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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | 2025 On 03-November-22 | | | Bond Future | 167.85 | 167.6979 | 167.8529 | 167.6979 | 7,188.00 |
| 12/09/2022 | 2025 On 02-February-23 | | | Bond Future | 169.18 | 169.0241 | 169.1800 | 169.0241 | 1,936.00 |
| 12/09/2022 | 2025 On 04-May-23 | | | Bond Future | 172.43 | 172.2707 | 172.4286 | 172.2707 | 0.00 |
| 12/09/2022 | 2025 On 03-August-23 | | | Bond Future | 174.09 | 173.9301 | 174.0907 | 173.9301 | 0.00 |
| 12/09/2022 | 2025 On 02-November-23 | | | Bond Future | 177.41 | 177.2479 | 177.4118 | 177.2479 | 0.00 |
| 12/09/2022 | 2029 On 03-November-22 | | | Bond Future | 122.45 | 122.3449 | 122.4524 | 122.3449 | 1,519.00 |
| 12/09/2022 | 2029 On 02-February-23 | | | Bond Future | 124.67 | 124.5650 | 124.6730 | 124.5650 | 728.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | 2029 On 04-May-23 | | | Bond Future | 125.75 | 125.6452 | 125.7547 | 125.6452 | 0.00 |
| 12/09/2022 | 2029 On 03-August-23 | | | Bond Future | 128.27 | 128.1557 | 128.2668 | 128.1557 | 0.00 |
| 12/09/2022 | 2029 On 02-November-23 | | | Bond Future | 129.35 | 129.2385 | 129.3521 | 129.2385 | 0.00 |
| 12/09/2022 | 2030 On 03-November-22 | | | Bond Future | 10.26 | 90.2234 | 10.2611 | 90.2234 | 66,878.00 |
| 12/09/2022 | 2030 On 03-November-22 | 10.08 | Call | Bond Future | 660 | 0 | 660 | 0 | 0.00 |
| 12/09/2022 | 2030 On 03-November-22 | 10.09 | Call | Bond Future | 679 | 1 | 679 | 1 | 0.00 |
| 12/09/2022 | 2030 On 03-November-22 | 10.20 | Call | Bond Future | 915 | 1 | 915 | 1 | 500.00 |
| 12/09/2022 | 2030 On 03-November-22 | 11.57 | Call | Bond Future | 5891 | 5 | 5891 | 5 | 0.00 |
| 12/09/2022 | 2030 On 03-November-22 | 9.70 | Call | Bond Future | 168 | 0 | 168 | 0 | 500.00 |
| 12/09/2022 | 2030 On 03-November-22 | 10.10 | Call | Bond Future | 699 | 1 | 699 | 1 | 0.00 |
| 12/09/2022 | 2030 On 03-November-22 | 10.10 | Put | Bond Future | 1452 | 2 | 1452 | 2 | 0.00 |
| 12/09/2022 | 2030 On 03-November-22 | 10.20 | Put | Bond Future | 1200 | 2 | 1200 | 2 | 0.00 |
| 12/09/2022 | 2030 On 03-November-22 | 9.70 | Put | Bond Future | 2826 | 3 | 2826 | 3 | 0.00 |
| 12/09/2022 | 2030 On 03-November-22 | 11.57 | Put | Bond Future | 62 | 0 | 62 | 0 | 500.00 |
| 12/09/2022 | 2030 On 03-November-22 | 10.09 | Put | Bond Future | 1479 | 2 | 1479 | 2 | 0.00 |
| 12/09/2022 | 2030 On 03-November-22 | 10.08 | Put | Bond Future | 1507 | 2 | 1507 | 2 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | | | Bond Future | 10.40 | 87.8332 | 10.4049 | 87.8332 | 5,200.00 |
| 12/09/2022 | 2030 On 02-February-23 | 11.55 | Call | Bond Future | 5480 | 5 | 5480 | 5 | 5,000.00 |
| 12/09/2022 | 2030 On 02-February-23 | 11.12 | Call | Bond Future | 4004 | 4 | 4004 | 4 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 11.16 | Call | Bond Future | 4135 | 4 | 4135 | 4 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 1183 | 1 | 1183 | 1 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 9.83 | Call | Bond Future | 911 | 1 | 911 | 1 | 388.00 |
| 12/09/2022 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 191 | 0 | 191 | 0 | 102.00 |
| 12/09/2022 | 2030 On 02-February-23 | 9.08 | Call | Bond Future | 297 | 0 | 297 | 0 | 388.00 |
| 12/09/2022 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 1071 | 1 | 1071 | 1 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 9.79 | Call | Bond Future | 857 | 1 | 857 | 1 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 11.35 | Call | Bond Future | 4778 | 4 | 4778 | 4 | 5,000.00 |
| 12/09/2022 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 1150 | 1 | 1150 | 1 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 1166 | 1 | 1166 | 1 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 870 | 1 | 870 | 1 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 359 | 0 | 359 | 0 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 9.04 | Call | Bond Future | 279 | 0 | 279 | 0 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 710 | 1 | 710 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 4149 | 5 | 4149 | 5 | 102.00 |
| 12/09/2022 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 7762 | 8 | 7762 | 8 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 9.04 | Put | Bond Future | 6709 | 7 | 6709 | 7 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 9.08 | Put | Bond Future | 6530 | 7 | 6530 | 7 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 6005 | 7 | 6005 | 7 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 3198 | 4 | 3198 | 4 | 102.00 |
| 12/09/2022 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 2985 | 3 | 2985 | 3 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 11.35 | Put | Bond Future | 648 | 1 | 648 | 1 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 11.16 | Put | Bond Future | 815 | 1 | 815 | 1 | 388.00 |
