond Future        | 163.29    | 163.2927                      | 163.2889  | 163.2927                        | 0.00          |
| 21/04/2022 | 2025 On 02-February-23 |        |              | Bond Future        | 164.39    | 164.3901                      | 164.3853  | 164.3901                        | 0.00          |
| 21/04/2022 | 2025 On 04-May-23      |        |              | Bond Future        | 167.18    | 164.7400                      | 167.1837  | 164.7400                        | 0.00          |
| 21/04/2022 | 2029 On 05-May-22      |        |              | Bond Future        | 117.78    | 117.9258                      | 117.7776  | 117.9258                        | 2,554.00      |
| 21/04/2022 | 2029 On 04-August-22   |        |              | Bond Future        | 119.40    | 119.5526                      | 119.4008  | 119.5526                        | 3,568.00      |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | 2029 On 03-November-22 |        |              | Bond Future | 119.90    | 120.0570                      | 119.9024  | 120.0570                        | 0.00          |
| 21/04/2022 | 2029 On 02-February-23 |        |              | Bond Future | 121.94    | 122.0955                      | 121.9373  | 122.0955                        | 0.00          |
| 21/04/2022 | 2029 On 04-May-23      |        |              | Bond Future | 122.74    | 122.3400                      | 122.7384  | 122.3400                        | 0.00          |
| 21/04/2022 | 2030 On 05-May-22      |        |              | Bond Future | 9.88      | 92.0291                       | 9.8752    | 92.0291                         | 62,558.00     |
| 21/04/2022 | 2030 On 05-May-22      | 7.73   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 200.00        |
| 21/04/2022 | 2030 On 05-May-22      | 11.04  | Call         | Bond Future | 5564      | 5                             | 5564      | 5                               | 0.00          |
| 21/04/2022 | 2030 On 05-May-22      | 10.19  | Call         | Bond Future | 1683      | 2                             | 1683      | 2                               | 0.00          |
| 21/04/2022 | 2030 On 05-May-22      | 10.20  | Call         | Bond Future | 1725      | 2                             | 1725      | 2                               | 0.00          |
| 21/04/2022 | 2030 On 05-May-22      | 9.35   | Call         | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 21/04/2022 | 2030 On 05-May-22      | 9.65   | Call         | Bond Future | 184       | 0                             | 184       | 0                               | 0.00          |
| 21/04/2022 | 2030 On 05-May-22      | 8.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 200.00        |
| 21/04/2022 | 2030 On 05-May-22      | 8.89   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,800.00      |
| 21/04/2022 | 2030 On 05-May-22      | 9.60   | Call         | Bond Future | 133       | 0                             | 133       | 0                               | 0.00          |
| 21/04/2022 | 2030 On 05-May-22      | 8.14   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,800.00      |
| 21/04/2022 | 2030 On 05-May-22      | 8.47   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,073.00      |
| 21/04/2022 | 2030 On 05-May-22      | 10.21  | Call         | Bond Future | 1767      | 2                             | 1767      | 2                               | 0.00          |
| 21/04/2022 | 2030 On 05-May-22      | 9.95   | Call         | Bond Future | 807       | 1                             | 807       | 1                               | 0.00          |
| 21/04/2022 | 2030 On 05-May-22      | 9.15   | Call         | Bond Future | 2         | 0                             | 2         | 0                               | 7,500.00      |
| 21/04/2022 | 2030 On 05-May-22      | 9.15   | Put          | Bond Future | 3703      | 4                             | 3703      | 4                               | 0.00          |
| 21/04/2022 | 2030 On 05-May-22      | 9.65   | Put          | Bond Future | 1313      | 1                             | 1313      | 1                               | 5,000.00      |
| 21/04/2022 | 2030 On 05-May-22      | 8.81   | Put          | Bond Future | 5503      | 6                             | 5503      | 6                               | 0.00          |
| 21/04/2022 | 2030 On 05-May-22      | 8.89   | Put          | Bond Future | 5076      | 5                             | 5076      | 5                               | 0.00          |
| 21/04/2022 | 2030 On 05-May-22      | 10.21  | Put          | Bond Future | 121       | 0                             | 121       | 0                               | 0.00          |
| 21/04/2022 | 2030 On 05-May-22      | 8.14   | Put          | Bond Future | 9185      | 9                             | 9185      | 9                               | 0.00          |
| 21/04/2022 | 2030 On 05-May-22      | 9.60   | Put          | Bond Future | 1515      | 2                             | 1515      | 2                               | 5,000.00      |
| 21/04/2022 | 2030 On 05-May-22      | 9.35   | Put          | Bond Future | 2678      | 3                             | 2678      | 3                               | 1,073.00      |
| 21/04/2022 | 2030 On 05-May-22      | 10.20  | Put          | Bond Future | 127       | 0                             | 127       | 0                               | 200.00        |
| 21/04/2022 | 2030 On 05-May-22      | 10.19  | Put          | Bond Future | 135       | 0                             | 135       | 0                               | 0.00          |
| 21/04/2022 | 2030 On 05-May-22      | 11.04  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,800.00      |
| 21/04/2022 | 2030 On 05-May-22      | 9.95   | Put          | Bond Future | 436       | 1                             | 436       | 1                               | 1,073.00      |
| 21/04/2022 | 2030 On 05-May-22      | 7.73   | Put          | Bond Future | 11526     | 12                            | 11526     | 12                              | 0.00          |
| 21/04/2022 | 2030 On 05-May-22      | 8.47   | Put          | Bond Future | 7350      | 8                             | 7350      | 8                               | 0.00          |
| 21/04/2022 | 2030 On 04-August-22   |        |              | Bond Future | 10.09     | 89.2698                       | 10.0883   | 89.2698                         | 94,826.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | 2030 On 04-August-22   | 9.05   | Call         | Bond Future | 157       | 0                             | 157       | 0                               | 800.00        |
| 21/04/2022 | 2030 On 04-August-22   | 9.54   | Call         | Bond Future | 584       | 1                             | 584       | 1                               | 0.00          |
| 21/04/2022 | 2030 On 04-August-22   | 8.30   | Call         | Bond Future | 16        | 0                             | 16        | 0                               | 800.00        |
| 21/04/2022 | 2030 On 04-August-22   | 9.55   | Call         | Bond Future | 598       | 1                             | 598       | 1                               | 0.00          |
| 21/04/2022 | 2030 On 04-August-22   | 9.56   | Call         | Bond Future | 611       | 1                             | 611       | 1                               | 0.00          |
| 21/04/2022 | 2030 On 04-August-22   | 10.95  | Call         | Bond Future | 4454      | 4                             | 4454      | 4                               | 0.00          |
| 21/04/2022 | 2030 On 04-August-22   | 10.95  | Put          | Bond Future | 438       | 0                             | 438       | 0                               | 800.00        |
| 21/04/2022 | 2030 On 04-August-22   | 9.56   | Put          | Bond Future | 3193      | 3                             | 3193      | 3                               | 0.00          |
| 21/04/2022 | 2030 On 04-August-22   | 9.55   | Put          | Bond Future | 3229      | 3                             | 3229      | 3                               | 0.00          |
| 21/04/2022 | 2030 On 04-August-22   | 8.30   | Put          | Bond Future | 9150      | 9                             | 9150      | 9                               | 0.00          |
| 21/04/2022 | 2030 On 04-August-22   | 9.54   | Put          | Bond Future | 3266      | 3                             | 3266      | 3                               | 0.00          |
| 21/04/2022 | 2030 On 04-August-22   | 9.05   | Put          | Bond Future | 5322      | 5                             | 5322      | 5                               | 0.00          |
| 21/04/2022 | 2030 On 03-November-22 |        |              | Bond Future | 10.28     | 90.5521                       | 10.2797   | 90.5521                         | 0.00          |
| 21/04/2022 | 2030 On 03-November-22 | 10.09  | Call         | Bond Future | 1714      | 2                             | 1714      | 2                               | 0.00          |
| 21/04/2022 | 2030 On 03-November-22 | 10.08  | Call         | Bond Future | 1692      | 2                             | 1692      | 2                               | 0.00          |
| 21/04/2022 | 2030 On 03-November-22 | 10.10  | Call         | Bond Future | 1735      | 2                             | 1735      | 2                               | 0.00          |
| 21/04/2022 | 2030 On 03-November-22 | 10.10  | Put          | Bond Future | 2574      | 3                             | 2574      | 3                               | 0.00          |
| 21/04/2022 | 2030 On 03-November-22 | 10.08  | Put          | Bond Future | 2626      | 3                             | 2626      | 3                               | 0.00          |
| 21/04/2022 | 2030 On 03-November-22 | 10.09  | Put          | Bond Future | 2600      | 3                             | 2600      | 3                               | 0.00          |
| 21/04/2022 | 2030 On 02-February-23 |        |              | Bond Future | 10.45     | 88.0661                       | 10.4470   | 88.0661                         | 0.00          |
| 21/04/2022 | 2030 On 02-February-23 | 10.01  | Call         | Bond Future | 1637      | 2                             | 1637      | 2                               | 0.00          |
| 21/04/2022 | 2030 On 02-February-23 | 9.94   | Call         | Bond Future | 1511      | 1                             | 1511      | 1                               | 0.00          |
| 21/04/2022 | 2030 On 02-February-23 | 8.81   | Call         | Bond Future | 279       | 0                             | 279       | 0                               | 102.00        |
| 21/04/2022 | 2030 On 02-February-23 | 9.99   | Call         | Bond Future | 1600      | 2                             | 1600      | 2                               | 0.00          |
| 21/04/2022 | 2030 On 02-February-23 | 10.00  | Call         | Bond Future | 1618      | 2                             | 1618      | 2                               | 0.00          |
| 21/04/2022 | 2030 On 02-February-23 | 9.20   | Call         | Bond Future | 537       | 1                             | 537       | 1                               | 0.00          |
| 21/04/2022 | 2030 On 02-February-23 | 9.80   | Call         | Bond Future | 1279      | 1                             | 1279      | 1                               | 0.00          |
| 21/04/2022 | 2030 On 02-February-23 | 9.66   | Call         | Bond Future | 1068      | 1                             | 1068      | 1                               | 0.00          |
| 21/04/2022 | 2030 On 02-February-23 | 9.66   | Put          | Bond Future | 4696      | 5                             | 4696      | 5                               | 102.00        |
| 21/04/2022 | 2030 On 02-February-23 | 8.81   | Put          | Bond Future | 8039      | 8                             | 8039      | 8                               | 0.00          |
| 21/04/2022 | 2030 On 02-February-23 | 9.20   | Put          | Bond Future | 6373      | 7                             | 6373      | 7                               | 0.00          |
| 21/04/2022 | 2030 On 02-February-23 | 10.01  | Put          | Bond Future | 3628      | 4                             | 3628      | 4                               | 0.00          |
| 21/04/2022 | 2030 On 02-February-23 | 9.94   | Put          | Bond Future | 3827      | 4                             | 3827      | 4                               | 102.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | 2030 On 02-February-23 | 9.99   | Put          | Bond Future | 3684      | 4                             | 3684      | 4                               | 0.00          |
| 21/04/2022 | 2030 On 02-February-23 | 10.00  | Put          | Bond Future | 3656      | 4                             | 3656      | 4                               | 0.00          |
| 21/04/2022 | 2030 On 02-February-23 | 9.80   | Put          | Bond Future | 4248      | 4                             | 4248      | 4                               | 0.00          |
| 21/04/2022 | 2030 On 04-May-23      |        |              | Bond Future | 10.63     | 90.1580                       | 10.6304   | 90.1580                         | 0.00          |
| 21/04/2022 | 2030 On 04-May-23      | 10.54  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | 2030 On 04-May-23      | 10.52  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | 2030 On 04-May-23      | 10.53  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | 2030 On 04-May-23      | 10.53  | Put          | Bond Future | 437       | 0                             | 437       | 0                               | 0.00          |
| 21/04/2022 | 2030 On 04-May-23      | 10.52  | Put          | Bond Future | 481       | 0                             | 481       | 0                               | 0.00          |
| 21/04/2022 | 2030 On 04-May-23      | 10.54  | Put          | Bond Future | 394       | 0                             | 394       | 0                               | 0.00          |
| 21/04/2022 | 2032 On 05-May-22      |        |              | Bond Future | 10.26     | 88.3287                       | 10.2565   | 88.3287                         | 128,260.00    |
| 21/04/2022 | 2032 On 05-May-22      | 9.58   | Call         | Bond Future | 3         | 0                             | 3         | 0                               | 780.00        |
| 21/04/2022 | 2032 On 05-May-22      | 10.18  | Call         | Bond Future | 483       | 0                             | 483       | 0                               | 780.00        |
| 21/04/2022 | 2032 On 05-May-22      | 11.02  | Call         | Bond Future | 4158      | 4                             | 4158      | 4                               | 0.00          |
| 21/04/2022 | 2032 On 05-May-22      | 10.29  | Call         | Bond Future | 787       | 1                             | 787       | 1                               | 993.00        |
| 21/04/2022 | 2032 On 05-May-22      | 11.04  | Call         | Bond Future | 4262      | 4                             | 4262      | 4                               | 0.00          |
| 21/04/2022 | 2032 On 05-May-22      | 11.18  | Call         | Bond Future | 4987      | 5                             | 4987      | 5                               | 0.00          |
| 21/04/2022 | 2032 On 05-May-22      | 10.98  | Call         | Bond Future | 3951      | 4                             | 3951      | 4                               | 0.00          |
| 21/04/2022 | 2032 On 05-May-22      | 11.03  | Call         | Bond Future | 4210      | 4                             | 4210      | 4                               | 0.00          |
| 21/04/2022 | 2032 On 05-May-22      | 11.03  | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 21/04/2022 | 2032 On 05-May-22      | 10.98  | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 993.00        |
| 21/04/2022 | 2032 On 05-May-22      | 11.02  | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 21/04/2022 | 2032 On 05-May-22      | 11.18  | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 780.00        |
| 21/04/2022 | 2032 On 05-May-22      | 10.29  | Put          | Bond Future | 600       | 1                             | 600       | 1                               | 0.00          |
| 21/04/2022 | 2032 On 05-May-22      | 11.04  | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 21/04/2022 | 2032 On 05-May-22      | 10.18  | Put          | Bond Future | 914       | 1                             | 914       | 1                               | 0.00          |
| 21/04/2022 | 2032 On 05-May-22      | 9.58   | Put          | Bond Future | 3912      | 4                             | 3912      | 4                               | 0.00          |
