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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/05/2022 TO: 18/05/2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | 2025 On 04-August-22 | | | Bond Future | 160.96 | 160.9278 | 160.9552 | 160.9278 | 7,305.00 |
| 18/05/2022 | 2025 On 03-November-22 | | | Bond Future | 163.33 | 163.3050 | 163.3290 | 163.3050 | 0.00 |
| 18/05/2022 | 2025 On 02-February-23 | | | Bond Future | 164.48 | 164.4634 | 164.4814 | 164.4634 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | 2025 On 04-May-23 | | | Bond Future | 167.51 | 167.4933 | 167.5081 | 167.4933 | 0.00 |
| 18/05/2022 | 2029 On 04-August-22 | | | Bond Future | 118.54 | 118.7943 | 118.5439 | 118.7943 | 3,954.00 |
| 18/05/2022 | 2029 On 03-November-22 | | | Bond Future | 119.05 | 119.3097 | 119.0497 | 119.3097 | 0.00 |
| 18/05/2022 | 2029 On 02-February-23 | | | Bond Future | 121.11 | 121.3823 | 121.1139 | 121.3823 | 0.00 |
| 18/05/2022 | 2029 On 04-May-23 | | | Bond Future | 122.06 | 122.3392 | 122.0625 | 122.3392 | 0.00 |
| 18/05/2022 | 2030 On 04-August-22 | | | Bond Future | 10.16 | 88.9719 | 89.1070 | 88.9719 | 96,349.00 |
| 18/05/2022 | 2030 On 04-August-22 | 8.30 | Call | Bond Future | 4 | 0 | 0 | 0 | 800.00 |
| 18/05/2022 | 2030 On 04-August-22 | 9.05 | Call | Bond Future | 66 | 0 | 0 | 0 | 800.00 |
| 18/05/2022 | 2030 On 04-August-22 | 9.54 | Call | Bond Future | 325 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | 2030 On 04-August-22 | 9.55 | Call | Bond Future | 335 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | 2030 On 04-August-22 | 10.95 | Call | Bond Future | 3995 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2030 On 04-August-22 | 9.56 | Call | Bond Future | 345 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | 2030 On 04-August-22 | 9.56 | Put | Bond Future | 3253 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2030 On 04-August-22 | 10.95 | Put | Bond Future | 305 | 0 | 0 | 0 | 800.00 |
| 18/05/2022 | 2030 On 04-August-22 | 9.55 | Put | Bond Future | 3293 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2030 On 04-August-22 | 9.54 | Put | Bond Future | 3333 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2030 On 04-August-22 | 9.05 | Put | Bond Future | 5557 | 6 | 6 | 6 | 0.00 |
| 18/05/2022 | 2030 On 04-August-22 | 8.30 | Put | Bond Future | 9464 | 10 | 9 | 10 | 0.00 |
| 18/05/2022 | 2030 On 03-November-22 | | | Bond Future | 10.35 | 90.2667 | 90.4015 | 90.2667 | 18,740.00 |
| 18/05/2022 | 2030 On 03-November-22 | 10.20 | Call | Bond Future | 1661 | 1 | 2 | 1 | 500.00 |
| 18/05/2022 | 2030 On 03-November-22 | 11.57 | Call | Bond Future | 5927 | 6 | 6 | 6 | 0.00 |
| 18/05/2022 | 2030 On 03-November-22 | 10.08 | Call | Bond Future | 1413 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2030 On 03-November-22 | 10.09 | Call | Bond Future | 1433 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2030 On 03-November-22 | 10.10 | Call | Bond Future | 1453 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2030 On 03-November-22 | 9.70 | Call | Bond Future | 779 | 1 | 1 | 1 | 500.00 |
| 18/05/2022 | 2030 On 03-November-22 | 9.70 | Put | Bond Future | 3839 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2030 On 03-November-22 | 10.10 | Put | Bond Future | 2608 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2030 On 03-November-22 | 10.20 | Put | Bond Future | 2348 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2030 On 03-November-22 | 10.09 | Put | Bond Future | 2635 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2030 On 03-November-22 | 10.08 | Put | Bond Future | 2663 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2030 On 03-November-22 | 11.57 | Put | Bond Future | 501 | 0 | 1 | 0 | 500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | 2030 On 02-February-23 | | | Bond Future | 10.51 | 87.8106 | 87.9447 | 87.8106 | 0.00 |
| 18/05/2022 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 1361 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 1244 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 221 | 0 | 0 | 0 | 102.00 |
| 18/05/2022 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 1344 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 1029 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 1327 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 419 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 840 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 4757 | 5 | 5 | 5 | 102.00 |
| 18/05/2022 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 6544 | 7 | 7 | 7 | 0.00 |
| 18/05/2022 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 8270 | 8 | 8 | 8 | 0.00 |
| 18/05/2022 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 3849 | 4 | 4 | 4 | 102.00 |
| 18/05/2022 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 3642 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 3700 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 4287 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 3671 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2030 On 04-May-23 | | | Bond Future | 10.67 | 89.4162 | 89.5507 | 89.4162 | 0.00 |
| 18/05/2022 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 6673 | 6 | 7 | 6 | 0.00 |
| 18/05/2022 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 2420 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 2377 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 1393 | 1 | 1 | 1 | 1,080.00 |
| 18/05/2022 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 2398 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 3006 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 4356 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 3028 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 2984 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 982 | 1 | 1 | 1 | 1,080.00 |
| 18/05/2022 | 2032 On 04-August-22 | | | Bond Future | 10.56 | 89.0759 | 89.1960 | 89.0759 | 70,093.00 |
| 18/05/2022 | 2032 On 04-August-22 | 11.00 | Call | Bond Future | 3035 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2032 On 04-August-22 | 11.60 | Call | Bond Future | 5605 | 5 | 6 | 5 | 0.00 |
| 18/05/2022 | 2032 On 04-August-22 | 11.89 | Call | Bond Future | 6922 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | 2032 On 04-August-22 | 10.21 | Call | Bond Future | 719 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2032 On 04-August-22 | 10.50 | Call | Bond Future | 1368 | 1 | 1 | 1 | 900.00 |
| 18/05/2022 | 2032 On 04-August-22 | 10.20 | Call | Bond Future | 700 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2032 On 04-August-22 | 10.10 | Call | Bond Future | 533 | 0 | 1 | 0 | 0.00 |
| 18/05/2022 | 2032 On 04-August-22 | 8.97 | Call | Bond Future | 5 | 0 | 0 | 0 | 800.00 |
| 18/05/2022 | 2032 On 04-August-22 | 9.40 | Call | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | 2032 On 04-August-22 | 10.22 | Call | Bond Future | 738 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2032 On 04-August-22 | 9.80 | Call | Bond Future | 197 | 0 | 0 | 0 | 900.00 |
| 18/05/2022 | 2032 On 04-August-22 | 9.72 | Call | Bond Future | 144 | 0 | 0 | 0 | 800.00 |