| 12/09/2022 | 2030 On 02-February-23 | 9.79 | Put | Bond Future | 3683 | 4 | 3683 | 4 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 9.83 | Put | Bond Future | 3550 | 4 | 3550 | 4 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 3649 | 4 | 3649 | 4 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 3045 | 3 | 3045 | 3 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 3015 | 3 | 3015 | 3 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 11.12 | Put | Bond Future | 855 | 1 | 855 | 1 | 0.00 |
| 12/09/2022 | 2030 On 02-February-23 | 11.55 | Put | Bond Future | 507 | 1 | 507 | 1 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | | | Bond Future | 10.54 | 89.5022 | 10.5426 | 89.5022 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 8739 | 8 | 8739 | 8 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 5511 | 5 | 5511 | 5 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 6909 | 6 | 6909 | 6 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 8495 | 8 | 8495 | 8 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 2450 | 2 | 2450 | 2 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 2709 | 2 | 2709 | 2 | 350.00 |
| 12/09/2022 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 919 | 1 | 919 | 1 | 150.00 |
| 12/09/2022 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 1420 | 1 | 1420 | 1 | 1,080.00 |
| 12/09/2022 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 4625 | 4 | 4625 | 4 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 2190 | 2 | 2190 | 2 | 479.00 |
| 12/09/2022 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 2405 | 2 | 2405 | 2 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 2427 | 2 | 2427 | 2 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 1012 | 1 | 1012 | 1 | 479.00 |
| 12/09/2022 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 1136 | 1 | 1136 | 1 | 388.00 |
| 12/09/2022 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 490 | 0 | 490 | 0 | 388.00 |
| 12/09/2022 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 7420 | 8 | 7420 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 5253 | 6 | 5253 | 6 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 4548 | 5 | 4548 | 5 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 4929 | 5 | 4929 | 5 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 2482 | 3 | 2482 | 3 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 2503 | 3 | 2503 | 3 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 2727 | 3 | 2727 | 3 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 1228 | 1 | 1228 | 1 | 150.00 |
| 12/09/2022 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 3830 | 4 | 3830 | 4 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 2242 | 3 | 2242 | 3 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 2462 | 3 | 2462 | 3 | 0.00 |
| 12/09/2022 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 448 | 1 | 448 | 1 | 479.00 |
| 12/09/2022 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 666 | 1 | 666 | 1 | 1,080.00 |
| 12/09/2022 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 961 | 1 | 961 | 1 | 388.00 |
| 12/09/2022 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 422 | 1 | 422 | 1 | 350.00 |
| 12/09/2022 | 2030 On 03-August-23 | | | Bond Future | 10.68 | 87.2651 | 10.6771 | 87.2651 | 0.00 |
| 12/09/2022 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 8397 | 8 | 8397 | 8 | 0.00 |
| 12/09/2022 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 4600 | 4 | 4600 | 4 | 0.00 |
| 12/09/2022 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 9378 | 9 | 9378 | 9 | 0.00 |
| 12/09/2022 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 4544 | 4 | 4544 | 4 | 0.00 |
| 12/09/2022 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 4572 | 4 | 4572 | 4 | 0.00 |
| 12/09/2022 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 2265 | 2 | 2265 | 2 | 1,012.00 |
| 12/09/2022 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 2788 | 2 | 2788 | 2 | 350.00 |
| 12/09/2022 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 2902 | 3 | 2902 | 3 | 0.00 |
| 12/09/2022 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 1772 | 2 | 1772 | 2 | 0.00 |
| 12/09/2022 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 1797 | 2 | 1797 | 2 | 0.00 |
| 12/09/2022 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 622 | 1 | 622 | 1 | 350.00 |
| 12/09/2022 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 3447 | 4 | 3447 | 4 | 0.00 |
| 12/09/2022 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 761 | 1 | 761 | 1 | 1,012.00 |
| 12/09/2022 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 1785 | 2 | 1785 | 2 | 0.00 |
| 12/09/2022 | 2030 On 02-November-23 | | | Bond Future | 10.83 | 88.9098 | 10.8313 | 88.9098 | 0.00 |
| 12/09/2022 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 3064 | 3 | 3064 | 3 | 0.00 |
| 12/09/2022 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 3041 | 3 | 3041 | 3 | 0.00 |