| 21/04/2022 | 2032 On 04-August-22   |        |              | Bond Future | 10.45     | 89.5251                       | 10.4489   | 89.5251                         | 68,416.00     |
| 21/04/2022 | 2032 On 04-August-22   | 11.60  | Call         | Bond Future | 6308      | 6                             | 6308      | 6                               | 0.00          |
| 21/04/2022 | 2032 On 04-August-22   | 11.89  | Call         | Bond Future | 7603      | 7                             | 7603      | 7                               | 0.00          |
| 21/04/2022 | 2032 On 04-August-22   | 10.20  | Call         | Bond Future | 1194      | 1                             | 1194      | 1                               | 0.00          |
| 21/04/2022 | 2032 On 04-August-22   | 10.21  | Call         | Bond Future | 1217      | 1                             | 1217      | 1                               | 0.00          |
| 21/04/2022 | 2032 On 04-August-22   | 10.10  | Call         | Bond Future | 982       | 1                             | 982       | 1                               | 1,300.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | 2032 On 04-August-22   | 10.22  | Call         | Bond Future | 1239      | 1                             | 1239      | 1                               | 0.00          |
| 21/04/2022 | 2032 On 04-August-22   | 9.40   | Call         | Bond Future | 143       | 0                             | 143       | 0                               | 1,300.00      |
| 21/04/2022 | 2032 On 04-August-22   | 9.72   | Call         | Bond Future | 403       | 0                             | 403       | 0                               | 800.00        |
| 21/04/2022 | 2032 On 04-August-22   | 8.97   | Call         | Bond Future | 22        | 0                             | 22        | 0                               | 800.00        |
| 21/04/2022 | 2032 On 04-August-22   | 8.97   | Put          | Bond Future | 8603      | 9                             | 8603      | 9                               | 0.00          |
| 21/04/2022 | 2032 On 04-August-22   | 9.72   | Put          | Bond Future | 4499      | 5                             | 4499      | 5                               | 0.00          |
| 21/04/2022 | 2032 On 04-August-22   | 9.40   | Put          | Bond Future | 6118      | 6                             | 6118      | 6                               | 0.00          |
| 21/04/2022 | 2032 On 04-August-22   | 10.20  | Put          | Bond Future | 2565      | 3                             | 2565      | 3                               | 0.00          |
| 21/04/2022 | 2032 On 04-August-22   | 10.21  | Put          | Bond Future | 2532      | 3                             | 2532      | 3                               | 0.00          |
| 21/04/2022 | 2032 On 04-August-22   | 10.10  | Put          | Bond Future | 2912      | 3                             | 2912      | 3                               | 0.00          |
| 21/04/2022 | 2032 On 04-August-22   | 10.22  | Put          | Bond Future | 2499      | 3                             | 2499      | 3                               | 0.00          |
| 21/04/2022 | 2032 On 04-August-22   | 11.89  | Put          | Bond Future | 202       | 0                             | 202       | 0                               | 0.00          |
| 21/04/2022 | 2032 On 04-August-22   | 11.60  | Put          | Bond Future | 326       | 0                             | 326       | 0                               | 800.00        |
| 21/04/2022 | 2032 On 03-November-22 |        |              | Bond Future | 10.63     | 86.6593                       | 10.6316   | 86.6593                         | 0.00          |
| 21/04/2022 | 2032 On 03-November-22 | 10.67  | Call         | Bond Future | 2488      | 2                             | 2488      | 2                               | 750.00        |
| 21/04/2022 | 2032 On 03-November-22 | 11.55  | Call         | Bond Future | 5583      | 5                             | 5583      | 5                               | 0.00          |
| 21/04/2022 | 2032 On 03-November-22 | 12.30  | Call         | Bond Future | 8670      | 8                             | 8670      | 8                               | 0.00          |
| 21/04/2022 | 2032 On 03-November-22 | 10.49  | Call         | Bond Future | 2003      | 2                             | 2003      | 2                               | 0.00          |
| 21/04/2022 | 2032 On 03-November-22 | 10.56  | Call         | Bond Future | 2185      | 2                             | 2185      | 2                               | 0.00          |
| 21/04/2022 | 2032 On 03-November-22 | 10.66  | Call         | Bond Future | 2459      | 2                             | 2459      | 2                               | 0.00          |
| 21/04/2022 | 2032 On 03-November-22 | 9.46   | Call         | Bond Future | 313       | 0                             | 313       | 0                               | 500.00        |
| 21/04/2022 | 2032 On 03-November-22 | 9.31   | Call         | Bond Future | 229       | 0                             | 229       | 0                               | 180.00        |
| 21/04/2022 | 2032 On 03-November-22 | 10.11  | Call         | Bond Future | 1166      | 1                             | 1166      | 1                               | 0.00          |
| 21/04/2022 | 2032 On 03-November-22 | 10.21  | Call         | Bond Future | 1363      | 1                             | 1363      | 1                               | 500.00        |
| 21/04/2022 | 2032 On 03-November-22 | 10.16  | Call         | Bond Future | 1263      | 1                             | 1263      | 1                               | 0.00          |
| 21/04/2022 | 2032 On 03-November-22 | 9.36   | Call         | Bond Future | 254       | 0                             | 254       | 0                               | 454.00        |
| 21/04/2022 | 2032 On 03-November-22 | 9.92   | Call         | Bond Future | 840       | 1                             | 840       | 1                               | 750.00        |
| 21/04/2022 | 2032 On 03-November-22 | 9.92   | Put          | Bond Future | 4721      | 5                             | 4721      | 5                               | 0.00          |
| 21/04/2022 | 2032 On 03-November-22 | 9.31   | Put          | Bond Future | 7623      | 8                             | 7623      | 8                               | 0.00          |
| 21/04/2022 | 2032 On 03-November-22 | 9.36   | Put          | Bond Future | 7354      | 8                             | 7354      | 8                               | 0.00          |
| 21/04/2022 | 2032 On 03-November-22 | 9.46   | Put          | Bond Future | 6827      | 7                             | 6827      | 7                               | 0.00          |
| 21/04/2022 | 2032 On 03-November-22 | 10.16  | Put          | Bond Future | 3810      | 4                             | 3810      | 4                               | 180.00        |
| 21/04/2022 | 2032 On 03-November-22 | 10.56  | Put          | Bond Future | 2565      | 3                             | 2565      | 3                               | 180.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | 2032 On 03-November-22 | 10.11  | Put          | Bond Future | 3989      | 4                             | 3989      | 4                               | 454.00        |
| 21/04/2022 | 2032 On 03-November-22 | 10.21  | Put          | Bond Future | 3636      | 4                             | 3636      | 4                               | 0.00          |
| 21/04/2022 | 2032 On 03-November-22 | 10.66  | Put          | Bond Future | 2309      | 2                             | 2309      | 2                               | 0.00          |
| 21/04/2022 | 2032 On 03-November-22 | 10.49  | Put          | Bond Future | 2757      | 3                             | 2757      | 3                               | 454.00        |
| 21/04/2022 | 2032 On 03-November-22 | 12.30  | Put          | Bond Future | 405       | 0                             | 405       | 0                               | 750.00        |
| 21/04/2022 | 2032 On 03-November-22 | 11.55  | Put          | Bond Future | 896       | 1                             | 896       | 1                               | 500.00        |
| 21/04/2022 | 2032 On 03-November-22 | 10.67  | Put          | Bond Future | 2284      | 2                             | 2284      | 2                               | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 |        |              | Bond Future | 10.79     | 88.1152                       | 10.7898   | 88.1152                         | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 | 12.75  | Call         | Bond Future | 9882      | 10                            | 9882      | 10                              | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 | 11.84  | Call         | Bond Future | 6377      | 6                             | 6377      | 6                               | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 | 10.39  | Call         | Bond Future | 1866      | 2                             | 1866      | 2                               | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 | 10.16  | Call         | Bond Future | 1407      | 1                             | 1407      | 1                               | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 | 9.31   | Call         | Bond Future | 356       | 0                             | 356       | 0                               | 454.00        |
| 21/04/2022 | 2032 On 02-February-23 | 10.38  | Call         | Bond Future | 1845      | 2                             | 1845      | 2                               | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 | 10.50  | Call         | Bond Future | 2111      | 2                             | 2111      | 2                               | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 | 10.22  | Call         | Bond Future | 1520      | 1                             | 1520      | 1                               | 500.00        |
| 21/04/2022 | 2032 On 02-February-23 | 9.47   | Call         | Bond Future | 467       | 0                             | 467       | 0                               | 500.00        |
| 21/04/2022 | 2032 On 02-February-23 | 9.92   | Call         | Bond Future | 1003      | 1                             | 1003      | 1                               | 750.00        |
| 21/04/2022 | 2032 On 02-February-23 | 10.67  | Call         | Bond Future | 2523      | 2                             | 2523      | 2                               | 750.00        |
| 21/04/2022 | 2032 On 02-February-23 | 11.69  | Call         | Bond Future | 5817      | 6                             | 5817      | 6                               | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 | 10.40  | Call         | Bond Future | 1888      | 2                             | 1888      | 2                               | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 | 10.40  | Put          | Bond Future | 3930      | 4                             | 3930      | 4                               | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 | 11.69  | Put          | Bond Future | 1336      | 1                             | 1336      | 1                               | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 | 10.67  | Put          | Bond Future | 3144      | 3                             | 3144      | 3                               | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 | 9.92   | Put          | Bond Future | 5650      | 6                             | 5650      | 6                               | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 | 9.47   | Put          | Bond Future | 7649      | 8                             | 7649      | 8                               | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 | 10.22  | Put          | Bond Future | 4528      | 5                             | 4528      | 5                               | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 | 10.50  | Put          | Bond Future | 3624      | 4                             | 3624      | 4                               | 454.00        |
| 21/04/2022 | 2032 On 02-February-23 | 10.38  | Put          | Bond Future | 3994      | 4                             | 3994      | 4                               | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 | 9.31   | Put          | Bond Future | 8461      | 9                             | 8461      | 9                               | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 | 10.16  | Put          | Bond Future | 4738      | 5                             | 4738      | 5                               | 454.00        |
| 21/04/2022 | 2032 On 02-February-23 | 10.39  | Put          | Bond Future | 3962      | 4                             | 3962      | 4                               | 0.00          |
| 21/04/2022 | 2032 On 02-February-23 | 11.84  | Put          | Bond Future | 1180      | 1                             | 1180      | 1                               | 500.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | 2032 On 02-February-23 | 12.75  | Put          | Bond Future | 517       | 1                             | 517       | 1                               | 750.00        |
| 21/04/2022 | 2032 On 04-May-23      |        |              | Bond Future | 10.96     | 86.1099                       | 10.9566   | 86.1099                         | 0.00          |
| 21/04/2022 | 2032 On 04-May-23      | 10.87  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | 2032 On 04-May-23      | 10.88  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | 2032 On 04-May-23      | 10.89  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | 2032 On 04-May-23      | 10.89  | Put          | Bond Future | 335       | 0                             | 335       | 0                               | 0.00          |
| 21/04/2022 | 2032 On 04-May-23      | 10.88  | Put          | Bond Future | 386       | 0                             | 386       | 0                               | 0.00          |
| 21/04/2022 | 2032 On 04-May-23      | 10.87  | Put          | Bond Future | 436       | 0                             | 436       | 0                               | 0.00          |
| 21/04/2022 | 2033 On 05-May-22      |        |              | Bond Future | 113.82    | 113.4934                      | 113.8225  | 113.4934                        | 2,158.00      |
| 21/04/2022 | 2033 On 04-August-22   |        |              | Bond Future | 115.39    | 115.0592                      | 115.3913  | 115.0592                        | 5,647.00      |
| 21/04/2022 | 2033 On 03-November-22 |        |              | Bond Future | 115.75    | 115.4142                      | 115.7506  | 115.4142                        | 0.00          |
| 21/04/2022 | 2033 On 02-February-23 |        |              | Bond Future | 117.71    | 117.3736                      | 117.7148  | 117.3736                        | 0.00          |
| 21/04/2022 | 2033 On 04-May-23      |        |              | Bond Future | 118.36    | 118.1700                      | 118.3590  | 118.1700                        | 0.00          |
| 21/04/2022 | 2037 On 05-May-22      |        |              | Bond Future | 10.77     | 85.3190                       | 10.7699   | 85.3190                         | 52,188.00     |
| 21/04/2022 | 2037 On 05-May-22      | 11.84  | Call         | Bond Future | 6449      | 6                             | 6449      | 6                               | 0.00          |
| 21/04/2022 | 2037 On 05-May-22      | 11.82  | Call         | Bond Future | 6336      | 6                             | 6336      | 6                               | 0.00          |
| 21/04/2022 | 2037 On 05-May-22      | 11.83  | Call         | Bond Future | 6393      | 6                             | 6393      | 6                               | 0.00          |
| 21/04/2022 | 2037 On 05-May-22      | 11.84  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 21/04/2022 | 2037 On 05-May-22      | 11.82  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 21/04/2022 | 2037 On 05-May-22      | 11.83  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 21/04/2022 | 2037 On 04-August-22   |        |              | Bond Future | 10.95     | 82.2185                       | 10.9520   | 82.2185                         | 104,432.00    |
| 21/04/2022 | 2037 On 04-August-22   | 10.91  | Call         | Bond Future | 1958      | 2                             | 1958      | 2                               | 0.00          |