| 18/05/2022 | 2032 On 04-August-22 | 9.72 | Put | Bond Future | 4838 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | 2032 On 04-August-22 | 10.21 | Put | Bond Future | 2632 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2032 On 04-August-22 | 10.20 | Put | Bond Future | 2669 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2032 On 04-August-22 | 9.40 | Put | Bond Future | 6608 | 7 | 7 | 7 | 0.00 |
| 18/05/2022 | 2032 On 04-August-22 | 8.97 | Put | Bond Future | 9185 | 9 | 9 | 9 | 0.00 |
| 18/05/2022 | 2032 On 04-August-22 | 10.10 | Put | Bond Future | 3060 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2032 On 04-August-22 | 10.50 | Put | Bond Future | 1688 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2032 On 04-August-22 | 9.80 | Put | Bond Future | 4429 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2032 On 04-August-22 | 10.22 | Put | Bond Future | 2595 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2032 On 04-August-22 | 11.89 | Put | Bond Future | 119 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | 2032 On 04-August-22 | 11.60 | Put | Bond Future | 221 | 0 | 0 | 0 | 800.00 |
| 18/05/2022 | 2032 On 04-August-22 | 11.00 | Put | Bond Future | 697 | 1 | 1 | 1 | 7,500.00 |
| 18/05/2022 | 2032 On 03-November-22 | | | Bond Future | 10.74 | 86.2201 | 86.3398 | 86.2201 | 87,927.00 |
| 18/05/2022 | 2032 On 03-November-22 | 12.30 | Call | Bond Future | 8029 | 8 | 8 | 8 | 0.00 |
| 18/05/2022 | 2032 On 03-November-22 | 10.66 | Call | Bond Future | 1963 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2032 On 03-November-22 | 10.67 | Call | Bond Future | 1989 | 2 | 2 | 2 | 750.00 |
| 18/05/2022 | 2032 On 03-November-22 | 10.56 | Call | Bond Future | 1712 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2032 On 03-November-22 | 10.11 | Call | Bond Future | 803 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2032 On 03-November-22 | 9.31 | Call | Bond Future | 130 | 0 | 0 | 0 | 180.00 |
| 18/05/2022 | 2032 On 03-November-22 | 9.46 | Call | Bond Future | 187 | 0 | 0 | 0 | 500.00 |
| 18/05/2022 | 2032 On 03-November-22 | 11.55 | Call | Bond Future | 4948 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | 2032 On 03-November-22 | 10.21 | Call | Bond Future | 973 | 1 | 1 | 1 | 500.00 |
| 18/05/2022 | 2032 On 03-November-22 | 10.49 | Call | Bond Future | 1547 | 1 | 2 | 1 | 0.00 |
| 18/05/2022 | 2032 On 03-November-22 | 9.92 | Call | Bond Future | 536 | 0 | 1 | 0 | 750.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | 2032 On 03-November-22 | 10.16 | Call | Bond Future | 885 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2032 On 03-November-22 | 9.36 | Call | Bond Future | 147 | 0 | 0 | 0 | 454.00 |
| 18/05/2022 | 2032 On 03-November-22 | 9.36 | Put | Bond Future | 7839 | 8 | 8 | 8 | 0.00 |
| 18/05/2022 | 2032 On 03-November-22 | 9.46 | Put | Bond Future | 7293 | 7 | 7 | 7 | 0.00 |
| 18/05/2022 | 2032 On 03-November-22 | 10.16 | Put | Bond Future | 4024 | 4 | 4 | 4 | 180.00 |
| 18/05/2022 | 2032 On 03-November-22 | 9.31 | Put | Bond Future | 8117 | 8 | 8 | 8 | 0.00 |
| 18/05/2022 | 2032 On 03-November-22 | 9.92 | Put | Bond Future | 5009 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | 2032 On 03-November-22 | 10.11 | Put | Bond Future | 4218 | 4 | 4 | 4 | 454.00 |
| 18/05/2022 | 2032 On 03-November-22 | 10.56 | Put | Bond Future | 2684 | 3 | 3 | 3 | 180.00 |
| 18/05/2022 | 2032 On 03-November-22 | 10.49 | Put | Bond Future | 2894 | 3 | 3 | 3 | 454.00 |
| 18/05/2022 | 2032 On 03-November-22 | 10.21 | Put | Bond Future | 3837 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2032 On 03-November-22 | 11.55 | Put | Bond Future | 853 | 1 | 1 | 1 | 500.00 |
| 18/05/2022 | 2032 On 03-November-22 | 10.67 | Put | Bond Future | 2378 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2032 On 03-November-22 | 10.66 | Put | Bond Future | 2405 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2032 On 03-November-22 | 12.30 | Put | Bond Future | 356 | 0 | 0 | 0 | 750.00 |
| 18/05/2022 | 2032 On 02-February-23 | | | Bond Future | 10.90 | 87.7023 | 87.8211 | 87.7023 | 0.00 |
| 18/05/2022 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 5705 | 6 | 6 | 6 | 0.00 |
| 18/05/2022 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 9273 | 9 | 9 | 9 | 0.00 |
| 18/05/2022 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 1397 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 1417 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 232 | 0 | 0 | 0 | 454.00 |
| 18/05/2022 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 1004 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 5148 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 1437 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 679 | 1 | 1 | 1 | 750.00 |
| 18/05/2022 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 1104 | 1 | 1 | 1 | 500.00 |
| 18/05/2022 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 315 | 0 | 0 | 0 | 500.00 |
| 18/05/2022 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 1644 | 1 | 2 | 1 | 0.00 |
| 18/05/2022 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 2028 | 2 | 2 | 2 | 750.00 |
| 18/05/2022 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 3218 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 3727 | 4 | 4 | 4 | 454.00 |
| 18/05/2022 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 8067 | 8 | 8 | 8 | 0.00 |
| 18/05/2022 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 4681 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 5896 | 6 | 6 | 6 | 0.00 |
| 18/05/2022 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 4049 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 1237 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 4906 | 5 | 5 | 5 | 454.00 |
| 18/05/2022 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 8907 | 9 | 9 | 9 | 0.00 |
| 18/05/2022 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 4083 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 4116 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 479 | 0 | 0 | 0 | 750.00 |
| 18/05/2022 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 1077 | 1 | 1 | 1 | 500.00 |
| 18/05/2022 | 2032 On 04-May-23 | | | Bond Future | 11.05 | 85.1458 | 85.2648 | 85.1458 | 0.00 |
| 18/05/2022 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 2607 | 2 | 3 | 2 | 0.00 |
| 18/05/2022 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 2583 | 2 | 3 | 2 | 0.00 |
| 18/05/2022 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 2631 | 2 | 3 | 2 | 0.00 |
| 18/05/2022 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 3426 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 3478 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 3452 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2033 On 04-August-22 | | | Bond Future | 113.54 | 113.8664 | 113.5438 | 113.8664 | 7,046.00 |
| 18/05/2022 | 2033 On 03-November-22 | | | Bond Future | 113.89 | 114.2255 | 113.8911 | 114.2255 | 0.00 |
| 18/05/2022 | 2033 On 02-February-23 | | | Bond Future | 115.87 | 116.2095 | 115.8657 | 116.2095 | 0.00 |
| 18/05/2022 | 2033 On 04-May-23 | | | Bond Future | 116.63 | 116.9860 | 116.6325 | 116.9860 | 0.00 |
| 18/05/2022 | 2037 On 04-August-22 | | | Bond Future | 11.10 | 81.6019 | 81.7363 | 81.6019 | 126,804.00 |
| 18/05/2022 | 2037 On 04-August-22 | 10.10 | Call | Bond Future | 80 | 0 | 0 | 0 | 50.00 |
| 18/05/2022 | 2037 On 04-August-22 | 10.91 | Call | Bond Future | 1216 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2037 On 04-August-22 | 11.21 | Call | Bond Future | 2143 | 2 | 2 | 2 | 1,050.00 |