| 12/09/2022 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 3020 | 3 | 3020 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 3148 | 3 | 3148 | 3 | 0.00 |
| 12/09/2022 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 3129 | 3 | 3129 | 3 | 0.00 |
| 12/09/2022 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 3110 | 3 | 3110 | 3 | 0.00 |
| 12/09/2022 | 2032 On 03-November-22 | | | Bond Future | 10.72 | 85.8146 | 10.7193 | 85.8146 | 168,761.00 |
| 12/09/2022 | 2032 On 03-November-22 | 9.31 | Call | Bond Future | 4 | 0 | 4 | 0 | 180.00 |
| 12/09/2022 | 2032 On 03-November-22 | 9.46 | Call | Bond Future | 10 | 0 | 10 | 0 | 500.00 |
| 12/09/2022 | 2032 On 03-November-22 | 11.55 | Call | Bond Future | 4462 | 4 | 4462 | 4 | 0.00 |
| 12/09/2022 | 2032 On 03-November-22 | 12.30 | Call | Bond Future | 7845 | 7 | 7845 | 7 | 0.00 |
| 12/09/2022 | 2032 On 03-November-22 | 10.66 | Call | Bond Future | 1138 | 1 | 1138 | 1 | 0.00 |
| 12/09/2022 | 2032 On 03-November-22 | 10.67 | Call | Bond Future | 1165 | 1 | 1165 | 1 | 750.00 |
| 12/09/2022 | 2032 On 03-November-22 | 11.45 | Call | Bond Future | 4026 | 4 | 4026 | 4 | 0.00 |
| 12/09/2022 | 2032 On 03-November-22 | 10.21 | Call | Bond Future | 295 | 0 | 295 | 0 | 500.00 |
| 12/09/2022 | 2032 On 03-November-22 | 10.49 | Call | Bond Future | 736 | 1 | 736 | 1 | 0.00 |
| 12/09/2022 | 2032 On 03-November-22 | 10.56 | Call | Bond Future | 889 | 1 | 889 | 1 | 0.00 |
| 12/09/2022 | 2032 On 03-November-22 | 10.11 | Call | Bond Future | 198 | 0 | 198 | 0 | 0.00 |
| 12/09/2022 | 2032 On 03-November-22 | 9.36 | Call | Bond Future | 6 | 0 | 6 | 0 | 454.00 |
| 12/09/2022 | 2032 On 03-November-22 | 10.16 | Call | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 12/09/2022 | 2032 On 03-November-22 | 9.92 | Call | Bond Future | 87 | 0 | 87 | 0 | 750.00 |
| 12/09/2022 | 2032 On 03-November-22 | 9.92 | Put | Bond Future | 4431 | 5 | 4431 | 5 | 0.00 |
| 12/09/2022 | 2032 On 03-November-22 | 10.11 | Put | Bond Future | 3483 | 4 | 3483 | 4 | 454.00 |
| 12/09/2022 | 2032 On 03-November-22 | 10.16 | Put | Bond Future | 3253 | 4 | 3253 | 4 | 180.00 |
| 12/09/2022 | 2032 On 03-November-22 | 9.36 | Put | Bond Future | 7568 | 8 | 7568 | 8 | 0.00 |
| 12/09/2022 | 2032 On 03-November-22 | 9.46 | Put | Bond Future | 6987 | 8 | 6987 | 8 | 0.00 |
| 12/09/2022 | 2032 On 03-November-22 | 10.56 | Put | Bond Future | 1732 | 2 | 1732 | 2 | 180.00 |
| 12/09/2022 | 2032 On 03-November-22 | 9.31 | Put | Bond Future | 7861 | 9 | 7861 | 9 | 0.00 |
| 12/09/2022 | 2032 On 03-November-22 | 10.49 | Put | Bond Future | 1953 | 2 | 1953 | 2 | 454.00 |
| 12/09/2022 | 2032 On 03-November-22 | 10.21 | Put | Bond Future | 3030 | 4 | 3030 | 4 | 0.00 |
| 12/09/2022 | 2032 On 03-November-22 | 11.45 | Put | Bond Future | 295 | 0 | 295 | 0 | 7,500.00 |
| 12/09/2022 | 2032 On 03-November-22 | 10.67 | Put | Bond Future | 1425 | 2 | 1425 | 2 | 0.00 |
| 12/09/2022 | 2032 On 03-November-22 | 10.66 | Put | Bond Future | 1451 | 2 | 1451 | 2 | 0.00 |
| 12/09/2022 | 2032 On 03-November-22 | 12.30 | Put | Bond Future | 43 | 0 | 43 | 0 | 750.00 |
| 12/09/2022 | 2032 On 03-November-22 | 11.55 | Put | Bond Future | 237 | 0 | 237 | 0 | 500.00 |
| 12/09/2022 | 2032 On 02-February-23 | | | Bond Future | 10.86 | 87.3516 | 10.8626 | 87.3516 | 18.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 5599 | 5 | 5599 | 5 | 0.00 |
| 12/09/2022 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 9260 | 9 | 9260 | 9 | 0.00 |
| 12/09/2022 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 1208 | 1 | 1208 | 1 | 0.00 |
| 12/09/2022 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 1227 | 1 | 1227 | 1 | 0.00 |
| 12/09/2022 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 864 | 1 | 864 | 1 | 0.00 |
| 12/09/2022 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 197 | 0 | 197 | 0 | 454.00 |
| 12/09/2022 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 5028 | 5 | 5028 | 5 | 0.00 |
| 12/09/2022 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 1245 | 1 | 1245 | 1 | 0.00 |
| 12/09/2022 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 1440 | 1 | 1440 | 1 | 0.00 |
| 12/09/2022 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 1810 | 2 | 1810 | 2 | 750.00 |
| 12/09/2022 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 944 | 1 | 944 | 1 | 500.00 |
| 12/09/2022 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 269 | 0 | 269 | 0 | 500.00 |
| 12/09/2022 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 594 | 0 | 594 | 0 | 750.00 |
| 12/09/2022 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 5615 | 6 | 5615 | 6 | 0.00 |
| 12/09/2022 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 7825 | 8 | 7825 | 8 | 0.00 |
| 12/09/2022 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 4326 | 5 | 4326 | 5 | 0.00 |
| 12/09/2022 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 2805 | 3 | 2805 | 3 | 0.00 |