| 21/04/2022 | 2037 On 04-August-22   | 11.21  | Call         | Bond Future | 3034      | 3                             | 3034      | 3                               | 1,050.00      |
| 21/04/2022 | 2037 On 04-August-22   | 11.42  | Call         | Bond Future | 3910      | 4                             | 3910      | 4                               | 0.00          |
| 21/04/2022 | 2037 On 04-August-22   | 10.10  | Call         | Bond Future | 298       | 0                             | 298       | 0                               | 50.00         |
| 21/04/2022 | 2037 On 04-August-22   | 11.95  | Call         | Bond Future | 6366      | 6                             | 6366      | 6                               | 0.00          |
| 21/04/2022 | 2037 On 04-August-22   | 10.89  | Call         | Bond Future | 1895      | 2                             | 1895      | 2                               | 0.00          |
| 21/04/2022 | 2037 On 04-August-22   | 10.90  | Call         | Bond Future | 1927      | 2                             | 1927      | 2                               | 0.00          |
| 21/04/2022 | 2037 On 04-August-22   | 10.89  | Put          | Bond Future | 2283      | 3                             | 2283      | 3                               | 0.00          |
| 21/04/2022 | 2037 On 04-August-22   | 11.95  | Put          | Bond Future | 481       | 1                             | 481       | 1                               | 1,050.00      |
| 21/04/2022 | 2037 On 04-August-22   | 10.91  | Put          | Bond Future | 2220      | 2                             | 2220      | 2                               | 0.00          |
| 21/04/2022 | 2037 On 04-August-22   | 10.10  | Put          | Bond Future | 5867      | 6                             | 5867      | 6                               | 0.00          |
| 21/04/2022 | 2037 On 04-August-22   | 10.90  | Put          | Bond Future | 2251      | 2                             | 2251      | 2                               | 50.00         |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | 2037 On 04-August-22   | 11.42  | Put          | Bond Future | 1070      | 1                             | 1070      | 1                               | 50.00         |
| 21/04/2022 | 2037 On 04-August-22   | 11.21  | Put          | Bond Future | 1449      | 2                             | 1449      | 2                               | 0.00          |
| 21/04/2022 | 2037 On 03-November-22 |        |              | Bond Future | 11.11     | 83.3998                       | 11.1142   | 83.3998                         | 0.00          |
| 21/04/2022 | 2037 On 03-November-22 | 11.30  | Call         | Bond Future | 3488      | 3                             | 3488      | 3                               | 0.00          |
| 21/04/2022 | 2037 On 03-November-22 | 11.32  | Call         | Bond Future | 3561      | 3                             | 3561      | 3                               | 0.00          |
| 21/04/2022 | 2037 On 03-November-22 | 11.31  | Call         | Bond Future | 3524      | 3                             | 3524      | 3                               | 0.00          |
| 21/04/2022 | 2037 On 03-November-22 | 11.31  | Put          | Bond Future | 2345      | 3                             | 2345      | 3                               | 0.00          |
| 21/04/2022 | 2037 On 03-November-22 | 11.30  | Put          | Bond Future | 2368      | 3                             | 2368      | 3                               | 0.00          |
| 21/04/2022 | 2037 On 03-November-22 | 11.32  | Put          | Bond Future | 2322      | 3                             | 2322      | 3                               | 0.00          |
| 21/04/2022 | 2037 On 02-February-23 |        |              | Bond Future | 11.26     | 80.5441                       | 11.2583   | 80.5441                         | 0.00          |
| 21/04/2022 | 2037 On 02-February-23 | 11.05  | Call         | Bond Future | 2700      | 3                             | 2700      | 3                               | 0.00          |
| 21/04/2022 | 2037 On 02-February-23 | 11.03  | Call         | Bond Future | 2644      | 2                             | 2644      | 2                               | 0.00          |
| 21/04/2022 | 2037 On 02-February-23 | 11.04  | Call         | Bond Future | 2672      | 2                             | 2672      | 2                               | 0.00          |
| 21/04/2022 | 2037 On 02-February-23 | 11.04  | Put          | Bond Future | 3988      | 4                             | 3988      | 4                               | 0.00          |
| 21/04/2022 | 2037 On 02-February-23 | 11.03  | Put          | Bond Future | 4021      | 4                             | 4021      | 4                               | 0.00          |
| 21/04/2022 | 2037 On 02-February-23 | 11.05  | Put          | Bond Future | 3955      | 4                             | 3955      | 4                               | 0.00          |
| 21/04/2022 | 2037 On 04-May-23      |        |              | Bond Future | 11.41     | 82.9128                       | 11.4105   | 82.9128                         | 0.00          |
| 21/04/2022 | 2037 On 04-May-23      | 11.32  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | 2037 On 04-May-23      | 11.30  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | 2037 On 04-May-23      | 11.31  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | 2037 On 04-May-23      | 11.31  | Put          | Bond Future | 589       | 0                             | 589       | 0                               | 0.00          |
| 21/04/2022 | 2037 On 04-May-23      | 11.30  | Put          | Bond Future | 648       | 0                             | 648       | 0                               | 0.00          |
| 21/04/2022 | 2037 On 04-May-23      | 11.32  | Put          | Bond Future | 530       | 0                             | 530       | 0                               | 0.00          |
| 21/04/2022 | 2038 On 05-May-22      |        |              | Bond Future | 130.84    | 131.5812                      | 130.8365  | 131.5812                        | 1,820.00      |
| 21/04/2022 | 2038 On 04-August-22   |        |              | Bond Future | 130.80    | 131.5570                      | 130.8002  | 131.5570                        | 5,129.00      |
| 21/04/2022 | 2038 On 03-November-22 |        |              | Bond Future | 132.71    | 133.4760                      | 132.7075  | 133.4760                        | 0.00          |
| 21/04/2022 | 2038 On 02-February-23 |        |              | Bond Future | 133.08    | 133.8585                      | 133.0763  | 133.8585                        | 0.00          |
| 21/04/2022 | 2038 On 04-May-23      |        |              | Bond Future | 135.34    | 134.4900                      | 135.3426  | 134.4900                        | 0.00          |
| 21/04/2022 | 2040 On 05-May-22      |        |              | Bond Future | 10.88     | 87.2358                       | 10.8789   | 87.2358                         | 34,174.00     |
| 21/04/2022 | 2040 On 05-May-22      | 9.82   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,200.00      |
| 21/04/2022 | 2040 On 05-May-22      | 11.91  | Call         | Bond Future | 6665      | 6                             | 6665      | 6                               | 0.00          |
| 21/04/2022 | 2040 On 05-May-22      | 11.90  | Call         | Bond Future | 6604      | 6                             | 6604      | 6                               | 0.00          |
| 21/04/2022 | 2040 On 05-May-22      | 10.57  | Call         | Bond Future | 148       | 0                             | 148       | 0                               | 1,200.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | 2040 On 05-May-22      | 11.92  | Call         | Bond Future | 6725      | 6                             | 6725      | 6                               | 0.00          |
| 21/04/2022 | 2040 On 05-May-22      | 13.04  | Call         | Bond Future | 13057     | 12                            | 13057     | 12                              | 0.00          |
| 21/04/2022 | 2040 On 05-May-22      | 13.04  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,200.00      |
| 21/04/2022 | 2040 On 05-May-22      | 11.92  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 21/04/2022 | 2040 On 05-May-22      | 10.57  | Put          | Bond Future | 2318      | 3                             | 2318      | 3                               | 0.00          |
| 21/04/2022 | 2040 On 05-May-22      | 11.91  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 21/04/2022 | 2040 On 05-May-22      | 11.90  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 21/04/2022 | 2040 On 05-May-22      | 9.82   | Put          | Bond Future | 7809      | 8                             | 7809      | 8                               | 0.00          |
| 21/04/2022 | 2040 On 04-August-22   |        |              | Bond Future | 11.06     | 83.9108                       | 11.0554   | 83.9108                         | 85,088.00     |
| 21/04/2022 | 2040 On 04-August-22   | 11.04  | Call         | Bond Future | 2238      | 2                             | 2238      | 2                               | 0.00          |
| 21/04/2022 | 2040 On 04-August-22   | 12.24  | Call         | Bond Future | 7805      | 7                             | 7805      | 7                               | 0.00          |
| 21/04/2022 | 2040 On 04-August-22   | 9.70   | Call         | Bond Future | 46        | 0                             | 46        | 0                               | 460.00        |
| 21/04/2022 | 2040 On 04-August-22   | 11.03  | Call         | Bond Future | 2202      | 2                             | 2202      | 2                               | 0.00          |
| 21/04/2022 | 2040 On 04-August-22   | 10.70  | Call         | Bond Future | 1223      | 1                             | 1223      | 1                               | 460.00        |
| 21/04/2022 | 2040 On 04-August-22   | 11.05  | Call         | Bond Future | 2273      | 2                             | 2273      | 2                               | 0.00          |
| 21/04/2022 | 2040 On 04-August-22   | 11.05  | Put          | Bond Future | 2309      | 3                             | 2309      | 3                               | 0.00          |
| 21/04/2022 | 2040 On 04-August-22   | 12.24  | Put          | Bond Future | 410       | 0                             | 410       | 0                               | 460.00        |
| 21/04/2022 | 2040 On 04-August-22   | 9.70   | Put          | Bond Future | 9964      | 11                            | 9964      | 11                              | 0.00          |
| 21/04/2022 | 2040 On 04-August-22   | 10.70  | Put          | Bond Future | 3661      | 4                             | 3661      | 4                               | 0.00          |
| 21/04/2022 | 2040 On 04-August-22   | 11.03  | Put          | Bond Future | 2373      | 3                             | 2373      | 3                               | 0.00          |
| 21/04/2022 | 2040 On 04-August-22   | 11.04  | Put          | Bond Future | 2341      | 3                             | 2341      | 3                               | 0.00          |
| 21/04/2022 | 2040 On 03-November-22 |        |              | Bond Future | 11.21     | 85.1165                       | 11.2123   | 85.1165                         | 0.00          |
| 21/04/2022 | 2040 On 03-November-22 | 11.41  | Call         | Bond Future | 3757      | 3                             | 3757      | 3                               | 0.00          |
| 21/04/2022 | 2040 On 03-November-22 | 11.39  | Call         | Bond Future | 3680      | 3                             | 3680      | 3                               | 0.00          |
| 21/04/2022 | 2040 On 03-November-22 | 11.40  | Call         | Bond Future | 3718      | 3                             | 3718      | 3                               | 0.00          |
| 21/04/2022 | 2040 On 03-November-22 | 11.41  | Put          | Bond Future | 2475      | 3                             | 2475      | 3                               | 0.00          |
| 21/04/2022 | 2040 On 03-November-22 | 11.39  | Put          | Bond Future | 2527      | 3                             | 2527      | 3                               | 0.00          |
| 21/04/2022 | 2040 On 03-November-22 | 11.40  | Put          | Bond Future | 2501      | 3                             | 2501      | 3                               | 0.00          |
| 21/04/2022 | 2040 On 02-February-23 |        |              | Bond Future | 11.35     | 82.0395                       | 11.3519   | 82.0395                         | 0.00          |
| 21/04/2022 | 2040 On 02-February-23 | 11.10  | Call         | Bond Future | 2821      | 3                             | 2821      | 3                               | 0.00          |
| 21/04/2022 | 2040 On 02-February-23 | 11.11  | Call         | Bond Future | 2850      | 3                             | 2850      | 3                               | 0.00          |
| 21/04/2022 | 2040 On 02-February-23 | 11.12  | Call         | Bond Future | 2880      | 3                             | 2880      | 3                               | 0.00          |
| 21/04/2022 | 2040 On 02-February-23 | 11.12  | Put          | Bond Future | 4392      | 5                             | 4392      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | 2040 On 02-February-23 | 11.11  | Put          | Bond Future | 4428      | 5                             | 4428      | 5                               | 0.00          |
| 21/04/2022 | 2040 On 02-February-23 | 11.10  | Put          | Bond Future | 4464      | 5                             | 4464      | 5                               | 0.00          |
| 21/04/2022 | 2040 On 04-May-23      |        |              | Bond Future | 11.50     | 84.5202                       | 11.4988   | 84.5202                         | 0.00          |
| 21/04/2022 | 2040 On 04-May-23      | 11.41  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | 2040 On 04-May-23      | 11.42  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | 2040 On 04-May-23      | 11.43  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | 2040 On 04-May-23      | 11.43  | Put          | Bond Future | 434       | 0                             | 434       | 0                               | 0.00          |
| 21/04/2022 | 2040 On 04-May-23      | 11.42  | Put          | Bond Future | 498       | 0                             | 498       | 0                               | 0.00          |
| 21/04/2022 | 2040 On 04-May-23      | 11.41  | Put          | Bond Future | 561       | 0                             | 561       | 0                               | 0.00          |
| 21/04/2022 | 2044 On 05-May-22      |        |              | Bond Future | 10.90     | 84.0116                       | 10.8974   | 84.0116                         | 41,808.00     |
| 21/04/2022 | 2044 On 05-May-22      | 11.93  | Call         | Bond Future | 6770      | 6                             | 6770      | 6                               | 0.00          |
| 21/04/2022 | 2044 On 05-May-22      | 11.91  | Call         | Bond Future | 6648      | 6                             | 6648      | 6                               | 0.00          |
| 21/04/2022 | 2044 On 05-May-22      | 11.92  | Call         | Bond Future | 6709      | 6                             | 6709      | 6                               | 0.00          |
| 21/04/2022 | 2044 On 05-May-22      | 11.92  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 21/04/2022 | 2044 On 05-May-22      | 11.91  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 21/04/2022 | 2044 On 05-May-22      | 11.93  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 21/04/2022 | 2044 On 04-August-22   |        |              | Bond Future | 11.06     | 80.7682                       | 11.0641   | 80.7682                         | 47,183.00     |
| 21/04/2022 | 2044 On 04-August-22   | 11.10  | Call         | Bond Future | 2475      | 2                             | 2475      | 2                               | 0.00          |
| 21/04/2022 | 2044 On 04-August-22   | 11.08  | Call         | Bond Future | 2400      | 2                             | 2400      | 2                               | 0.00          |
| 21/04/2022 | 2044 On 04-August-22   | 11.09  | Call         | Bond Future | 2438      | 2                             | 2438      | 2                               | 0.00          |
| 21/04/2022 | 2044 On 04-August-22   | 11.09  | Put          | Bond Future | 2260      | 3                             | 2260      | 3                               | 0.00          |