| 18/05/2022 | 2037 On 04-August-22 | 11.42 | Call | Bond Future | 2958 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2037 On 04-August-22 | 10.89 | Call | Bond Future | 1165 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2037 On 04-August-22 | 10.90 | Call | Bond Future | 1191 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2037 On 04-August-22 | 11.95 | Call | Bond Future | 5385 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | 2037 On 04-August-22 | 11.95 | Put | Bond Future | 385 | 0 | 0 | 0 | 1,050.00 |
| 18/05/2022 | 2037 On 04-August-22 | 10.91 | Put | Bond Future | 2363 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2037 On 04-August-22 | 10.89 | Put | Bond Future | 2437 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | 2037 On 04-August-22 | 11.42 | Put | Bond Future | 1002 | 1 | 1 | 1 | 50.00 |
| 18/05/2022 | 2037 On 04-August-22 | 11.21 | Put | Bond Future | 1444 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2037 On 04-August-22 | 10.10 | Put | Bond Future | 6534 | 7 | 7 | 7 | 0.00 |
| 18/05/2022 | 2037 On 04-August-22 | 10.90 | Put | Bond Future | 2400 | 2 | 2 | 2 | 50.00 |
| 18/05/2022 | 2037 On 03-November-22 | | | Bond Future | 11.26 | 82.7897 | 82.9239 | 82.7897 | 0.00 |
| 18/05/2022 | 2037 On 03-November-22 | 11.30 | Call | Bond Future | 2629 | 2 | 3 | 2 | 0.00 |
| 18/05/2022 | 2037 On 03-November-22 | 11.32 | Call | Bond Future | 2694 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2037 On 03-November-22 | 11.31 | Call | Bond Future | 2661 | 2 | 3 | 2 | 0.00 |
| 18/05/2022 | 2037 On 03-November-22 | 11.31 | Put | Bond Future | 2366 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2037 On 03-November-22 | 11.30 | Put | Bond Future | 2393 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2037 On 03-November-22 | 11.32 | Put | Bond Future | 2339 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2037 On 02-February-23 | | | Bond Future | 11.41 | 79.9556 | 80.0893 | 79.9556 | 0.00 |
| 18/05/2022 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 2031 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 1980 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 2005 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 4190 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 4226 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 4155 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2037 On 04-May-23 | | | Bond Future | 11.54 | 81.4190 | 81.5533 | 81.4190 | 0.00 |
| 18/05/2022 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 2850 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 2797 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 2824 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 4183 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 4215 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 4151 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2038 On 04-August-22 | | | Bond Future | 128.18 | 128.2065 | 128.1804 | 128.2065 | 6,836.00 |
| 18/05/2022 | 2038 On 03-November-22 | | | Bond Future | 130.07 | 130.1006 | 130.0712 | 130.1006 | 0.00 |
| 18/05/2022 | 2038 On 02-February-23 | | | Bond Future | 130.44 | 130.4732 | 130.4377 | 130.4732 | 0.00 |
| 18/05/2022 | 2038 On 04-May-23 | | | Bond Future | 132.84 | 132.8783 | 132.8394 | 132.8783 | 0.00 |
| 18/05/2022 | 2040 On 04-August-22 | | | Bond Future | 11.23 | 83.1732 | 83.3160 | 83.1732 | 120,301.00 |
| 18/05/2022 | 2040 On 04-August-22 | 9.70 | Call | Bond Future | 8 | 0 | 0 | 0 | 460.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | 2040 On 04-August-22 | 10.70 | Call | Bond Future | 516 | 0 | 1 | 0 | 460.00 |
| 18/05/2022 | 2040 On 04-August-22 | 11.03 | Call | Bond Future | 1250 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2040 On 04-August-22 | 11.04 | Call | Bond Future | 1277 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2040 On 04-August-22 | 12.24 | Call | Bond Future | 6532 | 6 | 7 | 6 | 0.00 |
| 18/05/2022 | 2040 On 04-August-22 | 11.05 | Call | Bond Future | 1305 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2040 On 04-August-22 | 11.05 | Put | Bond Future | 2508 | 2 | 3 | 2 | 0.00 |
| 18/05/2022 | 2040 On 04-August-22 | 12.24 | Put | Bond Future | 304 | 0 | 0 | 0 | 460.00 |
| 18/05/2022 | 2040 On 04-August-22 | 9.70 | Put | Bond Future | 11094 | 11 | 11 | 11 | 0.00 |
| 18/05/2022 | 2040 On 04-August-22 | 11.04 | Put | Bond Future | 2548 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2040 On 04-August-22 | 11.03 | Put | Bond Future | 2587 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2040 On 04-August-22 | 10.70 | Put | Bond Future | 4122 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2040 On 03-November-22 | | | Bond Future | 11.39 | 84.3840 | 84.5268 | 84.3840 | 3,965.00 |
| 18/05/2022 | 2040 On 03-November-22 | 11.41 | Call | Bond Future | 2734 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2040 On 03-November-22 | 11.39 | Call | Bond Future | 2666 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2040 On 03-November-22 | 11.40 | Call | Bond Future | 2700 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2040 On 03-November-22 | 12.52 | Call | Bond Future | 7491 | 7 | 7 | 7 | 0.00 |
| 18/05/2022 | 2040 On 03-November-22 | 10.70 | Call | Bond Future | 836 | 1 | 1 | 1 | 1,100.00 |
| 18/05/2022 | 2040 On 03-November-22 | 11.20 | Call | Bond Future | 2062 | 2 | 2 | 2 | 1,100.00 |
| 18/05/2022 | 2040 On 03-November-22 | 11.20 | Put | Bond Future | 3313 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2040 On 03-November-22 | 11.41 | Put | Bond Future | 2622 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2040 On 03-November-22 | 12.52 | Put | Bond Future | 731 | 1 | 1 | 1 | 1,100.00 |
| 18/05/2022 | 2040 On 03-November-22 | 10.70 | Put | Bond Future | 5475 | 6 | 5 | 6 | 0.00 |
| 18/05/2022 | 2040 On 03-November-22 | 11.39 | Put | Bond Future | 2683 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2040 On 03-November-22 | 11.40 | Put | Bond Future | 2652 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2040 On 02-February-23 | | | Bond Future | 11.53 | 81.3270 | 81.4694 | 81.3270 | 0.00 |
| 18/05/2022 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 2027 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 2053 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 2079 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 4749 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 4789 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 4829 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | 2040 On 04-May-23 | | | Bond Future | 11.67 | 82.8160 | 82.9590 | 82.8160 | 0.00 |
| 18/05/2022 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 2943 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 2972 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 3001 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 4498 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 4533 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 4567 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | 2044 On 04-August-22 | | | Bond Future | 11.24 | 80.0685 | 80.1774 | 80.0685 | 77,371.00 |