| 12/09/2022 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 3326 | 4 | 3326 | 4 | 454.00 |
| 12/09/2022 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 3662 | 4 | 3662 | 4 | 0.00 |
| 12/09/2022 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 921 | 1 | 921 | 1 | 0.00 |
| 12/09/2022 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 8677 | 9 | 8677 | 9 | 0.00 |
| 12/09/2022 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 4571 | 5 | 4571 | 5 | 454.00 |
| 12/09/2022 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 3697 | 4 | 3697 | 4 | 0.00 |
| 12/09/2022 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 3732 | 4 | 3732 | 4 | 0.00 |
| 12/09/2022 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 270 | 0 | 270 | 0 | 750.00 |
| 12/09/2022 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 776 | 1 | 776 | 1 | 500.00 |
| 12/09/2022 | 2032 On 04-May-23 | | | Bond Future | 11.00 | 84.8507 | 10.9958 | 84.8507 | 0.00 |
| 12/09/2022 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 2037 | 2 | 2037 | 2 | 400.00 |
| 12/09/2022 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 2604 | 2 | 2604 | 2 | 0.00 |
| 12/09/2022 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 2629 | 2 | 2629 | 2 | 0.00 |
| 12/09/2022 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 2653 | 2 | 2653 | 2 | 0.00 |
| 12/09/2022 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 3992 | 4 | 3992 | 4 | 400.00 |
| 12/09/2022 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 11489 | 11 | 11489 | 11 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 387 | 0 | 387 | 0 | 400.00 |
| 12/09/2022 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 3185 | 4 | 3185 | 4 | 0.00 |
| 12/09/2022 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 3211 | 4 | 3211 | 4 | 0.00 |
| 12/09/2022 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 3237 | 4 | 3237 | 4 | 0.00 |
| 12/09/2022 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 3945 | 4 | 3945 | 4 | 0.00 |
| 12/09/2022 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 2146 | 2 | 2146 | 2 | 0.00 |
| 12/09/2022 | 2032 On 03-August-23 | | | Bond Future | 11.12 | 86.5297 | 11.1211 | 86.5297 | 2,600.00 |
| 12/09/2022 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 5241 | 5 | 5241 | 5 | 0.00 |
| 12/09/2022 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 5273 | 5 | 5273 | 5 | 0.00 |
| 12/09/2022 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 5720 | 5 | 5720 | 5 | 5,000.00 |
| 12/09/2022 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 5305 | 5 | 5305 | 5 | 0.00 |
| 12/09/2022 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 2212 | 2 | 2212 | 2 | 0.00 |
| 12/09/2022 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 2025 | 2 | 2025 | 2 | 0.00 |
| 12/09/2022 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 2227 | 2 | 2227 | 2 | 0.00 |
| 12/09/2022 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 2242 | 3 | 2242 | 3 | 0.00 |
| 12/09/2022 | 2032 On 02-November-23 | | | Bond Future | 11.27 | 84.0033 | 11.2717 | 84.0033 | 0.00 |
| 12/09/2022 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 3599 | 3 | 3599 | 3 | 0.00 |
| 12/09/2022 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 3623 | 3 | 3623 | 3 | 0.00 |
| 12/09/2022 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 3648 | 3 | 3648 | 3 | 0.00 |
| 12/09/2022 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 3799 | 4 | 3799 | 4 | 0.00 |
| 12/09/2022 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 3822 | 4 | 3822 | 4 | 0.00 |
| 12/09/2022 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 3846 | 4 | 3846 | 4 | 0.00 |
| 12/09/2022 | 2033 On 03-November-22 | | | Bond Future | 114.95 | 114.4821 | 114.9489 | 114.4821 | 1,287.00 |
| 12/09/2022 | 2033 On 02-February-23 | | | Bond Future | 117.03 | 116.5593 | 117.0332 | 116.5593 | 6,141.00 |
| 12/09/2022 | 2033 On 04-May-23 | | | Bond Future | 117.88 | 117.3995 | 117.8821 | 117.3995 | 0.00 |
| 12/09/2022 | 2033 On 03-August-23 | | | Bond Future | 120.24 | 119.7452 | 120.2369 | 119.7452 | 0.00 |
| 12/09/2022 | 2033 On 02-November-23 | | | Bond Future | 121.08 | 120.5780 | 121.0794 | 120.5780 | 0.00 |
| 12/09/2022 | 2037 On 03-November-22 | | | Bond Future | 11.20 | 82.5749 | 11.2048 | 82.5749 | 66,092.00 |
| 12/09/2022 | 2037 On 03-November-22 | 11.30 | Call | Bond Future | 1852 | 2 | 1852 | 2 | 0.00 |
| 12/09/2022 | 2037 On 03-November-22 | 11.31 | Call | Bond Future | 1887 | 2 | 1887 | 2 | 0.00 |
| 12/09/2022 | 2037 On 03-November-22 | 11.32 | Call | Bond Future | 1922 | 2 | 1922 | 2 | 0.00 |
| 12/09/2022 | 2037 On 03-November-22 | 11.31 | Put | Bond Future | 1256 | 2 | 1256 | 2 | 0.00 |
| 12/09/2022 | 2037 On 03-November-22 | 11.30 | Put | Bond Future | 1281 | 2 | 1281 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | 2037 On 03-November-22 | 11.32 | Put | Bond Future | 1232 | 2 | 1232 | 2 | 0.00 |