| 21/04/2022 | 2044 On 04-August-22   | 11.08  | Put          | Bond Future | 2291      | 3                             | 2291      | 3                               | 0.00          |
| 21/04/2022 | 2044 On 04-August-22   | 11.10  | Put          | Bond Future | 2230      | 3                             | 2230      | 3                               | 0.00          |
| 21/04/2022 | 2044 On 03-November-22 |        |              | Bond Future | 11.21     | 81.9288                       | 11.2120   | 81.9288                         | 0.00          |
| 21/04/2022 | 2044 On 03-November-22 | 11.39  | Call         | Bond Future | 3755      | 3                             | 3755      | 3                               | 0.00          |
| 21/04/2022 | 2044 On 03-November-22 | 11.40  | Call         | Bond Future | 3794      | 3                             | 3794      | 3                               | 0.00          |
| 21/04/2022 | 2044 On 03-November-22 | 11.41  | Call         | Bond Future | 3833      | 3                             | 3833      | 3                               | 0.00          |
| 21/04/2022 | 2044 On 03-November-22 | 11.41  | Put          | Bond Future | 2522      | 3                             | 2522      | 3                               | 0.00          |
| 21/04/2022 | 2044 On 03-November-22 | 11.40  | Put          | Bond Future | 2548      | 3                             | 2548      | 3                               | 0.00          |
| 21/04/2022 | 2044 On 03-November-22 | 11.39  | Put          | Bond Future | 2574      | 3                             | 2574      | 3                               | 0.00          |
| 21/04/2022 | 2044 On 02-February-23 |        |              | Bond Future | 11.34     | 78.9235                       | 11.3433   | 78.9235                         | 0.00          |
| 21/04/2022 | 2044 On 02-February-23 | 11.16  | Call         | Bond Future | 3087      | 3                             | 3087      | 3                               | 0.00          |
| 21/04/2022 | 2044 On 02-February-23 | 11.15  | Call         | Bond Future | 3055      | 3                             | 3055      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | 2044 On 02-February-23 | 11.14  | Call         | Bond Future        | 3024      | 3                             | 3024      | 3                               | 0.00          |
| 21/04/2022 | 2044 On 02-February-23 | 11.14  | Put          | Bond Future        | 4380      | 5                             | 4380      | 5                               | 0.00          |
| 21/04/2022 | 2044 On 02-February-23 | 11.15  | Put          | Bond Future        | 4344      | 5                             | 4344      | 5                               | 0.00          |
| 21/04/2022 | 2044 On 02-February-23 | 11.16  | Put          | Bond Future        | 4308      | 5                             | 4308      | 5                               | 0.00          |
| 21/04/2022 | 2044 On 04-May-23      |        |              | Bond Future        | 11.48     | 81.2976                       | 11.4809   | 81.2976                         | 0.00          |
| 21/04/2022 | 2044 On 04-May-23      | 11.43  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | 2044 On 04-May-23      | 11.41  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | 2044 On 04-May-23      | 11.42  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | 2044 On 04-May-23      | 11.42  | Put          | Bond Future        | 394       | 0                             | 394       | 0                               | 0.00          |
| 21/04/2022 | 2044 On 04-May-23      | 11.41  | Put          | Bond Future        | 459       | 0                             | 459       | 0                               | 0.00          |
| 21/04/2022 | 2044 On 04-May-23      | 11.43  | Put          | Bond Future        | 329       | 0                             | 329       | 0                               | 0.00          |
| 21/04/2022 | 2046 On 05-May-22      |        |              | Bond Future        | 118.43    | 121.0569                      | 118.4280  | 121.0569                        | 6,004.00      |
| 21/04/2022 | 2046 On 04-August-22   |        |              | Bond Future        | 120.06    | 122.7271                      | 120.0602  | 122.7271                        | 15,759.00     |
| 21/04/2022 | 2046 On 03-November-22 |        |              | Bond Future        | 119.86    | 122.5700                      | 119.8640  | 122.5700                        | 0.00          |
| 21/04/2022 | 2046 On 02-February-23 |        |              | Bond Future        | 121.90    | 124.6523                      | 121.8991  | 124.6523                        | 0.00          |
| 21/04/2022 | 2046 On 04-May-23      |        |              | Bond Future        | 121.97    | 123.1700                      | 121.9725  | 123.1700                        | 0.00          |
| 21/04/2022 | 2050 On 05-May-22      |        |              | Bond Future        | 122.67    | 123.5840                      | 122.6685  | 123.5840                        | 1,672.00      |
| 21/04/2022 | 2050 On 04-August-22   |        |              | Bond Future        | 122.31    | 123.2430                      | 122.3134  | 123.2430                        | 9,314.00      |
| 21/04/2022 | 2050 On 03-November-22 |        |              | Bond Future        | 124.10    | 125.0405                      | 124.0967  | 125.0405                        | 0.00          |
| 21/04/2022 | 2050 On 02-February-23 |        |              | Bond Future        | 124.11    | 125.0710                      | 124.1107  | 125.0710                        | 0.00          |
| 21/04/2022 | 2050 On 04-May-23      |        |              | Bond Future        | 126.22    | 127.0500                      | 126.2241  | 127.0500                        | 0.00          |
| 21/04/2022 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | AL37 On 05-May-22      |        |              | Index Future       | 818.60    | 818.2340                      | 818.6030  | 818.2340                        | 0.00          |
| 21/04/2022 | AL37 On 04-August-22   |        |              | Index Future       | 829.56    | 829.1980                      | 829.5610  | 829.1980                        | 0.00          |
| 21/04/2022 | AL37 On 03-November-22 |        |              | Index Future       | 841.57    | 841.2100                      | 841.5730  | 841.2100                        | 0.00          |
| 21/04/2022 | AL37 On 02-February-23 |        |              | Index Future       | 855.65    | 855.2850                      | 855.6470  | 855.2850                        | 0.00          |
| 21/04/2022 | AL37 On 04-May-23      |        |              | Index Future       | 870.01    | 853.4000                      | 870.0070  | 853.4000                        | 0.00          |
| 21/04/2022 | AL7T On 05-May-22      |        |              | Index Future       | 930.46    | 928.1970                      | 930.4620  | 928.1970                        | 0.00          |
| 21/04/2022 | AL7T On 04-August-22   |        |              | Index Future       | 942.92    | 940.6340                      | 942.9170  | 940.6340                        | 0.00          |
| 21/04/2022 | AL7T On 03-November-22 |        |              | Index Future       | 956.57    | 954.2600                      | 956.5710  | 954.2600                        | 0.00          |
| 21/04/2022 | AL7T On 02-February-23 |        |              | Index Future       | 972.57    | 970.2270                      | 972.5680  | 970.2270                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | AL7T On 04-May-23       |        |              | Index Future       | 988.89    | 968.5700                      | 988.8900  | 968.5700                        | 0.00          |
| 21/04/2022 | ALBI On 05-May-22       |        |              | Index Future       | 830.68    | 827.5250                      | 830.6760  | 827.5250                        | 128.00        |
| 21/04/2022 | ALBI On 04-August-22    |        |              | Index Future       | 841.80    | 838.6140                      | 841.7950  | 838.6140                        | 96.00         |
| 21/04/2022 | ALBI On 03-November-22  |        |              | Index Future       | 853.99    | 850.7610                      | 853.9850  | 850.7610                        | 0.00          |
| 21/04/2022 | ALBI On 02-February-23  |        |              | Index Future       | 868.27    | 864.9960                      | 868.2660  | 864.9960                        | 0.00          |
| 21/04/2022 | ALBI On 04-May-23       |        |              | Index Future       | 882.84    | 864.8300                      | 882.8380  | 864.8300                        | 0.00          |
| 21/04/2022 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 21/04/2022 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/04/2022 | ES33 On 05-May-22       |        |              | Bond Future        | 11.56     | 75.4848                       | 11.5558   | 75.4848                         | 87.00         |
| 21/04/2022 | ES33 On 04-August-22    |        |              | Bond Future        | 11.78     | 76.5262                       | 11.7783   | 76.5262                         | 263.00        |
| 21/04/2022 | ES33 On 03-November-22  |        |              | Bond Future        | 11.99     | 73.8604                       | 11.9939   | 73.8604                         | 0.00          |
| 21/04/2022 | ES33 On 02-February-23  |        |              | Bond Future        | 12.19     | 75.1182                       | 12.1923   | 75.1182                         | 0.00          |
| 21/04/2022 | ES33 On 04-May-23       |        |              | Bond Future        | 12.40     | 73.6488                       | 12.3954   | 73.6488                         | 0.00          |
| 21/04/2022 | ES42 On 05-May-22       |        |              | Bond Future        | 11.94     | 73.8742                       | 11.9423   | 73.8742                         | 1,190.00      |
| 21/04/2022 | ES42 On 04-August-22    |        |              | Bond Future        | 12.14     | 74.8934                       | 12.1441   | 74.8934                         | 3,579.00      |
| 21/04/2022 | ES42 On 03-November-22  |        |              | Bond Future        | 12.34     | 71.7260                       | 12.3402   | 71.7260                         | 0.00          |
| 21/04/2022 | ES42 On 02-February-23  |        |              | Bond Future        | 12.51     | 72.9498                       | 12.5144   | 72.9498                         | 0.00          |
| 21/04/2022 | ES42 On 04-May-23       |        |              | Bond Future        | 12.70     | 71.0380                       | 12.6997   | 71.0380                         | 0.00          |
| 21/04/2022 | GOVI On 05-May-22       |        |              | GOVI               | 819.20    | 816.1060                      | 819.1960  | 816.1060                        | 370.00        |
| 21/04/2022 | GOVI On 05-May-22       | 788.23 | Call         | GOVI               | 309660    | 28                            | 309660    | 28                              | 0.00          |
| 21/04/2022 | GOVI On 05-May-22       | 788.24 | Call         | GOVI               | 309560    | 28                            | 309560    | 28                              | 0.00          |
| 21/04/2022 | GOVI On 05-May-22       | 788.25 | Call         | GOVI               | 309460    | 28                            | 309460    | 28                              | 0.00          |
| 21/04/2022 | GOVI On 05-May-22       | 788.25 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | GOVI On 05-May-22       | 788.24 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | GOVI On 05-May-22       | 788.23 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | GOVI On 04-August-22    |        |              | GOVI               | 830.16    | 827.0420                      | 830.1620  | 827.0420                        | 614.00        |
| 21/04/2022 | GOVI On 04-August-22    | 819.26 | Call         | GOVI               | 109020    | 8                             | 109020    | 8                               | 0.00          |
| 21/04/2022 | GOVI On 04-August-22    | 819.27 | Call         | GOVI               | 108920    | 8                             | 108920    | 8                               | 0.00          |
| 21/04/2022 | GOVI On 04-August-22    | 819.28 | Call         | GOVI               | 108820    | 8                             | 108820    | 8                               | 0.00          |
| 21/04/2022 | GOVI On 04-August-22    | 819.28 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | GOVI On 04-August-22    | 819.27 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | GOVI On 04-August-22    | 819.26 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | GOVI On 03-November-22  |        |              | GOVI               | 842.18    | 839.0220                      | 842.1830  | 839.0220                        | 0.00          |
| 21/04/2022 | GOVI On 03-November-22  | 820.43 | Call         | GOVI               | 217530    | 19                            | 217530    | 19                              | 0.00          |
| 21/04/2022 | GOVI On 03-November-22  | 820.41 | Call         | GOVI               | 217730    | 19                            | 217730    | 19                              | 0.00          |
| 21/04/2022 | GOVI On 03-November-22  | 820.42 | Call         | GOVI               | 217630    | 19                            | 217630    | 19                              | 0.00          |
| 21/04/2022 | GOVI On 03-November-22  | 820.42 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | GOVI On 03-November-22  | 820.41 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | GOVI On 03-November-22  | 820.43 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | GOVI On 02-February-23  |        |              | GOVI               | 856.27    | 853.0600                      | 856.2670  | 853.0600                        | 0.00          |
| 21/04/2022 | GOVI On 02-February-23  | 850.84 | Call         | GOVI               | 54270     | 2                             | 54270     | 2                               | 0.00          |
| 21/04/2022 | GOVI On 02-February-23  | 850.82 | Call         | GOVI               | 54470     | 2                             | 54470     | 2                               | 0.00          |
| 21/04/2022 | GOVI On 02-February-23  | 850.83 | Call         | GOVI               | 54370     | 2                             | 54370     | 2                               | 0.00          |
| 21/04/2022 | GOVI On 02-February-23  | 850.83 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | GOVI On 02-February-23  | 850.82 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | GOVI On 02-February-23  | 850.84 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | GOVI On 04-May-23       |        |              | GOVI               | 870.64    | 852.8700                      | 870.6370  | 852.8700                        | 0.00          |
| 21/04/2022 | GOVI On 04-May-23       | 852.88 | Call         | GOVI               | 177570    | 0                             | 177570    | 0                               | 0.00          |
| 21/04/2022 | GOVI On 04-May-23       | 852.86 | Call         | GOVI               | 177770    | 0                             | 177770    | 0                               | 0.00          |
| 21/04/2022 | GOVI On 04-May-23       | 852.87 | Call         | GOVI               | 177670    | 0                             | 177670    | 0                               | 0.00          |
| 21/04/2022 | GOVI On 04-May-23       | 852.87 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | GOVI On 04-May-23       | 852.86 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | GOVI On 04-May-23       | 852.88 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 21/04/2022 | IGOV On 05-May-22       |        |              | Index Future       | 317.53    | 319.1150                      | 317.5270  | 319.1150                        | 374.00        |
| 21/04/2022 | IGOV On 04-August-22    |        |              | Index Future       | 321.86    | 323.4700                      | 321.8560  | 323.4700                        | 109.00        |
| 21/04/2022 | IGOV On 03-November-22  |        |              | Index Future       | 326.59    | 328.2340                      | 326.5940  | 328.2340                        | 16.00         |
| 21/04/2022 | IGOV On 02-February-23  |        |              | Index Future       | 332.13    | 333.8020                      | 332.1320  | 333.8020                        | 0.00          |
| 21/04/2022 | IGOV On 04-May-23       |        |              | Index Future       | 337.78    | 334.5000                      | 337.7810  | 334.5000                        | 0.00          |