| 18/05/2022 | 2044 On 04-August-22 | 11.10 | Call | Bond Future | 1449 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2044 On 04-August-22 | 11.08 | Call | Bond Future | 1389 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2044 On 04-August-22 | 11.09 | Call | Bond Future | 1419 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | 2044 On 04-August-22 | 11.09 | Put | Bond Future | 2452 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2044 On 04-August-22 | 11.08 | Put | Bond Future | 2491 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2044 On 04-August-22 | 11.10 | Put | Bond Future | 2413 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2044 On 03-November-22 | | | Bond Future | 11.40 | 81.2342 | 81.3426 | 81.2342 | 0.00 |
| 18/05/2022 | 2044 On 03-November-22 | 11.39 | Call | Bond Future | 2714 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2044 On 03-November-22 | 11.40 | Call | Bond Future | 2748 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2044 On 03-November-22 | 11.41 | Call | Bond Future | 2783 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2044 On 03-November-22 | 11.41 | Put | Bond Future | 2686 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2044 On 03-November-22 | 11.40 | Put | Bond Future | 2717 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2044 On 03-November-22 | 11.39 | Put | Bond Future | 2748 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2044 On 02-February-23 | | | Bond Future | 11.53 | 78.2483 | 78.3558 | 78.2483 | 0.00 |
| 18/05/2022 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 2250 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 2195 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 2223 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 4717 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 4757 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 4677 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | 2044 On 04-May-23 | | | Bond Future | 11.66 | 79.6810 | 79.7886 | 79.6810 | 0.00 |
| 18/05/2022 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 3110 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 3051 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 3081 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 4590 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 4625 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 4554 | 4 | 5 | 4 | 0.00 |
| 18/05/2022 | 2046 On 04-August-22 | | | Bond Future | 117.38 | 117.4260 | 117.3836 | 117.4260 | 16,119.00 |
| 18/05/2022 | 2046 On 03-November-22 | | | Bond Future | 117.16 | 117.2137 | 117.1628 | 117.2137 | 1,566.00 |
| 18/05/2022 | 2046 On 02-February-23 | | | Bond Future | 119.20 | 119.2509 | 119.1954 | 119.2509 | 0.00 |
| 18/05/2022 | 2046 On 04-May-23 | | | Bond Future | 119.38 | 119.4392 | 119.3790 | 119.4392 | 0.00 |
| 18/05/2022 | 2050 On 04-August-22 | | | Bond Future | 119.32 | 119.1549 | 119.3245 | 119.1549 | 11,293.00 |
| 18/05/2022 | 2050 On 03-November-22 | | | Bond Future | 121.08 | 120.9152 | 121.0842 | 120.9152 | 0.00 |
| 18/05/2022 | 2050 On 02-February-23 | | | Bond Future | 121.09 | 120.9193 | 121.0867 | 120.9193 | 0.00 |
| 18/05/2022 | 2050 On 04-May-23 | | | Bond Future | 123.32 | 123.1481 | 123.3161 | 123.1481 | 0.00 |
| 18/05/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | AL37 On 04-August-22 | | | Index Future | 825.37 | 824.3050 | 825.3670 | 824.3050 | 0.00 |
| 18/05/2022 | AL37 On 03-November-22 | | | Index Future | 837.46 | 836.3840 | 837.4550 | 836.3840 | 0.00 |
| 18/05/2022 | AL37 On 02-February-23 | | | Index Future | 851.77 | 850.6870 | 851.7670 | 850.6870 | 0.00 |
| 18/05/2022 | AL37 On 04-May-23 | | | Index Future | 867.23 | 866.1340 | 867.2280 | 866.1340 | 0.00 |
| 18/05/2022 | AL7T On 04-August-22 | | | Index Future | 937.94 | 936.8930 | 937.9390 | 936.8930 | 0.00 |
| 18/05/2022 | AL7T On 03-November-22 | | | Index Future | 951.68 | 950.6220 | 951.6760 | 950.6220 | 0.00 |
| 18/05/2022 | AL7T On 02-February-23 | | | Index Future | 967.94 | 966.8780 | 967.9400 | 966.8780 | 0.00 |
| 18/05/2022 | AL7T On 04-May-23 | | | Index Future | 985.51 | 984.4350 | 985.5090 | 984.4350 | 0.00 |
| 18/05/2022 | ALBI On 04-August-22 | | | Index Future | 834.43 | 833.4410 | 834.4330 | 833.4410 | 131.00 |
| 18/05/2022 | ALBI On 03-November-22 | | | Index Future | 846.65 | 845.6540 | 846.6540 | 845.6540 | 0.00 |
| 18/05/2022 | ALBI On 02-February-23 | | | Index Future | 861.12 | 860.1150 | 861.1220 | 860.1150 | 0.00 |
| 18/05/2022 | ALBI On 04-May-23 | | | Index Future | 876.75 | 875.7330 | 876.7530 | 875.7330 | 0.00 |
| 18/05/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 18/05/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/05/2022 | ES33 On 04-August-22 | | | Bond Future | 11.94 | 76.0085 | 76.0968 | 76.0085 | 350.00 |
| 18/05/2022 | ES33 On 03-November-22 | | | Bond Future | 12.16 | 73.3491 | 73.4370 | 73.3491 | 0.00 |
| 18/05/2022 | ES33 On 02-February-23 | | | Bond Future | 12.36 | 74.6269 | 74.7139 | 74.6269 | 0.00 |
| 18/05/2022 | ES33 On 04-May-23 | | | Bond Future | 12.54 | 72.2160 | 72.3028 | 72.2160 | 0.00 |
| 18/05/2022 | ES42 On 04-August-22 | | | Bond Future | 12.31 | 74.3265 | 74.4535 | 74.3265 | 4,769.00 |
| 18/05/2022 | ES42 On 03-November-22 | | | Bond Future | 12.51 | 71.1647 | 71.2918 | 71.1647 | 0.00 |
| 18/05/2022 | ES42 On 02-February-23 | | | Bond Future | 12.69 | 72.4072 | 72.5340 | 72.4072 | 0.00 |
| 18/05/2022 | ES42 On 04-May-23 | | | Bond Future | 12.86 | 69.4836 | 69.6111 | 69.4836 | 0.00 |
| 18/05/2022 | GOVI On 04-August-22 | | | GOVI | 822.99 | 822.0080 | 822.9900 | 822.0080 | 1,114.00 |
| 18/05/2022 | GOVI On 04-August-22 | 819.26 | Call | GOVI | 37300 | 3 | 4 | 3 | 0.00 |
| 18/05/2022 | GOVI On 04-August-22 | 819.27 | Call | GOVI | 37200 | 3 | 4 | 3 | 0.00 |
| 18/05/2022 | GOVI On 04-August-22 | 819.28 | Call | GOVI | 37100 | 3 | 4 | 3 | 0.00 |
| 18/05/2022 | GOVI On 04-August-22 | 819.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | GOVI On 04-August-22 | 819.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | GOVI On 04-August-22 | 819.26 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | GOVI On 03-November-22 | | | GOVI | 835.04 | 834.0540 | 835.0430 | 834.0540 | 0.00 |
| 18/05/2022 | GOVI On 03-November-22 | 820.43 | Call | GOVI | 146130 | 14 | 15 | 14 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | GOVI On 03-November-22 | 820.41 | Call | GOVI | 146330 | 14 | 15 | 14 | 0.00 |
| 18/05/2022 | GOVI On 03-November-22 | 820.42 | Call | GOVI | 146230 | 14 | 15 | 14 | 0.00 |
| 18/05/2022 | GOVI On 03-November-22 | 820.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | GOVI On 03-November-22 | 820.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | GOVI On 03-November-22 | 820.43 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | GOVI On 02-February-23 | | | GOVI | 849.31 | 848.3160 | 849.3140 | 848.3160 | 0.00 |
| 18/05/2022 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 15160 | 3 | 2 | 3 | 0.00 |
| 18/05/2022 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 15060 | 3 | 2 | 3 | 0.00 |
| 18/05/2022 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 15260 | 3 | 2 | 3 | 0.00 |
| 18/05/2022 | GOVI On 04-May-23 | | | GOVI | 864.73 | 863.7200 | 864.7300 | 863.7200 | 0.00 |
| 18/05/2022 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 118500 | 11 | 12 | 11 | 0.00 |