| 12/09/2022 | 2037 On 02-February-23 | | | Bond Future | 11.34 | 79.7974 | 11.3368 | 79.7974 | 73,477.00 |
| 12/09/2022 | 2037 On 02-February-23 | 11.10 | Call | Bond Future | 1993 | 2 | 1993 | 2 | 636.00 |
| 12/09/2022 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 1864 | 2 | 1864 | 2 | 0.00 |
| 12/09/2022 | 2037 On 02-February-23 | 11.97 | Call | Bond Future | 4974 | 5 | 4974 | 5 | 0.00 |
| 12/09/2022 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 1814 | 2 | 1814 | 2 | 0.00 |
| 12/09/2022 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 1839 | 2 | 1839 | 2 | 0.00 |
| 12/09/2022 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 3621 | 4 | 3621 | 4 | 0.00 |
| 12/09/2022 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 3657 | 4 | 3657 | 4 | 0.00 |
| 12/09/2022 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 3585 | 4 | 3585 | 4 | 0.00 |
| 12/09/2022 | 2037 On 02-February-23 | 11.10 | Put | Bond Future | 3410 | 4 | 3410 | 4 | 0.00 |
| 12/09/2022 | 2037 On 02-February-23 | 11.97 | Put | Bond Future | 1358 | 2 | 1358 | 2 | 636.00 |
| 12/09/2022 | 2037 On 04-May-23 | | | Bond Future | 11.46 | 81.3142 | 11.4623 | 81.3142 | 0.00 |
| 12/09/2022 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 4544 | 4 | 4544 | 4 | 400.00 |
| 12/09/2022 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 2310 | 2 | 2310 | 2 | 400.00 |
| 12/09/2022 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 12295 | 12 | 12295 | 12 | 0.00 |
| 12/09/2022 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 3077 | 3 | 3077 | 3 | 0.00 |
| 12/09/2022 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 3019 | 3 | 3019 | 3 | 0.00 |
| 12/09/2022 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 3048 | 3 | 3048 | 3 | 0.00 |
| 12/09/2022 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 3938 | 4 | 3938 | 4 | 0.00 |
| 12/09/2022 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 4876 | 5 | 4876 | 5 | 0.00 |
| 12/09/2022 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 600 | 1 | 600 | 1 | 400.00 |
| 12/09/2022 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 3969 | 4 | 3969 | 4 | 0.00 |
| 12/09/2022 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 3908 | 4 | 3908 | 4 | 0.00 |
| 12/09/2022 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 2733 | 3 | 2733 | 3 | 0.00 |
| 12/09/2022 | 2037 On 03-August-23 | | | Bond Future | 11.59 | 78.6652 | 11.5850 | 78.6652 | 0.00 |
| 12/09/2022 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 5897 | 5 | 5897 | 5 | 0.00 |
| 12/09/2022 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 5827 | 5 | 5827 | 5 | 0.00 |
| 12/09/2022 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 5862 | 5 | 5862 | 5 | 0.00 |
| 12/09/2022 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 2848 | 3 | 2848 | 3 | 0.00 |
| 12/09/2022 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 2867 | 3 | 2867 | 3 | 0.00 |
| 12/09/2022 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 2829 | 3 | 2829 | 3 | 0.00 |
| 12/09/2022 | 2037 On 02-November-23 | | | Bond Future | 11.72 | 80.1476 | 11.7177 | 80.1476 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 4121 | 4 | 4121 | 4 | 0.00 |
| 12/09/2022 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 4093 | 4 | 4093 | 4 | 0.00 |
| 12/09/2022 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 4149 | 4 | 4149 | 4 | 0.00 |
| 12/09/2022 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 5038 | 5 | 5038 | 5 | 0.00 |
| 12/09/2022 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 5009 | 5 | 5009 | 5 | 0.00 |
| 12/09/2022 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 4980 | 5 | 4980 | 5 | 0.00 |
| 12/09/2022 | 2038 On 03-November-22 | | | Bond Future | 129.92 | 130.1244 | 129.9211 | 130.1244 | 5,473.00 |
| 12/09/2022 | 2038 On 02-February-23 | | | Bond Future | 130.35 | 130.5542 | 130.3459 | 130.5542 | 0.00 |
| 12/09/2022 | 2038 On 04-May-23 | | | Bond Future | 132.85 | 133.0625 | 132.8492 | 133.0625 | 0.00 |
| 12/09/2022 | 2038 On 03-August-23 | | | Bond Future | 133.50 | 133.7161 | 133.4985 | 133.7161 | 0.00 |
| 12/09/2022 | 2038 On 02-November-23 | | | Bond Future | 136.04 | 136.2666 | 136.0448 | 136.2666 | 0.00 |
| 12/09/2022 | 2040 On 03-November-22 | | | Bond Future | 11.31 | 84.3756 | 11.3123 | 84.3756 | 52,377.00 |
| 12/09/2022 | 2040 On 03-November-22 | 10.10 | Call | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 12/09/2022 | 2040 On 03-November-22 | 10.60 | Call | Bond Future | 222 | 0 | 222 | 0 | 1,600.00 |
| 12/09/2022 | 2040 On 03-November-22 | 11.50 | Call | Bond Future | 2378 | 2 | 2378 | 2 | 0.00 |
| 12/09/2022 | 2040 On 03-November-22 | 11.41 | Call | Bond Future | 2029 | 2 | 2029 | 2 | 0.00 |
| 12/09/2022 | 2040 On 03-November-22 | 10.80 | Call | Bond Future | 448 | 0 | 448 | 0 | 0.00 |
| 12/09/2022 | 2040 On 03-November-22 | 11.30 | Call | Bond Future | 1638 | 1 | 1638 | 1 | 1,600.00 |
| 12/09/2022 | 2040 On 03-November-22 | 10.70 | Call | Bond Future | 320 | 0 | 320 | 0 | 1,078.00 |