| 21/04/2022 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 90.29     | 90.2900                       | 90.2900   | 90.2900                         | 0.00          |
| 21/04/2022 | IS05 On 20-September-22 |        |              | Interest Rate Swap | 93.50     | 93.5000                       | 93.5000   | 93.5000                         | 0.00          |
| 21/04/2022 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 94.06     | 94.0600                       | 94.0600   | 94.0600                         | 0.00          |
| 21/04/2022 | IS05 On 22-March-23     |        |              | Interest Rate Swap | 86.54     | 86.5400                       | 86.5400   | 86.5400                         | 0.00          |
| 21/04/2022 | IS05 On 20-June-23      |        |              | Interest Rate Swap | 92.17     | 92.1700                       | 92.1700   | 92.1700                         | 0.00          |
| 21/04/2022 | IS05 On 19-September-23 |        |              | Interest Rate Swap | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 21/04/2022 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 21/04/2022 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 21/04/2022 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 21/04/2022 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 21/04/2022 | IS10 On 21-December-26  |        |              | Interest Rate Swap | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 21/04/2022 | IS10 On 15-March-27     |        |              | Interest Rate Swap | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 21/04/2022 | IS10 On 21-June-27      |        |              | Interest Rate Swap | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 21/04/2022 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 21/04/2022 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 21/04/2022 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 21/04/2022 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 21/04/2022 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 21/04/2022 | JBAF On 18-May-22       |        |              | Jibar Tradeable Future | 4.53      | 95.4550                       | 4.5300    | 95.4550                         | 0.00          |
| 21/04/2022 | JBAF On 15-June-22      |        |              | Jibar Tradeable Future | 4.87      | 95.1350                       | 4.8650    | 95.1350                         | 0.00          |
| 21/04/2022 | JBAF On 20-July-22      |        |              | Jibar Tradeable Future | 4.95      | 95.0500                       | 4.9450    | 95.0500                         | 0.00          |
| 21/04/2022 | JBAF On 17-August-22    |        |              | Jibar Tradeable Future | 5.28      | 94.7250                       | 5.2750    | 94.7250                         | 0.00          |
| 21/04/2022 | JBAF On 21-September-22 |        |              | Jibar Tradeable Future | 5.41      | 94.5650                       | 5.4050    | 94.5650                         | 0.00          |
| 21/04/2022 | JBAF On 19-October-22   |        |              | Jibar Tradeable Future | 5.71      | 94.2200                       | 5.7050    | 94.2200                         | 0.00          |
| 21/04/2022 | JBAF On 21-December-22  |        |              | Jibar Tradeable Future | 6.14      | 93.8700                       | 6.1400    | 93.8700                         | 68.00         |
| 21/04/2022 | JBAF On 15-March-23     |        |              | Jibar Tradeable Future | 6.44      | 93.5350                       | 6.4350    | 93.5350                         | 0.00          |
| 21/04/2022 | JBAF On 21-June-23      |        |              | Jibar Tradeable Future | 6.70      | 93.3400                       | 6.7000    | 93.3400                         | 0.00          |
| 21/04/2022 | JBAF On 20-September-23 |        |              | Jibar Tradeable Future | 6.94      | 93.1250                       | 6.9350    | 93.1250                         | 75.00         |
| 21/04/2022 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 7.01      | 93.0600                       | 7.0050    | 93.0600                         | 72.00         |
| 21/04/2022 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 7.23      | 92.8400                       | 7.2300    | 92.8400                         | 0.00          |
| 21/04/2022 | R023 On 05-May-22       |        |              | Bond Future            | 5.52      | 103.1916                      | 5.5212    | 103.1916                        | 14,714.00     |
| 21/04/2022 | R023 On 05-May-22       | 6.29   | Call         | Bond Future            | 606       | 1                             | 606       | 1                               | 0.00          |
| 21/04/2022 | R023 On 05-May-22       | 6.30   | Call         | Bond Future            | 614       | 1                             | 614       | 1                               | 0.00          |
| 21/04/2022 | R023 On 05-May-22       | 6.31   | Call         | Bond Future            | 622       | 1                             | 622       | 1                               | 0.00          |
| 21/04/2022 | R023 On 05-May-22       | 6.31   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R023 On 05-May-22       | 6.30   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R023 On 05-May-22       | 6.29   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R023 On 04-August-22    |        |              | Bond Future            | 5.60      | 104.5649                      | 5.5989    | 104.5649                        | 22,183.00     |
| 21/04/2022 | R023 On 04-August-22    | 6.03   | Call         | Bond Future            | 275       | 0                             | 275       | 0                               | 0.00          |
| 21/04/2022 | R023 On 04-August-22    | 6.04   | Call         | Bond Future            | 280       | 0                             | 280       | 0                               | 0.00          |
| 21/04/2022 | R023 On 04-August-22    | 6.05   | Call         | Bond Future            | 285       | 0                             | 285       | 0                               | 0.00          |
| 21/04/2022 | R023 On 04-August-22    | 6.05   | Put          | Bond Future            | 38        | 0                             | 38        | 0                               | 0.00          |
| 21/04/2022 | R023 On 04-August-22    | 6.04   | Put          | Bond Future            | 39        | 0                             | 39        | 0                               | 0.00          |
| 21/04/2022 | R023 On 04-August-22    | 6.03   | Put          | Bond Future            | 40        | 0                             | 40        | 0                               | 0.00          |
| 21/04/2022 | R023 On 03-November-22  |        |              | Bond Future            | 5.29      | 102.1901                      | 5.2897    | 102.1901                        | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | R023 On 03-November-22 | 6.27   | Call         | Bond Future | 317       | 0                             | 317       | 0                               | 0.00          |
| 21/04/2022 | R023 On 03-November-22 | 6.25   | Call         | Bond Future | 311       | 0                             | 311       | 0                               | 0.00          |
| 21/04/2022 | R023 On 03-November-22 | 6.26   | Call         | Bond Future | 314       | 0                             | 314       | 0                               | 0.00          |
| 21/04/2022 | R023 On 03-November-22 | 6.26   | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 21/04/2022 | R023 On 03-November-22 | 6.25   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 21/04/2022 | R023 On 03-November-22 | 6.27   | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 21/04/2022 | R035 On 05-May-22      |        |              | Bond Future | 10.63     | 89.1263                       | 10.6310   | 89.1263                         | 64,218.00     |
| 21/04/2022 | R035 On 05-May-22      | 10.82  | Call         | Bond Future | 1519      | 1                             | 1519      | 1                               | 0.00          |
| 21/04/2022 | R035 On 05-May-22      | 11.65  | Call         | Bond Future | 6104      | 6                             | 6104      | 6                               | 0.00          |
| 21/04/2022 | R035 On 05-May-22      | 12.64  | Call         | Bond Future | 11459     | 11                            | 11459     | 11                              | 0.00          |
| 21/04/2022 | R035 On 05-May-22      | 10.72  | Call         | Bond Future | 1090      | 1                             | 1090      | 1                               | 0.00          |
| 21/04/2022 | R035 On 05-May-22      | 11.63  | Call         | Bond Future | 5990      | 6                             | 5990      | 6                               | 0.00          |
| 21/04/2022 | R035 On 05-May-22      | 11.64  | Call         | Bond Future | 6047      | 6                             | 6047      | 6                               | 0.00          |
| 21/04/2022 | R035 On 05-May-22      | 11.64  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 21/04/2022 | R035 On 05-May-22      | 11.63  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 21/04/2022 | R035 On 05-May-22      | 10.72  | Put          | Bond Future | 531       | 1                             | 531       | 1                               | 0.00          |
| 21/04/2022 | R035 On 05-May-22      | 12.64  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R035 On 05-May-22      | 11.65  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 21/04/2022 | R035 On 05-May-22      | 10.82  | Put          | Bond Future | 339       | 0                             | 339       | 0                               | 0.00          |
| 21/04/2022 | R035 On 04-August-22   |        |              | Bond Future | 10.82     | 90.2933                       | 10.8211   | 90.2933                         | 99,562.00     |
| 21/04/2022 | R035 On 04-August-22   | 10.74  | Call         | Bond Future | 1828      | 2                             | 1828      | 2                               | 0.00          |
| 21/04/2022 | R035 On 04-August-22   | 10.53  | Call         | Bond Future | 1257      | 1                             | 1257      | 1                               | 400.00        |
| 21/04/2022 | R035 On 04-August-22   | 11.13  | Call         | Bond Future | 3223      | 3                             | 3223      | 3                               | 0.00          |
| 21/04/2022 | R035 On 04-August-22   | 12.18  | Call         | Bond Future | 8067      | 8                             | 8067      | 8                               | 0.00          |
| 21/04/2022 | R035 On 04-August-22   | 10.64  | Call         | Bond Future | 1541      | 1                             | 1541      | 1                               | 0.00          |
| 21/04/2022 | R035 On 04-August-22   | 10.72  | Call         | Bond Future | 1769      | 2                             | 1769      | 2                               | 0.00          |
| 21/04/2022 | R035 On 04-August-22   | 10.73  | Call         | Bond Future | 1798      | 2                             | 1798      | 2                               | 0.00          |
| 21/04/2022 | R035 On 04-August-22   | 9.84   | Call         | Bond Future | 200       | 0                             | 200       | 0                               | 100.00        |
| 21/04/2022 | R035 On 04-August-22   | 9.53   | Call         | Bond Future | 55        | 0                             | 55        | 0                               | 400.00        |
| 21/04/2022 | R035 On 04-August-22   | 9.53   | Put          | Bond Future | 8515      | 9                             | 8515      | 9                               | 0.00          |
| 21/04/2022 | R035 On 04-August-22   | 9.84   | Put          | Bond Future | 6526      | 7                             | 6526      | 7                               | 0.00          |
| 21/04/2022 | R035 On 04-August-22   | 10.53  | Put          | Bond Future | 3069      | 3                             | 3069      | 3                               | 0.00          |
| 21/04/2022 | R035 On 04-August-22   | 10.73  | Put          | Bond Future | 2360      | 3                             | 2360      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | R035 On 04-August-22   | 10.72  | Put          | Bond Future | 2392      | 3                             | 2392      | 3                               | 0.00          |
| 21/04/2022 | R035 On 04-August-22   | 10.64  | Put          | Bond Future | 2662      | 3                             | 2662      | 3                               | 100.00        |
| 21/04/2022 | R035 On 04-August-22   | 11.13  | Put          | Bond Future | 1358      | 2                             | 1358      | 2                               | 100.00        |
| 21/04/2022 | R035 On 04-August-22   | 12.18  | Put          | Bond Future | 276       | 0                             | 276       | 0                               | 400.00        |
| 21/04/2022 | R035 On 04-August-22   | 10.74  | Put          | Bond Future | 2328      | 3                             | 2328      | 3                               | 0.00          |
| 21/04/2022 | R035 On 03-November-22 |        |              | Bond Future | 10.99     | 87.1258                       | 10.9924   | 87.1258                         | 0.00          |
| 21/04/2022 | R035 On 03-November-22 | 11.14  | Call         | Bond Future | 3242      | 3                             | 3242      | 3                               | 0.00          |
| 21/04/2022 | R035 On 03-November-22 | 11.13  | Call         | Bond Future | 3207      | 3                             | 3207      | 3                               | 0.00          |
| 21/04/2022 | R035 On 03-November-22 | 10.30  | Call         | Bond Future | 1028      | 1                             | 1028      | 1                               | 1,000.00      |
| 21/04/2022 | R035 On 03-November-22 | 9.82   | Call         | Bond Future | 364       | 0                             | 364       | 0                               | 582.00        |
| 21/04/2022 | R035 On 03-November-22 | 11.15  | Call         | Bond Future | 3277      | 3                             | 3277      | 3                               | 0.00          |
| 21/04/2022 | R035 On 03-November-22 | 12.68  | Call         | Bond Future | 9801      | 9                             | 9801      | 9                               | 0.00          |
| 21/04/2022 | R035 On 03-November-22 | 11.05  | Call         | Bond Future | 2935      | 3                             | 2935      | 3                               | 1,000.00      |
| 21/04/2022 | R035 On 03-November-22 | 10.57  | Call         | Bond Future | 1591      | 1                             | 1591      | 1                               | 0.00          |
| 21/04/2022 | R035 On 03-November-22 | 10.99  | Call         | Bond Future | 2739      | 3                             | 2739      | 3                               | 0.00          |
| 21/04/2022 | R035 On 03-November-22 | 10.99  | Put          | Bond Future | 2753      | 3                             | 2753      | 3                               | 582.00        |
| 21/04/2022 | R035 On 03-November-22 | 10.57  | Put          | Bond Future | 4172      | 4                             | 4172      | 4                               | 582.00        |
| 21/04/2022 | R035 On 03-November-22 | 12.68  | Put          | Bond Future | 498       | 1                             | 498       | 1                               | 1,000.00      |
| 21/04/2022 | R035 On 03-November-22 | 11.15  | Put          | Bond Future | 2342      | 3                             | 2342      | 3                               | 0.00          |
| 21/04/2022 | R035 On 03-November-22 | 9.82   | Put          | Bond Future | 7803      | 8                             | 7803      | 8                               | 0.00          |
| 21/04/2022 | R035 On 03-November-22 | 10.30  | Put          | Bond Future | 5316      | 6                             | 5316      | 6                               | 0.00          |
| 21/04/2022 | R035 On 03-November-22 | 11.13  | Put          | Bond Future | 2390      | 3                             | 2390      | 3                               | 0.00          |
| 21/04/2022 | R035 On 03-November-22 | 11.14  | Put          | Bond Future | 2366      | 3                             | 2366      | 3                               | 0.00          |
| 21/04/2022 | R035 On 03-November-22 | 11.05  | Put          | Bond Future | 2592      | 3                             | 2592      | 3                               | 0.00          |