| 18/05/2022 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 118700 | 11 | 12 | 11 | 0.00 |
| 18/05/2022 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 118600 | 11 | 12 | 11 | 0.00 |
| 18/05/2022 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 18/05/2022 | IGOV On 04-August-22 | | | Index Future | 317.94 | 318.0770 | 317.9400 | 318.0770 | 482.00 |
| 18/05/2022 | IGOV On 03-November-22 | | | Index Future | 322.67 | 322.8160 | 322.6740 | 322.8160 | 16.00 |
| 18/05/2022 | IGOV On 02-February-23 | | | Index Future | 328.26 | 328.4120 | 328.2640 | 328.4120 | 0.00 |
| 18/05/2022 | IGOV On 04-May-23 | | | Index Future | 334.30 | 334.4500 | 334.2970 | 334.4500 | 0.00 |
| 18/05/2022 | IS05 On 21-June-22 | | | Interest Rate Swap | 90.29 | 90.2900 | 90.2900 | 90.2900 | 0.00 |
| 18/05/2022 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5000 | 93.5000 | 93.5000 | 0.00 |
| 18/05/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 18/05/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 18/05/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 18/05/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 18/05/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 18/05/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 18/05/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 18/05/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 18/05/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 18/05/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 18/05/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 18/05/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 18/05/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 18/05/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 18/05/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 18/05/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 18/05/2022 | JBAF On 18-May-22 | | | Jibar Tradeable Future | 4.53 | 95.4750 | 95.4750 | 95.4750 | 0.00 |
| 18/05/2022 | JBAF On 15-June-22 | | | Jibar Tradeable Future | 4.92 | 95.0600 | 95.0800 | 95.0600 | 0.00 |
| 18/05/2022 | JBAF On 20-July-22 | | | Jibar Tradeable Future | 5.07 | 94.8950 | 94.9300 | 94.8950 | 0.00 |
| 18/05/2022 | JBAF On 17-August-22 | | | Jibar Tradeable Future | 5.45 | 94.5250 | 94.5500 | 94.5250 | 0.00 |
| 18/05/2022 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 5.57 | 94.3950 | 94.4300 | 94.3950 | 0.00 |
| 18/05/2022 | JBAF On 19-October-22 | | | Jibar Tradeable Future | 5.94 | 94.0150 | 94.0650 | 94.0150 | 0.00 |
| 18/05/2022 | JBAF On 16-November-22 | | | Jibar Tradeable Future | 6.05 | 93.9500 | 93.9500 | 93.9500 | 0.00 |
| 18/05/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 6.41 | 93.5400 | 93.5900 | 93.5400 | 68.00 |
| 18/05/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 6.96 | 93.0000 | 93.0450 | 93.0000 | 0.00 |
| 18/05/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 7.29 | 92.6800 | 92.7100 | 92.6800 | 0.00 |
| 18/05/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 7.61 | 92.3450 | 92.3900 | 92.3450 | 75.00 |
| 18/05/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 7.66 | 92.3100 | 92.3400 | 92.3100 | 172.00 |
| 18/05/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 7.87 | 92.0900 | 92.1350 | 92.0900 | 0.00 |
| 18/05/2022 | R023 On 04-August-22 | | | Bond Future | 5.74 | 104.5095 | 104.5160 | 104.5095 | 22,183.00 |
| 18/05/2022 | R023 On 04-August-22 | 6.03 | Call | Bond Future | 226 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R023 On 04-August-22 | 6.04 | Call | Bond Future | 230 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R023 On 04-August-22 | 6.05 | Call | Bond Future | 234 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R023 On 04-August-22 | 6.05 | Put | Bond Future | 62 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | R023 On 04-August-22 | 6.04 | Put | Bond Future | 64 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R023 On 04-August-22 | 6.03 | Put | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R023 On 03-November-22 | | | Bond Future | 5.62 | 102.1114 | 102.1155 | 102.1114 | 0.00 |
| 18/05/2022 | R023 On 03-November-22 | 6.27 | Call | Bond Future | 243 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R023 On 03-November-22 | 6.25 | Call | Bond Future | 238 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R023 On 03-November-22 | 6.26 | Call | Bond Future | 240 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R023 On 03-November-22 | 6.26 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R023 On 03-November-22 | 6.25 | Put | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R023 On 03-November-22 | 6.27 | Put | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R035 On 04-August-22 | | | Bond Future | 10.95 | 89.7939 | 89.9580 | 89.7939 | 129,157.00 |
| 18/05/2022 | R035 On 04-August-22 | 10.53 | Call | Bond Future | 649 | 1 | 1 | 1 | 400.00 |
| 18/05/2022 | R035 On 04-August-22 | 10.74 | Call | Bond Future | 1116 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R035 On 04-August-22 | 11.13 | Call | Bond Future | 2334 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R035 On 04-August-22 | 12.18 | Call | Bond Future | 7193 | 7 | 7 | 7 | 0.00 |
| 18/05/2022 | R035 On 04-August-22 | 9.53 | Call | Bond Future | 13 | 0 | 0 | 0 | 400.00 |
| 18/05/2022 | R035 On 04-August-22 | 9.84 | Call | Bond Future | 48 | 0 | 0 | 0 | 100.00 |
| 18/05/2022 | R035 On 04-August-22 | 10.64 | Call | Bond Future | 874 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R035 On 04-August-22 | 10.72 | Call | Bond Future | 1065 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R035 On 04-August-22 | 10.73 | Call | Bond Future | 1090 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R035 On 04-August-22 | 10.73 | Put | Bond Future | 2416 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R035 On 04-August-22 | 10.72 | Put | Bond Future | 2453 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R035 On 04-August-22 | 10.64 | Put | Bond Future | 2760 | 3 | 3 | 3 | 100.00 |
| 18/05/2022 | R035 On 04-August-22 | 9.84 | Put | Bond Future | 7139 | 7 | 7 | 7 | 0.00 |
| 18/05/2022 | R035 On 04-August-22 | 10.53 | Put | Bond Future | 3226 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R035 On 04-August-22 | 11.13 | Put | Bond Future | 1234 | 1 | 1 | 1 | 100.00 |
| 18/05/2022 | R035 On 04-August-22 | 9.53 | Put | Bond Future | 9238 | 9 | 9 | 9 | 0.00 |
| 18/05/2022 | R035 On 04-August-22 | 12.18 | Put | Bond Future | 166 | 0 | 0 | 0 | 400.00 |
| 18/05/2022 | R035 On 04-August-22 | 10.74 | Put | Bond Future | 2380 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R035 On 03-November-22 | | | Bond Future | 11.12 | 86.6136 | 86.7779 | 86.6136 | 3,020.00 |
| 18/05/2022 | R035 On 03-November-22 | 11.14 | Call | Bond Future | 2486 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R035 On 03-November-22 | 11.13 | Call | Bond Future | 2454 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R035 On 03-November-22 | 9.82 | Call | Bond Future | 188 | 0 | 0 | 0 | 582.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | R035 On 03-November-22 | 10.30 | Call | Bond Future | 555 | 0 | 1 | 0 | 1,000.00 |
| 18/05/2022 | R035 On 03-November-22 | 11.15 | Call | Bond Future | 2517 | 2 | 3 | 2 | 0.00 |
| 18/05/2022 | R035 On 03-November-22 | 12.68 | Call | Bond Future | 8913 | 9 | 9 | 9 | 0.00 |