| 12/09/2022 | 2040 On 03-November-22 | 12.00 | Call | Bond Future | 4685 | 4 | 4685 | 4 | 0.00 |
| 12/09/2022 | 2040 On 03-November-22 | 12.52 | Call | Bond Future | 7402 | 7 | 7402 | 7 | 0.00 |
| 12/09/2022 | 2040 On 03-November-22 | 11.39 | Call | Bond Future | 1955 | 2 | 1955 | 2 | 0.00 |
| 12/09/2022 | 2040 On 03-November-22 | 11.40 | Call | Bond Future | 1992 | 2 | 1992 | 2 | 0.00 |
| 12/09/2022 | 2040 On 03-November-22 | 11.20 | Call | Bond Future | 1322 | 1 | 1322 | 1 | 1,078.00 |
| 12/09/2022 | 2040 On 03-November-22 | 11.20 | Put | Bond Future | 2055 | 2 | 2055 | 2 | 0.00 |
| 12/09/2022 | 2040 On 03-November-22 | 11.41 | Put | Bond Future | 1399 | 2 | 1399 | 2 | 0.00 |
| 12/09/2022 | 2040 On 03-November-22 | 12.00 | Put | Bond Future | 411 | 1 | 411 | 1 | 0.00 |
| 12/09/2022 | 2040 On 03-November-22 | 10.60 | Put | Bond Future | 5046 | 6 | 5046 | 6 | 0.00 |
| 12/09/2022 | 2040 On 03-November-22 | 11.30 | Put | Bond Future | 1718 | 2 | 1718 | 2 | 0.00 |
| 12/09/2022 | 2040 On 03-November-22 | 10.80 | Put | Bond Future | 3875 | 4 | 3875 | 4 | 0.00 |
| 12/09/2022 | 2040 On 03-November-22 | 11.50 | Put | Bond Future | 1176 | 1 | 1176 | 1 | 0.00 |
| 12/09/2022 | 2040 On 03-November-22 | 12.52 | Put | Bond Future | 124 | 0 | 124 | 0 | 1,078.00 |
| 12/09/2022 | 2040 On 03-November-22 | 11.39 | Put | Bond Future | 1454 | 2 | 1454 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | 2040 On 03-November-22 | 11.40 | Put | Bond Future | 1426 | 2 | 1426 | 2 | 0.00 |
| 12/09/2022 | 2040 On 03-November-22 | 10.70 | Put | Bond Future | 4441 | 5 | 4441 | 5 | 0.00 |
| 12/09/2022 | 2040 On 03-November-22 | 10.10 | Put | Bond Future | 8503 | 9 | 8503 | 9 | 0.00 |
| 12/09/2022 | 2040 On 02-February-23 | | | Bond Future | 11.44 | 81.3800 | 11.4409 | 81.3800 | 64,540.00 |
| 12/09/2022 | 2040 On 02-February-23 | 12.07 | Call | Bond Future | 5357 | 5 | 5357 | 5 | 0.00 |
| 12/09/2022 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 1891 | 2 | 1891 | 2 | 0.00 |
| 12/09/2022 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 1918 | 2 | 1918 | 2 | 0.00 |
| 12/09/2022 | 2040 On 02-February-23 | 10.18 | Call | Bond Future | 406 | 0 | 406 | 0 | 0.00 |
| 12/09/2022 | 2040 On 02-February-23 | 10.21 | Call | Bond Future | 431 | 0 | 431 | 0 | 388.00 |
| 12/09/2022 | 2040 On 02-February-23 | 12.24 | Call | Bond Future | 6097 | 6 | 6097 | 6 | 0.00 |
| 12/09/2022 | 2040 On 02-February-23 | 12.27 | Call | Bond Future | 6230 | 6 | 6230 | 6 | 0.00 |
| 12/09/2022 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 1944 | 2 | 1944 | 2 | 0.00 |
| 12/09/2022 | 2040 On 02-February-23 | 11.19 | Call | Bond Future | 2136 | 2 | 2136 | 2 | 621.00 |
| 12/09/2022 | 2040 On 02-February-23 | 10.96 | Call | Bond Future | 1544 | 1 | 1544 | 1 | 388.00 |
| 12/09/2022 | 2040 On 02-February-23 | 10.93 | Call | Bond Future | 1475 | 1 | 1475 | 1 | 0.00 |
| 12/09/2022 | 2040 On 02-February-23 | 10.96 | Put | Bond Future | 4692 | 5 | 4692 | 5 | 0.00 |
| 12/09/2022 | 2040 On 02-February-23 | 11.19 | Put | Bond Future | 3756 | 4 | 3756 | 4 | 0.00 |
| 12/09/2022 | 2040 On 02-February-23 | 12.07 | Put | Bond Future | 1507 | 2 | 1507 | 2 | 621.00 |
| 12/09/2022 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 4024 | 4 | 4024 | 4 | 0.00 |
| 12/09/2022 | 2040 On 02-February-23 | 12.27 | Put | Bond Future | 1217 | 1 | 1217 | 1 | 388.00 |
| 12/09/2022 | 2040 On 02-February-23 | 12.24 | Put | Bond Future | 1256 | 1 | 1256 | 1 | 0.00 |
| 12/09/2022 | 2040 On 02-February-23 | 10.21 | Put | Bond Future | 8874 | 9 | 8874 | 9 | 0.00 |
| 12/09/2022 | 2040 On 02-February-23 | 10.93 | Put | Bond Future | 4825 | 5 | 4825 | 5 | 0.00 |
| 12/09/2022 | 2040 On 02-February-23 | 10.18 | Put | Bond Future | 9072 | 10 | 9072 | 10 | 0.00 |
| 12/09/2022 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 4064 | 5 | 4064 | 5 | 0.00 |
| 12/09/2022 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 4104 | 5 | 4104 | 5 | 0.00 |
| 12/09/2022 | 2040 On 04-May-23 | | | Bond Future | 11.56 | 82.9271 | 11.5631 | 82.9271 | 0.00 |
| 12/09/2022 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 11459 | 11 | 11459 | 11 | 0.00 |
| 12/09/2022 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 3352 | 3 | 3352 | 3 | 0.00 |
| 12/09/2022 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 3541 | 3 | 3541 | 3 | 486.00 |
| 12/09/2022 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 1596 | 1 | 1596 | 1 | 486.00 |
| 12/09/2022 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 2001 | 2 | 2001 | 2 | 388.00 |
| 12/09/2022 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 799 | 1 | 799 | 1 | 388.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 3321 | 3 | 3321 | 3 | 0.00 |
| 12/09/2022 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 8569 | 8 | 8569 | 8 | 0.00 |
| 12/09/2022 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 3383 | 3 | 3383 | 3 | 0.00 |