| 21/04/2022 | R035 On 02-February-23 |        |              | Bond Future | 11.14     | 88.6276                       | 11.1418   | 88.6276                         | 0.00          |
| 21/04/2022 | R035 On 02-February-23 | 11.05  | Call         | Bond Future | 3005      | 3                             | 3005      | 3                               | 1,000.00      |
| 21/04/2022 | R035 On 02-February-23 | 11.06  | Call         | Bond Future | 3035      | 3                             | 3035      | 3                               | 0.00          |
| 21/04/2022 | R035 On 02-February-23 | 13.22  | Call         | Bond Future | 11543     | 11                            | 11543     | 11                              | 0.00          |
| 21/04/2022 | R035 On 02-February-23 | 10.86  | Call         | Bond Future | 2471      | 2                             | 2471      | 2                               | 0.00          |
| 21/04/2022 | R035 On 02-February-23 | 10.87  | Call         | Bond Future | 2498      | 2                             | 2498      | 2                               | 0.00          |
| 21/04/2022 | R035 On 02-February-23 | 10.30  | Call         | Bond Future | 1233      | 1                             | 1233      | 1                               | 1,000.00      |
| 21/04/2022 | R035 On 02-February-23 | 10.88  | Call         | Bond Future | 2524      | 2                             | 2524      | 2                               | 0.00          |
| 21/04/2022 | R035 On 02-February-23 | 10.66  | Call         | Bond Future | 1973      | 2                             | 1973      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | R035 On 02-February-23 | 9.81   | Call         | Bond Future | 537       | 0                             | 537       | 0                               | 582.00        |
| 21/04/2022 | R035 On 02-February-23 | 9.81   | Put          | Bond Future | 8851      | 9                             | 8851      | 9                               | 0.00          |
| 21/04/2022 | R035 On 02-February-23 | 10.30  | Put          | Bond Future | 6361      | 7                             | 6361      | 7                               | 0.00          |
| 21/04/2022 | R035 On 02-February-23 | 10.66  | Put          | Bond Future | 4856      | 5                             | 4856      | 5                               | 582.00        |
| 21/04/2022 | R035 On 02-February-23 | 10.88  | Put          | Bond Future | 4074      | 4                             | 4074      | 4                               | 0.00          |
| 21/04/2022 | R035 On 02-February-23 | 13.22  | Put          | Bond Future | 536       | 1                             | 536       | 1                               | 1,000.00      |
| 21/04/2022 | R035 On 02-February-23 | 10.87  | Put          | Bond Future | 4107      | 4                             | 4107      | 4                               | 0.00          |
| 21/04/2022 | R035 On 02-February-23 | 10.86  | Put          | Bond Future | 4141      | 4                             | 4141      | 4                               | 0.00          |
| 21/04/2022 | R035 On 02-February-23 | 11.06  | Put          | Bond Future | 3515      | 4                             | 3515      | 4                               | 582.00        |
| 21/04/2022 | R035 On 02-February-23 | 11.05  | Put          | Bond Future | 3544      | 4                             | 3544      | 4                               | 0.00          |
| 21/04/2022 | R035 On 04-May-23      |        |              | Bond Future | 11.30     | 86.5748                       | 11.3006   | 86.5748                         | 0.00          |
| 21/04/2022 | R035 On 04-May-23      | 11.22  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R035 On 04-May-23      | 11.20  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R035 On 04-May-23      | 11.21  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R035 On 04-May-23      | 11.22  | Put          | Bond Future | 462       | 0                             | 462       | 0                               | 0.00          |
| 21/04/2022 | R035 On 04-May-23      | 11.20  | Put          | Bond Future | 577       | 0                             | 577       | 0                               | 0.00          |
| 21/04/2022 | R035 On 04-May-23      | 11.21  | Put          | Bond Future | 520       | 0                             | 520       | 0                               | 0.00          |
| 21/04/2022 | R186 On 05-May-22      |        |              | Bond Future | 8.20      | 112.6585                      | 8.2007    | 112.6585                        | 52,963.00     |
| 21/04/2022 | R186 On 05-May-22      | 6.73   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 3,600.00      |
| 21/04/2022 | R186 On 05-May-22      | 8.64   | Call         | Bond Future | 1776      | 2                             | 1776      | 2                               | 0.00          |
| 21/04/2022 | R186 On 05-May-22      | 8.94   | Call         | Bond Future | 2900      | 3                             | 2900      | 3                               | 0.00          |
| 21/04/2022 | R186 On 05-May-22      | 8.31   | Call         | Bond Future | 717       | 1                             | 717       | 1                               | 0.00          |
| 21/04/2022 | R186 On 05-May-22      | 8.35   | Call         | Bond Future | 825       | 1                             | 825       | 1                               | 454.00        |
| 21/04/2022 | R186 On 05-May-22      | 7.88   | Call         | Bond Future | 71        | 0                             | 71        | 0                               | 435.00        |
| 21/04/2022 | R186 On 05-May-22      | 8.30   | Call         | Bond Future | 691       | 1                             | 691       | 1                               | 0.00          |
| 21/04/2022 | R186 On 05-May-22      | 7.28   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 435.00        |
| 21/04/2022 | R186 On 05-May-22      | 7.48   | Call         | Bond Future | 1         | 0                             | 1         | 0                               | 3,600.00      |
| 21/04/2022 | R186 On 05-May-22      | 9.18   | Call         | Bond Future | 3815      | 4                             | 3815      | 4                               | 0.00          |
| 21/04/2022 | R186 On 05-May-22      | 8.32   | Call         | Bond Future | 743       | 1                             | 743       | 1                               | 0.00          |
| 21/04/2022 | R186 On 05-May-22      | 8.14   | Call         | Bond Future | 348       | 0                             | 348       | 0                               | 454.00        |
| 21/04/2022 | R186 On 05-May-22      | 8.14   | Put          | Bond Future | 590       | 1                             | 590       | 1                               | 0.00          |
| 21/04/2022 | R186 On 05-May-22      | 8.32   | Put          | Bond Future | 269       | 0                             | 269       | 0                               | 0.00          |
| 21/04/2022 | R186 On 05-May-22      | 9.18   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 454.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | R186 On 05-May-22      | 7.48   | Put          | Bond Future | 2920      | 3                             | 2920      | 3                               | 0.00          |
| 21/04/2022 | R186 On 05-May-22      | 7.28   | Put          | Bond Future | 3746      | 4                             | 3746      | 4                               | 0.00          |
| 21/04/2022 | R186 On 05-May-22      | 8.30   | Put          | Bond Future | 296       | 0                             | 296       | 0                               | 0.00          |
| 21/04/2022 | R186 On 05-May-22      | 7.88   | Put          | Bond Future | 1358      | 1                             | 1358      | 1                               | 0.00          |
| 21/04/2022 | R186 On 05-May-22      | 8.35   | Put          | Bond Future | 232       | 0                             | 232       | 0                               | 0.00          |
| 21/04/2022 | R186 On 05-May-22      | 8.31   | Put          | Bond Future | 282       | 0                             | 282       | 0                               | 0.00          |
| 21/04/2022 | R186 On 05-May-22      | 8.94   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 454.00        |
| 21/04/2022 | R186 On 05-May-22      | 8.64   | Put          | Bond Future | 44        | 0                             | 44        | 0                               | 4,035.00      |
| 21/04/2022 | R186 On 05-May-22      | 6.73   | Put          | Bond Future | 6061      | 6                             | 6061      | 6                               | 0.00          |
| 21/04/2022 | R186 On 04-August-22   |        |              | Bond Future | 8.40      | 108.8963                      | 8.4022    | 108.8963                        | 66,576.00     |
| 21/04/2022 | R186 On 04-August-22   | 8.14   | Call         | Bond Future | 805       | 1                             | 805       | 1                               | 0.00          |
| 21/04/2022 | R186 On 04-August-22   | 8.13   | Call         | Bond Future | 790       | 1                             | 790       | 1                               | 0.00          |
| 21/04/2022 | R186 On 04-August-22   | 6.96   | Call         | Bond Future | 25        | 0                             | 25        | 0                               | 3,600.00      |
| 21/04/2022 | R186 On 04-August-22   | 8.15   | Call         | Bond Future | 820       | 1                             | 820       | 1                               | 0.00          |
| 21/04/2022 | R186 On 04-August-22   | 9.78   | Call         | Bond Future | 5154      | 5                             | 5154      | 5                               | 0.00          |
| 21/04/2022 | R186 On 04-August-22   | 7.96   | Call         | Bond Future | 560       | 1                             | 560       | 1                               | 3,600.00      |
| 21/04/2022 | R186 On 04-August-22   | 9.78   | Put          | Bond Future | 126       | 0                             | 126       | 0                               | 3,600.00      |
| 21/04/2022 | R186 On 04-August-22   | 8.15   | Put          | Bond Future | 1774      | 2                             | 1774      | 2                               | 0.00          |
| 21/04/2022 | R186 On 04-August-22   | 6.96   | Put          | Bond Future | 5623      | 6                             | 5623      | 6                               | 0.00          |
| 21/04/2022 | R186 On 04-August-22   | 7.96   | Put          | Bond Future | 2239      | 2                             | 2239      | 2                               | 0.00          |
| 21/04/2022 | R186 On 04-August-22   | 8.13   | Put          | Bond Future | 1820      | 2                             | 1820      | 2                               | 0.00          |
| 21/04/2022 | R186 On 04-August-22   | 8.14   | Put          | Bond Future | 1797      | 2                             | 1797      | 2                               | 0.00          |
| 21/04/2022 | R186 On 03-November-22 |        |              | Bond Future | 8.59      | 110.4597                      | 8.5887    | 110.4597                        | 0.00          |
| 21/04/2022 | R186 On 03-November-22 | 8.55   | Call         | Bond Future | 1575      | 2                             | 1575      | 2                               | 0.00          |
| 21/04/2022 | R186 On 03-November-22 | 8.53   | Call         | Bond Future | 1538      | 2                             | 1538      | 2                               | 0.00          |
| 21/04/2022 | R186 On 03-November-22 | 8.54   | Call         | Bond Future | 1557      | 2                             | 1557      | 2                               | 0.00          |
| 21/04/2022 | R186 On 03-November-22 | 8.54   | Put          | Bond Future | 1730      | 2                             | 1730      | 2                               | 0.00          |
| 21/04/2022 | R186 On 03-November-22 | 8.53   | Put          | Bond Future | 1747      | 2                             | 1747      | 2                               | 0.00          |
| 21/04/2022 | R186 On 03-November-22 | 8.55   | Put          | Bond Future | 1712      | 2                             | 1712      | 2                               | 0.00          |
| 21/04/2022 | R186 On 02-February-23 |        |              | Bond Future | 8.73      | 107.0192                      | 8.7302    | 107.0192                        | 0.00          |
| 21/04/2022 | R186 On 02-February-23 | 8.34   | Call         | Bond Future | 1208      | 1                             | 1208      | 1                               | 0.00          |
| 21/04/2022 | R186 On 02-February-23 | 8.32   | Call         | Bond Future | 1175      | 1                             | 1175      | 1                               | 0.00          |
| 21/04/2022 | R186 On 02-February-23 | 8.33   | Call         | Bond Future | 1191      | 1                             | 1191      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | R186 On 02-February-23 | 8.33   | Put          | Bond Future | 2539      | 3                             | 2539      | 3                               | 0.00          |
| 21/04/2022 | R186 On 02-February-23 | 8.32   | Put          | Bond Future | 2556      | 3                             | 2556      | 3                               | 0.00          |
| 21/04/2022 | R186 On 02-February-23 | 8.34   | Put          | Bond Future | 2522      | 3                             | 2522      | 3                               | 0.00          |
| 21/04/2022 | R186 On 04-May-23      |        |              | Bond Future | 8.89      | 109.0668                      | 8.8921    | 109.0668                        | 0.00          |
| 21/04/2022 | R186 On 04-May-23      | 8.82   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R186 On 04-May-23      | 8.83   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R186 On 04-May-23      | 8.84   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R186 On 04-May-23      | 8.83   | Put          | Bond Future | 195       | 0                             | 195       | 0                               | 0.00          |
| 21/04/2022 | R186 On 04-May-23      | 8.84   | Put          | Bond Future | 163       | 0                             | 163       | 0                               | 0.00          |
| 21/04/2022 | R186 On 04-May-23      | 8.82   | Put          | Bond Future | 226       | 0                             | 226       | 0                               | 0.00          |
| 21/04/2022 | R197 On 05-May-22      |        |              | Bond Future | 330.14    | 330.4013                      | 330.1367  | 330.4013                        | 615.00        |
| 21/04/2022 | R197 On 04-August-22   |        |              | Bond Future | 326.23    | 326.5015                      | 326.2288  | 326.5015                        | 328.00        |
| 21/04/2022 | R197 On 03-November-22 |        |              | Bond Future | 330.99    | 331.2637                      | 330.9852  | 331.2637                        | 0.00          |
| 21/04/2022 | R197 On 02-February-23 |        |              | Bond Future | 327.91    | 328.1987                      | 327.9143  | 328.1987                        | 0.00          |
| 21/04/2022 | R197 On 04-May-23      |        |              | Bond Future | 333.50    | 328.3200                      | 333.5008  | 328.3200                        | 0.00          |
| 21/04/2022 | R202 On 05-May-22      |        |              | Bond Future | 251.01    | 251.8244                      | 251.0133  | 251.8244                        | 786.00        |
| 21/04/2022 | R202 On 04-August-22   |        |              | Bond Future | 249.98    | 250.8060                      | 249.9804  | 250.8060                        | 6,489.00      |
| 21/04/2022 | R202 On 03-November-22 |        |              | Bond Future | 253.62    | 254.4636                      | 253.6248  | 254.4636                        | 0.00          |
| 21/04/2022 | R202 On 02-February-23 |        |              | Bond Future | 253.31    | 254.1675                      | 253.3132  | 254.1675                        | 0.00          |
| 21/04/2022 | R202 On 04-May-23      |        |              | Bond Future | 257.63    | 254.1900                      | 257.6264  | 254.1900                        | 0.00          |
| 21/04/2022 | R209 On 05-May-22      |        |              | Bond Future | 10.60     | 69.0538                       | 10.5966   | 69.0538                         | 13,374.00     |