| 18/05/2022 | R035 On 03-November-22 | 10.99 | Call | Bond Future | 2037 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R035 On 03-November-22 | 11.05 | Call | Bond Future | 2211 | 2 | 2 | 2 | 1,000.00 |
| 18/05/2022 | R035 On 03-November-22 | 10.57 | Call | Bond Future | 1007 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R035 On 03-November-22 | 10.57 | Put | Bond Future | 4371 | 4 | 4 | 4 | 582.00 |
| 18/05/2022 | R035 On 03-November-22 | 10.99 | Put | Bond Future | 2835 | 3 | 3 | 3 | 582.00 |
| 18/05/2022 | R035 On 03-November-22 | 12.68 | Put | Bond Future | 394 | 0 | 0 | 0 | 1,000.00 |
| 18/05/2022 | R035 On 03-November-22 | 11.15 | Put | Bond Future | 2365 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R035 On 03-November-22 | 10.30 | Put | Bond Future | 5626 | 6 | 6 | 6 | 0.00 |
| 18/05/2022 | R035 On 03-November-22 | 9.82 | Put | Bond Future | 8410 | 9 | 8 | 9 | 0.00 |
| 18/05/2022 | R035 On 03-November-22 | 11.13 | Put | Bond Future | 2420 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R035 On 03-November-22 | 11.14 | Put | Bond Future | 2392 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R035 On 03-November-22 | 11.05 | Put | Bond Future | 2651 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R035 On 02-February-23 | | | Bond Future | 11.28 | 88.1016 | 88.2658 | 88.1016 | 0.00 |
| 18/05/2022 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 2353 | 2 | 2 | 2 | 1,000.00 |
| 18/05/2022 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 2379 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 10758 | 11 | 11 | 11 | 0.00 |
| 18/05/2022 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 1869 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 784 | 1 | 1 | 1 | 1,000.00 |
| 18/05/2022 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 1893 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 1917 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 327 | 0 | 0 | 0 | 582.00 |
| 18/05/2022 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 1420 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 5107 | 5 | 5 | 5 | 582.00 |
| 18/05/2022 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 9445 | 10 | 9 | 10 | 0.00 |
| 18/05/2022 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 6716 | 7 | 7 | 7 | 0.00 |
| 18/05/2022 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 4270 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 554 | 0 | 1 | 0 | 1,000.00 |
| 18/05/2022 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 4306 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 4342 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 3663 | 4 | 4 | 4 | 582.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 3695 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R035 On 04-May-23 | | | Bond Future | 11.42 | 85.2132 | 85.3784 | 85.2132 | 0.00 |
| 18/05/2022 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 2825 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 2771 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 2797 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 3963 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 4025 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 3994 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R186 On 04-August-22 | | | Bond Future | 8.55 | 108.2063 | 108.3738 | 108.2063 | 82,888.00 |
| 18/05/2022 | R186 On 04-August-22 | 6.96 | Call | Bond Future | 5 | 0 | 0 | 0 | 3,600.00 |
| 18/05/2022 | R186 On 04-August-22 | 8.13 | Call | Bond Future | 407 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R186 On 04-August-22 | 8.14 | Call | Bond Future | 418 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R186 On 04-August-22 | 7.96 | Call | Bond Future | 247 | 0 | 0 | 0 | 3,600.00 |
| 18/05/2022 | R186 On 04-August-22 | 8.15 | Call | Bond Future | 429 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R186 On 04-August-22 | 9.78 | Call | Bond Future | 4538 | 4 | 5 | 4 | 0.00 |
| 18/05/2022 | R186 On 04-August-22 | 9.78 | Put | Bond Future | 82 | 0 | 0 | 0 | 3,600.00 |
| 18/05/2022 | R186 On 04-August-22 | 8.15 | Put | Bond Future | 1955 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R186 On 04-August-22 | 8.14 | Put | Bond Future | 1982 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R186 On 04-August-22 | 8.13 | Put | Bond Future | 2008 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R186 On 04-August-22 | 6.96 | Put | Bond Future | 6175 | 6 | 6 | 6 | 0.00 |
| 18/05/2022 | R186 On 04-August-22 | 7.96 | Put | Bond Future | 2498 | 3 | 2 | 3 | 0.00 |
| 18/05/2022 | R186 On 03-November-22 | | | Bond Future | 8.75 | 109.7795 | 109.9467 | 109.7795 | 11,129.00 |
| 18/05/2022 | R186 On 03-November-22 | 8.55 | Call | Bond Future | 1157 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R186 On 03-November-22 | 8.53 | Call | Bond Future | 1125 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R186 On 03-November-22 | 8.54 | Call | Bond Future | 1141 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R186 On 03-November-22 | 8.54 | Put | Bond Future | 1876 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R186 On 03-November-22 | 8.53 | Put | Bond Future | 1896 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R186 On 03-November-22 | 8.55 | Put | Bond Future | 1857 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R186 On 02-February-23 | | | Bond Future | 8.89 | 106.3687 | 106.5350 | 106.3687 | 0.00 |
| 18/05/2022 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 857 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 829 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 842 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 2723 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 2744 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 2704 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R186 On 04-May-23 | | | Bond Future | 9.02 | 108.3114 | 108.4782 | 108.3114 | 0.00 |
| 18/05/2022 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 1688 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 1703 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 1719 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 2292 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 2276 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 2308 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R197 On 04-August-22 | | | Bond Future | 326.94 | 327.1058 | 326.9382 | 327.1058 | 875.00 |
| 18/05/2022 | R197 On 03-November-22 | | | Bond Future | 331.76 | 331.9372 | 331.7590 | 331.9372 | 0.00 |
| 18/05/2022 | R197 On 02-February-23 | | | Bond Future | 328.81 | 329.0011 | 328.8053 | 329.0011 | 0.00 |
| 18/05/2022 | R197 On 04-May-23 | | | Bond Future | 334.86 | 335.0682 | 334.8614 | 335.0682 | 0.00 |
| 18/05/2022 | R202 On 04-August-22 | | | Bond Future | 246.97 | 246.8542 | 246.9719 | 246.8542 | 6,519.00 |
| 18/05/2022 | R202 On 03-November-22 | | | Bond Future | 250.61 | 250.5001 | 250.6134 | 250.5001 | 0.00 |
| 18/05/2022 | R202 On 02-February-23 | | | Bond Future | 250.33 | 250.2282 | 250.3335 | 250.2282 | 0.00 |
| 18/05/2022 | R202 On 04-May-23 | | | Bond Future | 254.94 | 254.8394 | 254.9410 | 254.8394 | 0.00 |
| 18/05/2022 | R209 On 04-August-22 | | | Bond Future | 10.93 | 69.3442 | 69.4290 | 69.3442 | 20,119.00 |