| 12/09/2022 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 4221 | 5 | 4221 | 5 | 0.00 |
| 12/09/2022 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 7067 | 8 | 7067 | 8 | 0.00 |
| 12/09/2022 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 1497 | 2 | 1497 | 2 | 388.00 |
| 12/09/2022 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 903 | 1 | 903 | 1 | 486.00 |
| 12/09/2022 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 4285 | 5 | 4285 | 5 | 0.00 |
| 12/09/2022 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 10272 | 11 | 10272 | 11 | 0.00 |
| 12/09/2022 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 6175 | 7 | 6175 | 7 | 0.00 |
| 12/09/2022 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 4062 | 4 | 4062 | 4 | 0.00 |
| 12/09/2022 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 4253 | 5 | 4253 | 5 | 0.00 |
| 12/09/2022 | 2040 On 03-August-23 | | | Bond Future | 11.68 | 80.0596 | 11.6823 | 80.0596 | 0.00 |
| 12/09/2022 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 6321 | 6 | 6321 | 6 | 0.00 |
| 12/09/2022 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 6284 | 6 | 6284 | 6 | 0.00 |
| 12/09/2022 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 6358 | 6 | 6358 | 6 | 0.00 |
| 12/09/2022 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 3107 | 3 | 3107 | 3 | 0.00 |
| 12/09/2022 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 3148 | 3 | 3148 | 3 | 0.00 |
| 12/09/2022 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 3128 | 3 | 3128 | 3 | 0.00 |
| 12/09/2022 | 2040 On 02-November-23 | | | Bond Future | 11.81 | 81.5682 | 11.8106 | 81.5682 | 0.00 |
| 12/09/2022 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 4326 | 4 | 4326 | 4 | 0.00 |
| 12/09/2022 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 4296 | 4 | 4296 | 4 | 0.00 |
| 12/09/2022 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 4267 | 4 | 4267 | 4 | 0.00 |
| 12/09/2022 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 5673 | 6 | 5673 | 6 | 0.00 |
| 12/09/2022 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 5609 | 6 | 5609 | 6 | 0.00 |
| 12/09/2022 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 5641 | 6 | 5641 | 6 | 0.00 |
| 12/09/2022 | 2044 On 03-November-22 | | | Bond Future | 11.29 | 81.3729 | 11.2868 | 81.3729 | 73,308.00 |
| 12/09/2022 | 2044 On 03-November-22 | 11.39 | Call | Bond Future | 2088 | 2 | 2088 | 2 | 0.00 |
| 12/09/2022 | 2044 On 03-November-22 | 11.40 | Call | Bond Future | 2126 | 2 | 2126 | 2 | 0.00 |
| 12/09/2022 | 2044 On 03-November-22 | 10.10 | Call | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 12/09/2022 | 2044 On 03-November-22 | 10.60 | Call | Bond Future | 243 | 0 | 243 | 0 | 1,900.00 |
| 12/09/2022 | 2044 On 03-November-22 | 10.80 | Call | Bond Future | 489 | 0 | 489 | 0 | 0.00 |
| 12/09/2022 | 2044 On 03-November-22 | 11.41 | Call | Bond Future | 2165 | 2 | 2165 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | 2044 On 03-November-22 | 11.30 | Call | Bond Future | 1756 | 1 | 1756 | 1 | 1,900.00 |
| 12/09/2022 | 2044 On 03-November-22 | 11.30 | Put | Bond Future | 1668 | 2 | 1668 | 2 | 0.00 |
| 12/09/2022 | 2044 On 03-November-22 | 11.40 | Put | Bond Future | 1380 | 2 | 1380 | 2 | 0.00 |
| 12/09/2022 | 2044 On 03-November-22 | 11.41 | Put | Bond Future | 1353 | 2 | 1353 | 2 | 0.00 |
| 12/09/2022 | 2044 On 03-November-22 | 10.80 | Put | Bond Future | 3834 | 4 | 3834 | 4 | 0.00 |
| 12/09/2022 | 2044 On 03-November-22 | 10.60 | Put | Bond Future | 5030 | 6 | 5030 | 6 | 0.00 |
| 12/09/2022 | 2044 On 03-November-22 | 10.10 | Put | Bond Future | 8607 | 9 | 8607 | 9 | 0.00 |
| 12/09/2022 | 2044 On 03-November-22 | 11.39 | Put | Bond Future | 1407 | 2 | 1407 | 2 | 0.00 |
| 12/09/2022 | 2044 On 02-February-23 | | | Bond Future | 11.41 | 78.4487 | 11.4069 | 78.4487 | 33,819.00 |
| 12/09/2022 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 2184 | 2 | 2184 | 2 | 0.00 |
| 12/09/2022 | 2044 On 02-February-23 | 12.00 | Call | Bond Future | 5301 | 5 | 5301 | 5 | 0.00 |
| 12/09/2022 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 2156 | 2 | 2156 | 2 | 0.00 |
| 12/09/2022 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 2127 | 2 | 2127 | 2 | 0.00 |
| 12/09/2022 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 3900 | 4 | 3900 | 4 | 0.00 |
| 12/09/2022 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 3861 | 4 | 3861 | 4 | 0.00 |
| 12/09/2022 | 2044 On 02-February-23 | 12.00 | Put | Bond Future | 1586 | 2 | 1586 | 2 | 4,000.00 |
| 12/09/2022 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 3822 | 4 | 3822 | 4 | 0.00 |
| 12/09/2022 | 2044 On 04-May-23 | | | Bond Future | 11.52 | 79.9401 | 11.5206 | 79.9401 | 0.00 |
| 12/09/2022 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 5651 | 5 | 5651 | 5 | 0.00 |
| 12/09/2022 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 3581 | 3 | 3581 | 3 | 0.00 |