| 21/04/2022 | R209 On 05-May-22      | 11.45  | Call         | Bond Future | 4504      | 4                             | 4504      | 4                               | 0.00          |
| 21/04/2022 | R209 On 05-May-22      | 12.00  | Call         | Bond Future | 7180      | 7                             | 7180      | 7                               | 0.00          |
| 21/04/2022 | R209 On 05-May-22      | 11.44  | Call         | Bond Future | 4454      | 4                             | 4454      | 4                               | 0.00          |
| 21/04/2022 | R209 On 05-May-22      | 11.43  | Call         | Bond Future | 4404      | 4                             | 4404      | 4                               | 0.00          |
| 21/04/2022 | R209 On 05-May-22      | 9.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 2,975.00      |
| 21/04/2022 | R209 On 05-May-22      | 9.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 6,525.00      |
| 21/04/2022 | R209 On 05-May-22      | 10.25  | Call         | Bond Future | 83        | 0                             | 83        | 0                               | 0.00          |
| 21/04/2022 | R209 On 05-May-22      | 10.75  | Call         | Bond Future | 1180      | 1                             | 1180      | 1                               | 0.00          |
| 21/04/2022 | R209 On 05-May-22      | 10.75  | Put          | Bond Future | 340       | 0                             | 340       | 0                               | 1,050.00      |
| 21/04/2022 | R209 On 05-May-22      | 10.25  | Put          | Bond Future | 2039      | 2                             | 2039      | 2                               | 9,000.00      |
| 21/04/2022 | R209 On 05-May-22      | 9.75   | Put          | Bond Future | 4915      | 5                             | 4915      | 5                               | 0.00          |
| 21/04/2022 | R209 On 05-May-22      | 9.50   | Put          | Bond Future | 6460      | 7                             | 6460      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | R209 On 05-May-22      | 11.43  | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 21/04/2022 | R209 On 05-May-22      | 11.44  | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 21/04/2022 | R209 On 05-May-22      | 12.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 10,050.00     |
| 21/04/2022 | R209 On 05-May-22      | 11.45  | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 21/04/2022 | R209 On 04-August-22   |        |              | Bond Future | 10.76     | 69.9891                       | 10.7591   | 69.9891                         | 12,425.00     |
| 21/04/2022 | R209 On 04-August-22   | 10.59  | Call         | Bond Future | 1359      | 1                             | 1359      | 1                               | 0.00          |
| 21/04/2022 | R209 On 04-August-22   | 10.57  | Call         | Bond Future | 1311      | 1                             | 1311      | 1                               | 0.00          |
| 21/04/2022 | R209 On 04-August-22   | 10.58  | Call         | Bond Future | 1335      | 1                             | 1335      | 1                               | 0.00          |
| 21/04/2022 | R209 On 04-August-22   | 10.58  | Put          | Bond Future | 2313      | 3                             | 2313      | 3                               | 0.00          |
| 21/04/2022 | R209 On 04-August-22   | 10.57  | Put          | Bond Future | 2344      | 3                             | 2344      | 3                               | 0.00          |
| 21/04/2022 | R209 On 04-August-22   | 10.59  | Put          | Bond Future | 2282      | 3                             | 2282      | 3                               | 0.00          |
| 21/04/2022 | R209 On 03-November-22 |        |              | Bond Future | 10.91     | 67.8492                       | 10.9119   | 67.8492                         | 3,610.00      |
| 21/04/2022 | R209 On 03-November-22 | 11.50  | Call         | Bond Future | 4297      | 4                             | 4297      | 4                               | 0.00          |
| 21/04/2022 | R209 On 03-November-22 | 11.00  | Call         | Bond Future | 2635      | 2                             | 2635      | 2                               | 0.00          |
| 21/04/2022 | R209 On 03-November-22 | 11.01  | Call         | Bond Future | 2665      | 2                             | 2665      | 2                               | 0.00          |
| 21/04/2022 | R209 On 03-November-22 | 11.02  | Call         | Bond Future | 2695      | 2                             | 2695      | 2                               | 0.00          |
| 21/04/2022 | R209 On 03-November-22 | 10.00  | Call         | Bond Future | 559       | 0                             | 559       | 0                               | 0.00          |
| 21/04/2022 | R209 On 03-November-22 | 10.50  | Call         | Bond Future | 1391      | 1                             | 1391      | 1                               | 0.00          |
| 21/04/2022 | R209 On 03-November-22 | 11.03  | Call         | Bond Future | 2726      | 3                             | 2726      | 3                               | 0.00          |
| 21/04/2022 | R209 On 03-November-22 | 9.25   | Call         | Bond Future | 96        | 0                             | 96        | 0                               | 8,000.00      |
| 21/04/2022 | R209 On 03-November-22 | 9.50   | Call         | Bond Future | 176       | 0                             | 176       | 0                               | 0.00          |
| 21/04/2022 | R209 On 03-November-22 | 9.50   | Put          | Bond Future | 8264      | 9                             | 8264      | 9                               | 0.00          |
| 21/04/2022 | R209 On 03-November-22 | 10.50  | Put          | Bond Future | 3621      | 4                             | 3621      | 4                               | 0.00          |
| 21/04/2022 | R209 On 03-November-22 | 9.25   | Put          | Bond Future | 9754      | 10                            | 9754      | 10                              | 0.00          |
| 21/04/2022 | R209 On 03-November-22 | 11.03  | Put          | Bond Future | 2105      | 2                             | 2105      | 2                               | 0.00          |
| 21/04/2022 | R209 On 03-November-22 | 10.00  | Put          | Bond Future | 5637      | 6                             | 5637      | 6                               | 8,000.00      |
| 21/04/2022 | R209 On 03-November-22 | 11.02  | Put          | Bond Future | 2127      | 2                             | 2127      | 2                               | 0.00          |
| 21/04/2022 | R209 On 03-November-22 | 11.01  | Put          | Bond Future | 2149      | 2                             | 2149      | 2                               | 0.00          |
| 21/04/2022 | R209 On 03-November-22 | 11.00  | Put          | Bond Future | 2172      | 2                             | 2172      | 2                               | 8,000.00      |
| 21/04/2022 | R209 On 03-November-22 | 11.50  | Put          | Bond Future | 1282      | 1                             | 1282      | 1                               | 0.00          |
| 21/04/2022 | R209 On 02-February-23 |        |              | Bond Future | 11.04     | 68.9889                       | 11.0440   | 68.9889                         | 0.00          |
| 21/04/2022 | R209 On 02-February-23 | 10.80  | Call         | Bond Future | 2232      | 2                             | 2232      | 2                               | 0.00          |
| 21/04/2022 | R209 On 02-February-23 | 10.79  | Call         | Bond Future | 2208      | 2                             | 2208      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | R209 On 02-February-23 | 10.78  | Call         | Bond Future | 2184      | 2                             | 2184      | 2                               | 0.00          |
| 21/04/2022 | R209 On 02-February-23 | 10.80  | Put          | Bond Future | 3516      | 4                             | 3516      | 4                               | 0.00          |
| 21/04/2022 | R209 On 02-February-23 | 10.78  | Put          | Bond Future | 3576      | 4                             | 3576      | 4                               | 0.00          |
| 21/04/2022 | R209 On 02-February-23 | 10.79  | Put          | Bond Future | 3546      | 4                             | 3546      | 4                               | 0.00          |
| 21/04/2022 | R209 On 04-May-23      |        |              | Bond Future | 11.18     | 67.8101                       | 11.1812   | 67.8101                         | 0.00          |
| 21/04/2022 | R209 On 04-May-23      | 11.11  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R209 On 04-May-23      | 11.10  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R209 On 04-May-23      | 11.09  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R209 On 04-May-23      | 11.09  | Put          | Bond Future | 467       | 0                             | 467       | 0                               | 0.00          |
| 21/04/2022 | R209 On 04-May-23      | 11.10  | Put          | Bond Future | 416       | 0                             | 416       | 0                               | 0.00          |
| 21/04/2022 | R209 On 04-May-23      | 11.11  | Put          | Bond Future | 364       | 0                             | 364       | 0                               | 0.00          |
| 21/04/2022 | R210 On 05-May-22      |        |              | Bond Future | 219.90    | 220.5010                      | 219.9023  | 220.5010                        | 988.00        |
| 21/04/2022 | R210 On 04-August-22   |        |              | Bond Future | 222.93    | 223.5428                      | 222.9331  | 223.5428                        | 931.00        |
| 21/04/2022 | R210 On 03-November-22 |        |              | Bond Future | 223.23    | 223.8516                      | 223.2320  | 223.8516                        | 0.00          |
| 21/04/2022 | R210 On 02-February-23 |        |              | Bond Future | 227.02    | 227.6535                      | 227.0213  | 227.6535                        | 0.00          |
| 21/04/2022 | R210 On 04-May-23      |        |              | Bond Future | 227.85    | 227.6800                      | 227.8508  | 227.6800                        | 0.00          |
| 21/04/2022 | R213 On 05-May-22      |        |              | Bond Future | 10.11     | 83.2699                       | 10.1078   | 83.2699                         | 22,222.00     |
| 21/04/2022 | R213 On 05-May-22      | 10.65  | Call         | Bond Future | 2724      | 3                             | 2724      | 3                               | 0.00          |
| 21/04/2022 | R213 On 05-May-22      | 10.64  | Call         | Bond Future | 2677      | 2                             | 2677      | 2                               | 0.00          |
| 21/04/2022 | R213 On 05-May-22      | 10.63  | Call         | Bond Future | 2632      | 2                             | 2632      | 2                               | 0.00          |
| 21/04/2022 | R213 On 05-May-22      | 10.65  | Put          | Bond Future | 38        | 0                             | 38        | 0                               | 0.00          |
| 21/04/2022 | R213 On 05-May-22      | 10.64  | Put          | Bond Future | 40        | 0                             | 40        | 0                               | 0.00          |
| 21/04/2022 | R213 On 05-May-22      | 10.63  | Put          | Bond Future | 43        | 0                             | 43        | 0                               | 0.00          |
| 21/04/2022 | R213 On 04-August-22   |        |              | Bond Future | 10.31     | 84.3619                       | 10.3079   | 84.3619                         | 12,699.00     |
| 21/04/2022 | R213 On 04-August-22   | 9.90   | Call         | Bond Future | 795       | 1                             | 795       | 1                               | 0.00          |
| 21/04/2022 | R213 On 04-August-22   | 9.88   | Call         | Bond Future | 762       | 1                             | 762       | 1                               | 0.00          |
| 21/04/2022 | R213 On 04-August-22   | 9.89   | Call         | Bond Future | 778       | 1                             | 778       | 1                               | 0.00          |
| 21/04/2022 | R213 On 04-August-22   | 9.90   | Put          | Bond Future | 2828      | 3                             | 2828      | 3                               | 0.00          |
| 21/04/2022 | R213 On 04-August-22   | 9.88   | Put          | Bond Future | 2897      | 3                             | 2897      | 3                               | 0.00          |
| 21/04/2022 | R213 On 04-August-22   | 9.89   | Put          | Bond Future | 2862      | 3                             | 2862      | 3                               | 0.00          |
| 21/04/2022 | R213 On 03-November-22 |        |              | Bond Future | 10.49     | 82.0542                       | 10.4891   | 82.0542                         | 0.00          |
| 21/04/2022 | R213 On 03-November-22 | 10.40  | Call         | Bond Future | 2002      | 2                             | 2002      | 2                               | 0.00          |
| 21/04/2022 | R213 On 03-November-22 | 9.98   | Call         | Bond Future | 1137      | 1                             | 1137      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | R213 On 03-November-22 | 10.19  | Call         | Bond Future | 1530      | 1                             | 1530      | 1                               | 0.00          |
| 21/04/2022 | R213 On 03-November-22 | 9.84   | Call         | Bond Future | 916       | 1                             | 916       | 1                               | 0.00          |
| 21/04/2022 | R213 On 03-November-22 | 9.13   | Call         | Bond Future | 217       | 0                             | 217       | 0                               | 200.00        |
| 21/04/2022 | R213 On 03-November-22 | 10.38  | Call         | Bond Future | 1954      | 2                             | 1954      | 2                               | 0.00          |
| 21/04/2022 | R213 On 03-November-22 | 10.39  | Call         | Bond Future | 1978      | 2                             | 1978      | 2                               | 0.00          |
| 21/04/2022 | R213 On 03-November-22 | 10.37  | Call         | Bond Future | 1930      | 2                             | 1930      | 2                               | 0.00          |
| 21/04/2022 | R213 On 03-November-22 | 9.19   | Call         | Bond Future | 251       | 0                             | 251       | 0                               | 476.00        |
| 21/04/2022 | R213 On 03-November-22 | 9.19   | Put          | Bond Future | 6758      | 7                             | 6758      | 7                               | 0.00          |
| 21/04/2022 | R213 On 03-November-22 | 10.37  | Put          | Bond Future | 2500      | 3                             | 2500      | 3                               | 200.00        |
| 21/04/2022 | R213 On 03-November-22 | 10.39  | Put          | Bond Future | 2452      | 3                             | 2452      | 3                               | 0.00          |
| 21/04/2022 | R213 On 03-November-22 | 10.38  | Put          | Bond Future | 2476      | 3                             | 2476      | 3                               | 0.00          |
| 21/04/2022 | R213 On 03-November-22 | 9.13   | Put          | Bond Future | 7039      | 7                             | 7039      | 7                               | 0.00          |
| 21/04/2022 | R213 On 03-November-22 | 9.84   | Put          | Bond Future | 4087      | 4                             | 4087      | 4                               | 476.00        |
| 21/04/2022 | R213 On 03-November-22 | 10.19  | Put          | Bond Future | 2972      | 3                             | 2972      | 3                               | 476.00        |
| 21/04/2022 | R213 On 03-November-22 | 9.98   | Put          | Bond Future | 3611      | 4                             | 3611      | 4                               | 200.00        |
| 21/04/2022 | R213 On 03-November-22 | 10.40  | Put          | Bond Future | 2428      | 3                             | 2428      | 3                               | 0.00          |
| 21/04/2022 | R213 On 02-February-23 |        |              | Bond Future | 10.65     | 83.4660                       | 10.6450   | 83.4660                         | 0.00          |
| 21/04/2022 | R213 On 02-February-23 | 10.43  | Call         | Bond Future | 2079      | 2                             | 2079      | 2                               | 912.00        |
| 21/04/2022 | R213 On 02-February-23 | 10.22  | Call         | Bond Future | 1650      | 2                             | 1650      | 2                               | 0.00          |