| 18/05/2022 | R209 On 04-August-22 | 10.57 | Call | Bond Future | 646 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R209 On 04-August-22 | 10.59 | Call | Bond Future | 682 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R209 On 04-August-22 | 10.58 | Call | Bond Future | 664 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R209 On 04-August-22 | 10.58 | Put | Bond Future | 2576 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R209 On 04-August-22 | 10.57 | Put | Bond Future | 2614 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R209 On 04-August-22 | 10.59 | Put | Bond Future | 2540 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R209 On 03-November-22 | | | Bond Future | 11.09 | 67.2077 | 67.2921 | 67.2077 | 4,135.00 |
| 18/05/2022 | R209 On 03-November-22 | 11.02 | Call | Bond Future | 1977 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R209 On 03-November-22 | 11.50 | Call | Bond Future | 3427 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R209 On 03-November-22 | 10.50 | Call | Bond Future | 864 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R209 On 03-November-22 | 11.00 | Call | Bond Future | 1925 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R209 On 03-November-22 | 10.00 | Call | Bond Future | 259 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | R209 On 03-November-22 | 11.01 | Call | Bond Future | 1951 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R209 On 03-November-22 | 9.25 | Call | Bond Future | 36 | 0 | 0 | 0 | 9,500.00 |
| 18/05/2022 | R209 On 03-November-22 | 9.50 | Call | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R209 On 03-November-22 | 11.03 | Call | Bond Future | 2003 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R209 On 03-November-22 | 11.03 | Put | Bond Future | 2319 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R209 On 03-November-22 | 10.50 | Put | Bond Future | 4032 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R209 On 03-November-22 | 9.50 | Put | Bond Future | 9099 | 9 | 9 | 9 | 0.00 |
| 18/05/2022 | R209 On 03-November-22 | 9.25 | Put | Bond Future | 10630 | 11 | 11 | 11 | 0.00 |
| 18/05/2022 | R209 On 03-November-22 | 11.01 | Put | Bond Future | 2372 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R209 On 03-November-22 | 10.00 | Put | Bond Future | 6273 | 6 | 6 | 6 | 9,500.00 |
| 18/05/2022 | R209 On 03-November-22 | 11.00 | Put | Bond Future | 2398 | 2 | 2 | 2 | 9,500.00 |
| 18/05/2022 | R209 On 03-November-22 | 11.50 | Put | Bond Future | 1349 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R209 On 03-November-22 | 11.02 | Put | Bond Future | 2345 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R209 On 02-February-23 | | | Bond Future | 11.22 | 68.3629 | 68.4465 | 68.3629 | 0.00 |
| 18/05/2022 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 1604 | 1 | 2 | 1 | 0.00 |
| 18/05/2022 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 1562 | 1 | 2 | 1 | 0.00 |
| 18/05/2022 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 1583 | 1 | 2 | 1 | 0.00 |
| 18/05/2022 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 3816 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 3881 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 3849 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R209 On 04-May-23 | | | Bond Future | 11.35 | 66.4611 | 66.5447 | 66.4611 | 0.00 |
| 18/05/2022 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 2416 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 2370 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 2393 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 3658 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 3686 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 3630 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R210 On 04-August-22 | | | Bond Future | 221.94 | 221.8542 | 221.9369 | 221.8542 | 1,025.00 |
| 18/05/2022 | R210 On 03-November-22 | | | Bond Future | 222.25 | 222.1796 | 222.2508 | 222.1796 | 0.00 |
| 18/05/2022 | R210 On 02-February-23 | | | Bond Future | 226.11 | 226.0401 | 226.1053 | 226.0401 | 0.00 |
| 18/05/2022 | R210 On 04-May-23 | | | Bond Future | 227.22 | 227.1585 | 227.2183 | 227.1585 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | R213 On 04-August-22 | | | Bond Future | 10.40 | 83.9981 | 84.1065 | 83.9981 | 26,862.00 |
| 18/05/2022 | R213 On 04-August-22 | 9.90 | Call | Bond Future | 433 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R213 On 04-August-22 | 9.88 | Call | Bond Future | 409 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R213 On 04-August-22 | 9.89 | Call | Bond Future | 421 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R213 On 04-August-22 | 9.90 | Put | Bond Future | 2939 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R213 On 04-August-22 | 9.88 | Put | Bond Future | 3016 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R213 On 04-August-22 | 9.89 | Put | Bond Future | 2977 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R213 On 03-November-22 | | | Bond Future | 10.59 | 81.6810 | 81.7890 | 81.6810 | 0.00 |
| 18/05/2022 | R213 On 03-November-22 | 10.40 | Call | Bond Future | 1582 | 1 | 2 | 1 | 0.00 |
| 18/05/2022 | R213 On 03-November-22 | 9.98 | Call | Bond Future | 822 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R213 On 03-November-22 | 10.19 | Call | Bond Future | 1167 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R213 On 03-November-22 | 9.13 | Call | Bond Future | 135 | 0 | 0 | 0 | 200.00 |
| 18/05/2022 | R213 On 03-November-22 | 9.84 | Call | Bond Future | 631 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R213 On 03-November-22 | 10.38 | Call | Bond Future | 1540 | 1 | 2 | 1 | 0.00 |
| 18/05/2022 | R213 On 03-November-22 | 9.19 | Call | Bond Future | 154 | 0 | 0 | 0 | 476.00 |
| 18/05/2022 | R213 On 03-November-22 | 10.39 | Call | Bond Future | 1561 | 1 | 2 | 1 | 0.00 |
| 18/05/2022 | R213 On 03-November-22 | 10.37 | Call | Bond Future | 1519 | 1 | 2 | 1 | 0.00 |
| 18/05/2022 | R213 On 03-November-22 | 10.37 | Put | Bond Future | 2574 | 3 | 3 | 3 | 200.00 |
| 18/05/2022 | R213 On 03-November-22 | 10.39 | Put | Bond Future | 2520 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R213 On 03-November-22 | 9.19 | Put | Bond Future | 7146 | 7 | 7 | 7 | 0.00 |
| 18/05/2022 | R213 On 03-November-22 | 10.38 | Put | Bond Future | 2547 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R213 On 03-November-22 | 9.84 | Put | Bond Future | 4287 | 4 | 4 | 4 | 476.00 |
| 18/05/2022 | R213 On 03-November-22 | 9.13 | Put | Bond Future | 7442 | 8 | 7 | 8 | 0.00 |
| 18/05/2022 | R213 On 03-November-22 | 10.19 | Put | Bond Future | 3093 | 3 | 3 | 3 | 476.00 |
| 18/05/2022 | R213 On 03-November-22 | 9.98 | Put | Bond Future | 3780 | 4 | 4 | 4 | 200.00 |
| 18/05/2022 | R213 On 03-November-22 | 10.40 | Put | Bond Future | 2493 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R213 On 02-February-23 | | | Bond Future | 10.75 | 83.0835 | 83.1906 | 83.0835 | 0.00 |
| 18/05/2022 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 1690 | 2 | 2 | 2 | 912.00 |
| 18/05/2022 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 1298 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 237 | 0 | 0 | 0 | 476.00 |