| 21/04/2022 | R213 On 02-February-23 | 9.16   | Call         | Bond Future | 350       | 0                             | 350       | 0                               | 476.00        |
| 21/04/2022 | R213 On 02-February-23 | 10.21  | Call         | Bond Future | 1630      | 2                             | 1630      | 2                               | 0.00          |
| 21/04/2022 | R213 On 02-February-23 | 12.20  | Call         | Bond Future | 7518      | 7                             | 7518      | 7                               | 0.00          |
| 21/04/2022 | R213 On 02-February-23 | 10.01  | Call         | Bond Future | 1276      | 1                             | 1276      | 1                               | 0.00          |
| 21/04/2022 | R213 On 02-February-23 | 10.23  | Call         | Bond Future | 1669      | 2                             | 1669      | 2                               | 0.00          |
| 21/04/2022 | R213 On 02-February-23 | 10.35  | Call         | Bond Future | 1909      | 2                             | 1909      | 2                               | 0.00          |
| 21/04/2022 | R213 On 02-February-23 | 10.35  | Put          | Bond Future | 3292      | 3                             | 3292      | 3                               | 476.00        |
| 21/04/2022 | R213 On 02-February-23 | 12.20  | Put          | Bond Future | 704       | 1                             | 704       | 1                               | 912.00        |
| 21/04/2022 | R213 On 02-February-23 | 10.22  | Put          | Bond Future | 3651      | 4                             | 3651      | 4                               | 0.00          |
| 21/04/2022 | R213 On 02-February-23 | 10.43  | Put          | Bond Future | 3084      | 3                             | 3084      | 3                               | 0.00          |
| 21/04/2022 | R213 On 02-February-23 | 10.21  | Put          | Bond Future | 3680      | 4                             | 3680      | 4                               | 0.00          |
| 21/04/2022 | R213 On 02-February-23 | 9.16   | Put          | Bond Future | 7625      | 8                             | 7625      | 8                               | 0.00          |
| 21/04/2022 | R213 On 02-February-23 | 10.01  | Put          | Bond Future | 4290      | 4                             | 4290      | 4                               | 476.00        |
| 21/04/2022 | R213 On 02-February-23 | 10.23  | Put          | Bond Future | 3622      | 4                             | 3622      | 4                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | R213 On 04-May-23      |        |              | Bond Future | 10.81     | 81.8698                       | 10.8142   | 81.8698                         | 0.00          |
| 21/04/2022 | R213 On 04-May-23      | 10.74  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R213 On 04-May-23      | 10.73  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R213 On 04-May-23      | 10.75  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R213 On 04-May-23      | 10.75  | Put          | Bond Future | 290       | 0                             | 290       | 0                               | 0.00          |
| 21/04/2022 | R213 On 04-May-23      | 10.73  | Put          | Bond Future | 381       | 0                             | 381       | 0                               | 0.00          |
| 21/04/2022 | R213 On 04-May-23      | 10.74  | Put          | Bond Future | 335       | 0                             | 335       | 0                               | 0.00          |
| 21/04/2022 | R214 On 05-May-22      |        |              | Bond Future | 10.87     | 66.0745                       | 10.8663   | 66.0745                         | 9,531.00      |
| 21/04/2022 | R214 On 05-May-22      | 11.73  | Call         | Bond Future | 4678      | 4                             | 4678      | 4                               | 0.00          |
| 21/04/2022 | R214 On 05-May-22      | 11.74  | Call         | Bond Future | 4729      | 4                             | 4729      | 4                               | 0.00          |
| 21/04/2022 | R214 On 05-May-22      | 11.75  | Call         | Bond Future | 4779      | 4                             | 4779      | 4                               | 0.00          |
| 21/04/2022 | R214 On 05-May-22      | 11.73  | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 21/04/2022 | R214 On 05-May-22      | 11.74  | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 21/04/2022 | R214 On 05-May-22      | 11.75  | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 21/04/2022 | R214 On 04-August-22   |        |              | Bond Future | 11.03     | 66.9391                       | 11.0276   | 66.9391                         | 14,860.00     |
| 21/04/2022 | R214 On 04-August-22   | 10.97  | Call         | Bond Future | 1731      | 2                             | 1731      | 2                               | 0.00          |
| 21/04/2022 | R214 On 04-August-22   | 10.98  | Call         | Bond Future | 1759      | 2                             | 1759      | 2                               | 0.00          |
| 21/04/2022 | R214 On 04-August-22   | 10.99  | Call         | Bond Future | 1788      | 2                             | 1788      | 2                               | 0.00          |
| 21/04/2022 | R214 On 04-August-22   | 10.98  | Put          | Bond Future | 2027      | 2                             | 2027      | 2                               | 0.00          |
| 21/04/2022 | R214 On 04-August-22   | 10.99  | Put          | Bond Future | 1999      | 2                             | 1999      | 2                               | 0.00          |
| 21/04/2022 | R214 On 04-August-22   | 10.97  | Put          | Bond Future | 2056      | 2                             | 2056      | 2                               | 0.00          |
| 21/04/2022 | R214 On 03-November-22 |        |              | Bond Future | 11.17     | 64.6316                       | 11.1720   | 64.6316                         | 0.00          |
| 21/04/2022 | R214 On 03-November-22 | 11.35  | Call         | Bond Future | 3053      | 3                             | 3053      | 3                               | 0.00          |
| 21/04/2022 | R214 On 03-November-22 | 11.36  | Call         | Bond Future | 3085      | 3                             | 3085      | 3                               | 0.00          |
| 21/04/2022 | R214 On 03-November-22 | 11.34  | Call         | Bond Future | 3021      | 3                             | 3021      | 3                               | 0.00          |
| 21/04/2022 | R214 On 03-November-22 | 11.36  | Put          | Bond Future | 2066      | 2                             | 2066      | 2                               | 0.00          |
| 21/04/2022 | R214 On 03-November-22 | 11.35  | Put          | Bond Future | 2087      | 2                             | 2087      | 2                               | 0.00          |
| 21/04/2022 | R214 On 03-November-22 | 11.34  | Put          | Bond Future | 2109      | 2                             | 2109      | 2                               | 0.00          |
| 21/04/2022 | R214 On 02-February-23 |        |              | Bond Future | 11.30     | 65.7461                       | 11.2975   | 65.7461                         | 0.00          |
| 21/04/2022 | R214 On 02-February-23 | 11.09  | Call         | Bond Future | 2454      | 2                             | 2454      | 2                               | 0.00          |
| 21/04/2022 | R214 On 02-February-23 | 11.07  | Call         | Bond Future | 2404      | 2                             | 2404      | 2                               | 0.00          |
| 21/04/2022 | R214 On 02-February-23 | 11.08  | Call         | Bond Future | 2429      | 2                             | 2429      | 2                               | 0.00          |
| 21/04/2022 | R214 On 02-February-23 | 11.08  | Put          | Bond Future | 3618      | 4                             | 3618      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | R214 On 02-February-23 | 11.07  | Put          | Bond Future | 3649      | 4                             | 3649      | 4                               | 0.00          |
| 21/04/2022 | R214 On 02-February-23 | 11.09  | Put          | Bond Future | 3588      | 4                             | 3588      | 4                               | 0.00          |
| 21/04/2022 | R214 On 04-May-23      |        |              | Bond Future | 11.43     | 64.3594                       | 11.4294   | 64.3594                         | 0.00          |
| 21/04/2022 | R214 On 04-May-23      | 11.38  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R214 On 04-May-23      | 11.36  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R214 On 04-May-23      | 11.37  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R214 On 04-May-23      | 11.36  | Put          | Bond Future | 369       | 0                             | 369       | 0                               | 0.00          |
| 21/04/2022 | R214 On 04-May-23      | 11.37  | Put          | Bond Future | 315       | 0                             | 315       | 0                               | 0.00          |
| 21/04/2022 | R214 On 04-May-23      | 11.38  | Put          | Bond Future | 262       | 0                             | 262       | 0                               | 0.00          |
| 21/04/2022 | R248 On 05-May-22      |        |              | Bond Future | 10.85     | 83.0431                       | 10.8460   | 83.0431                         | 134,025.00    |
| 21/04/2022 | R248 On 05-May-22      | 11.81  | Call         | Bond Future | 6516      | 6                             | 6516      | 6                               | 0.00          |
| 21/04/2022 | R248 On 05-May-22      | 11.79  | Call         | Bond Future | 6391      | 6                             | 6391      | 6                               | 0.00          |
| 21/04/2022 | R248 On 05-May-22      | 11.80  | Call         | Bond Future | 6453      | 6                             | 6453      | 6                               | 0.00          |
| 21/04/2022 | R248 On 05-May-22      | 11.79  | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 21/04/2022 | R248 On 05-May-22      | 11.81  | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 21/04/2022 | R248 On 05-May-22      | 11.80  | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 21/04/2022 | R248 On 04-August-22   |        |              | Bond Future | 11.01     | 84.1299                       | 11.0056   | 84.1299                         | 178,768.00    |
| 21/04/2022 | R248 On 04-August-22   | 11.00  | Call         | Bond Future | 2363      | 2                             | 2363      | 2                               | 0.00          |
| 21/04/2022 | R248 On 04-August-22   | 10.90  | Call         | Bond Future | 2010      | 2                             | 2010      | 2                               | 1,700.00      |
| 21/04/2022 | R248 On 04-August-22   | 10.40  | Call         | Bond Future | 702       | 1                             | 702       | 1                               | 0.00          |
| 21/04/2022 | R248 On 04-August-22   | 9.70   | Call         | Bond Future | 52        | 0                             | 52        | 0                               | 0.00          |
| 21/04/2022 | R248 On 04-August-22   | 10.98  | Call         | Bond Future | 2290      | 2                             | 2290      | 2                               | 0.00          |
| 21/04/2022 | R248 On 04-August-22   | 10.20  | Call         | Bond Future | 390       | 0                             | 390       | 0                               | 1,700.00      |
| 21/04/2022 | R248 On 04-August-22   | 10.99  | Call         | Bond Future | 2327      | 2                             | 2327      | 2                               | 0.00          |
| 21/04/2022 | R248 On 04-August-22   | 10.99  | Put          | Bond Future | 2437      | 3                             | 2437      | 3                               | 0.00          |
| 21/04/2022 | R248 On 04-August-22   | 10.40  | Put          | Bond Future | 5195      | 6                             | 5195      | 6                               | 0.00          |
| 21/04/2022 | R248 On 04-August-22   | 10.98  | Put          | Bond Future | 2472      | 3                             | 2472      | 3                               | 0.00          |
| 21/04/2022 | R248 On 04-August-22   | 9.70   | Put          | Bond Future | 10299     | 11                            | 10299     | 11                              | 0.00          |
| 21/04/2022 | R248 On 04-August-22   | 10.20  | Put          | Bond Future | 6463      | 7                             | 6463      | 7                               | 0.00          |
| 21/04/2022 | R248 On 04-August-22   | 10.90  | Put          | Bond Future | 2764      | 3                             | 2764      | 3                               | 0.00          |
| 21/04/2022 | R248 On 04-August-22   | 11.00  | Put          | Bond Future | 2403      | 3                             | 2403      | 3                               | 0.00          |
| 21/04/2022 | R248 On 03-November-22 |        |              | Bond Future | 11.15     | 80.9362                       | 11.1483   | 80.9362                         | 0.00          |
| 21/04/2022 | R248 On 03-November-22 | 11.30  | Call         | Bond Future | 3727      | 3                             | 3727      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/04/2022 | R248 On 03-November-22 | 11.31  | Call         | Bond Future | 3768      | 3                             | 3768      | 3                               | 0.00          |
| 21/04/2022 | R248 On 03-November-22 | 11.32  | Call         | Bond Future | 3808      | 3                             | 3808      | 3                               | 0.00          |
| 21/04/2022 | R248 On 03-November-22 | 11.30  | Put          | Bond Future | 2689      | 3                             | 2689      | 3                               | 0.00          |
| 21/04/2022 | R248 On 03-November-22 | 11.31  | Put          | Bond Future | 2661      | 3                             | 2661      | 3                               | 0.00          |
| 21/04/2022 | R248 On 03-November-22 | 11.32  | Put          | Bond Future | 2634      | 3                             | 2634      | 3                               | 0.00          |
| 21/04/2022 | R248 On 02-February-23 |        |              | Bond Future | 11.27     | 82.3321                       | 11.2721   | 82.3321                         | 0.00          |
| 21/04/2022 | R248 On 02-February-23 | 11.06  | Call         | Bond Future | 3060      | 3                             | 3060      | 3                               | 0.00          |
| 21/04/2022 | R248 On 02-February-23 | 11.07  | Call         | Bond Future | 3092      | 3                             | 3092      | 3                               | 0.00          |
| 21/04/2022 | R248 On 02-February-23 | 11.08  | Call         | Bond Future | 3124      | 3                             | 3124      | 3                               | 0.00          |
| 21/04/2022 | R248 On 02-February-23 | 11.08  | Put          | Bond Future | 4447      | 5                             | 4447      | 5                               | 0.00          |
| 21/04/2022 | R248 On 02-February-23 | 11.07  | Put          | Bond Future | 4485      | 5                             | 4485      | 5                               | 0.00          |
| 21/04/2022 | R248 On 02-February-23 | 11.06  | Put          | Bond Future | 4523      | 5                             | 4523      | 5                               | 0.00          |
| 21/04/2022 | R248 On 04-May-23      |        |              | Bond Future | 11.40     | 80.2764                       | 11.4022   | 80.2764                         | 0.00          |
| 21/04/2022 | R248 On 04-May-23      | 11.33  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R248 On 04-May-23      | 11.34  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R248 On 04-May-23      | 11.35  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/04/2022 | R248 On 04-May-23      | 11.35  | Put          | Bond Future | 349       | 0                             | 349       | 0                               | 0.00          |
| 21/04/2022 | R248 On 04-May-23      | 11.34  | Put          | Bond Future | 416       | 0                             | 416       | 0                               | 0.00          |
| 21/04/2022 | R248 On 04-May-23      | 11.33  | Put          | Bond Future | 483       | 0                             | 483       | 0                               | 0.00          |