| 18/05/2022 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 1281 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 1315 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 1534 | 1 | 2 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 6971 | 7 | 7 | 7 | 0.00 |
| 18/05/2022 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 963 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 654 | 1 | 1 | 1 | 912.00 |
| 18/05/2022 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 3797 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 3193 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 3415 | 3 | 3 | 3 | 476.00 |
| 18/05/2022 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 3828 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 8010 | 8 | 8 | 8 | 0.00 |
| 18/05/2022 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 4474 | 4 | 4 | 4 | 476.00 |
| 18/05/2022 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 3767 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R213 On 04-May-23 | | | Bond Future | 10.90 | 81.0524 | 81.1596 | 81.0524 | 0.00 |
| 18/05/2022 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 2393 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 2370 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 2415 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 3080 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 3126 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 3103 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R214 On 04-August-22 | | | Bond Future | 11.20 | 66.3569 | 66.4716 | 66.3569 | 14,485.00 |
| 18/05/2022 | R214 On 04-August-22 | 10.97 | Call | Bond Future | 970 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R214 On 04-August-22 | 10.98 | Call | Bond Future | 993 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R214 On 04-August-22 | 10.99 | Call | Bond Future | 1016 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R214 On 04-August-22 | 10.98 | Put | Bond Future | 2203 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R214 On 04-August-22 | 10.99 | Put | Bond Future | 2170 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R214 On 04-August-22 | 10.97 | Put | Bond Future | 2236 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R214 On 03-November-22 | | | Bond Future | 11.35 | 64.0363 | 64.1510 | 64.0363 | 0.00 |
| 18/05/2022 | R214 On 03-November-22 | 11.36 | Call | Bond Future | 2303 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R214 On 03-November-22 | 11.35 | Call | Bond Future | 2275 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R214 On 03-November-22 | 11.34 | Call | Bond Future | 2247 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R214 On 03-November-22 | 11.36 | Put | Bond Future | 2246 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R214 On 03-November-22 | 11.35 | Put | Bond Future | 2272 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R214 On 03-November-22 | 11.34 | Put | Bond Future | 2297 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R214 On 02-February-23 | | | Bond Future | 11.48 | 65.1364 | 65.2509 | 65.1364 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 1769 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 1725 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 1747 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 3920 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 3954 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 3887 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R214 On 04-May-23 | | | Bond Future | 11.60 | 63.0321 | 63.1472 | 63.0321 | 0.00 |
| 18/05/2022 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 2592 | 2 | 3 | 2 | 0.00 |
| 18/05/2022 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 2544 | 2 | 3 | 2 | 0.00 |
| 18/05/2022 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 2568 | 2 | 3 | 2 | 0.00 |
| 18/05/2022 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 3780 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 3809 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 3751 | 4 | 4 | 4 | 0.00 |
| 18/05/2022 | R248 On 04-August-22 | | | Bond Future | 11.17 | 83.4611 | 83.5699 | 83.4611 | 188,751.00 |
| 18/05/2022 | R248 On 04-August-22 | 9.70 | Call | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R248 On 04-August-22 | 10.90 | Call | Bond Future | 1098 | 1 | 1 | 1 | 1,700.00 |
| 18/05/2022 | R248 On 04-August-22 | 10.40 | Call | Bond Future | 216 | 0 | 0 | 0 | 0.00 |
| 18/05/2022 | R248 On 04-August-22 | 11.00 | Call | Bond Future | 1390 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R248 On 04-August-22 | 10.20 | Call | Bond Future | 90 | 0 | 0 | 0 | 1,700.00 |
| 18/05/2022 | R248 On 04-August-22 | 10.98 | Call | Bond Future | 1329 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R248 On 04-August-22 | 10.99 | Call | Bond Future | 1359 | 1 | 1 | 1 | 0.00 |
| 18/05/2022 | R248 On 04-August-22 | 10.99 | Put | Bond Future | 2595 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R248 On 04-August-22 | 10.98 | Put | Bond Future | 2635 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R248 On 04-August-22 | 10.40 | Put | Bond Future | 5834 | 6 | 6 | 6 | 0.00 |
| 18/05/2022 | R248 On 04-August-22 | 11.00 | Put | Bond Future | 2554 | 3 | 3 | 3 | 50.00 |
| 18/05/2022 | R248 On 04-August-22 | 10.90 | Put | Bond Future | 2976 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R248 On 04-August-22 | 9.70 | Put | Bond Future | 11382 | 11 | 11 | 11 | 0.00 |
| 18/05/2022 | R248 On 04-August-22 | 10.20 | Put | Bond Future | 7287 | 7 | 7 | 7 | 0.00 |
| 18/05/2022 | R248 On 03-November-22 | | | Bond Future | 11.32 | 80.2519 | 80.3604 | 80.2519 | 0.00 |
| 18/05/2022 | R248 On 03-November-22 | 11.30 | Call | Bond Future | 2785 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R248 On 03-November-22 | 11.31 | Call | Bond Future | 2821 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R248 On 03-November-22 | 11.32 | Call | Bond Future | 2856 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2022 | R248 On 03-November-22 | 11.30 | Put | Bond Future | 2895 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R248 On 03-November-22 | 11.31 | Put | Bond Future | 2863 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R248 On 03-November-22 | 11.32 | Put | Bond Future | 2831 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R248 On 02-February-23 | | | Bond Future | 11.45 | 81.6309 | 81.7385 | 81.6309 | 0.00 |
| 18/05/2022 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 2216 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 2244 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 2272 | 2 | 2 | 2 | 0.00 |
| 18/05/2022 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 4770 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 4812 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 4853 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | R248 On 04-May-23 | | | Bond Future | 11.56 | 78.6881 | 78.7959 | 78.6881 | 0.00 |
| 18/05/2022 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 3200 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 3230 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 3261 | 3 | 3 | 3 | 0.00 |
| 18/05/2022 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 4674 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 4710 | 5 | 5 | 5 | 0.00 |
| 18/05/2022 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 4747 | 5 | 5 | 5 | 0.00 |