| 12/09/2022 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 4698 | 4 | 4698 | 4 | 0.00 |
| 12/09/2022 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 3548 | 3 | 3548 | 3 | 0.00 |
| 12/09/2022 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 3516 | 3 | 3516 | 3 | 0.00 |
| 12/09/2022 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 4230 | 5 | 4230 | 5 | 0.00 |
| 12/09/2022 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 4197 | 5 | 4197 | 5 | 0.00 |
| 12/09/2022 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 3250 | 4 | 3250 | 4 | 4,115.00 |
| 12/09/2022 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 4165 | 5 | 4165 | 5 | 0.00 |
| 12/09/2022 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 2674 | 3 | 2674 | 3 | 4,115.00 |
| 12/09/2022 | 2044 On 03-August-23 | | | Bond Future | 11.63 | 77.1388 | 11.6311 | 77.1388 | 0.00 |
| 12/09/2022 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 6449 | 6 | 6449 | 6 | 0.00 |
| 12/09/2022 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 6374 | 6 | 6374 | 6 | 0.00 |
| 12/09/2022 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 6412 | 6 | 6412 | 6 | 0.00 |
| 12/09/2022 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 3193 | 3 | 3193 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 3214 | 4 | 3214 | 4 | 0.00 |
| 12/09/2022 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 3172 | 3 | 3172 | 3 | 0.00 |
| 12/09/2022 | 2044 On 02-November-23 | | | Bond Future | 11.75 | 78.5923 | 11.7496 | 78.5923 | 0.00 |
| 12/09/2022 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 4442 | 4 | 4442 | 4 | 0.00 |
| 12/09/2022 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 4473 | 4 | 4473 | 4 | 0.00 |
| 12/09/2022 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 4503 | 4 | 4503 | 4 | 0.00 |
| 12/09/2022 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 5630 | 6 | 5630 | 6 | 0.00 |
| 12/09/2022 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 5663 | 6 | 5663 | 6 | 0.00 |
| 12/09/2022 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 5695 | 6 | 5695 | 6 | 0.00 |
| 12/09/2022 | 2046 On 03-November-22 | | | Bond Future | 116.75 | 116.4290 | 116.7526 | 116.4290 | 16,413.00 |
| 12/09/2022 | 2046 On 02-February-23 | | | Bond Future | 118.87 | 118.5419 | 118.8699 | 118.5419 | 0.00 |
| 12/09/2022 | 2046 On 04-May-23 | | | Bond Future | 119.09 | 118.7572 | 119.0909 | 118.7572 | 0.00 |
| 12/09/2022 | 2046 On 03-August-23 | | | Bond Future | 121.47 | 121.1306 | 121.4707 | 121.1306 | 0.00 |
| 12/09/2022 | 2046 On 02-November-23 | | | Bond Future | 121.65 | 121.3010 | 121.6480 | 121.3010 | 0.00 |
| 12/09/2022 | 2050 On 03-November-22 | | | Bond Future | 119.74 | 119.7032 | 119.7384 | 119.7032 | 11,950.00 |
| 12/09/2022 | 2050 On 02-February-23 | | | Bond Future | 119.76 | 119.7288 | 119.7631 | 119.7288 | 0.00 |
| 12/09/2022 | 2050 On 04-May-23 | | | Bond Future | 122.06 | 122.0288 | 122.0632 | 122.0288 | 0.00 |
| 12/09/2022 | 2050 On 03-August-23 | | | Bond Future | 122.28 | 122.2406 | 122.2756 | 122.2406 | 0.00 |
| 12/09/2022 | 2050 On 02-November-23 | | | Bond Future | 124.61 | 124.5723 | 124.6080 | 124.5723 | 0.00 |
| 12/09/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | AL37 On 03-November-22 | | | Index Future | 835.77 | 834.0800 | 835.7720 | 834.0800 | 0.00 |
| 12/09/2022 | AL37 On 02-February-23 | | | Index Future | 850.70 | 849.0100 | 850.7030 | 849.0100 | 0.00 |
| 12/09/2022 | AL37 On 04-May-23 | | | Index Future | 866.82 | 865.1110 | 866.8210 | 865.1110 | 0.00 |
| 12/09/2022 | AL37 On 03-August-23 | | | Index Future | 883.93 | 882.1940 | 883.9280 | 882.1940 | 0.00 |
| 12/09/2022 | AL37 On 02-November-23 | | | Index Future | 900.60 | 898.8340 | 900.6030 | 898.8340 | 0.00 |
| 12/09/2022 | AL7T On 03-November-22 | | | Index Future | 966.75 | 959.9010 | 966.7460 | 959.9010 | 0.00 |
| 12/09/2022 | AL7T On 02-February-23 | | | Index Future | 984.02 | 977.0830 | 984.0160 | 977.0830 | 0.00 |
| 12/09/2022 | AL7T On 04-May-23 | | | Index Future | 1002.66 | 995.6130 | 1002.6610 | 995.6130 | 0.00 |
| 12/09/2022 | AL7T On 03-August-23 | | | Index Future | 1022.45 | 1015.2730 | 1022.4480 | 1015.2730 | 0.00 |
| 12/09/2022 | AL7T On 02-November-23 | | | Index Future | 1041.74 | 1034.4240 | 1041.7360 | 1034.4240 | 0.00 |
| 12/09/2022 | ALBI On 03-November-22 | | | Index Future | 850.38 | 844.5950 | 850.3760 | 844.5950 | 135.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | ALBI On 02-February-23 | | | Index Future | 865.57 | 859.7130 | 865.5680 | 859.7130 | 0.00 |
| 12/09/2022 | ALBI On 04-May-23 | | | Index Future | 881.97 | 876.0170 | 881.9680 | 876.0170 | 0.00 |
| 12/09/2022 | ALBI On 03-August-23 | | | Index Future | 899.37 | 893.3150 | 899.3740 | 893.3150 | 0.00 |
| 12/09/2022 | ALBI On 02-November-23 | | | Index Future | 916.34 | 910.1660 | 916.3400 | 910.1660 | 0.00 |
| 12/09/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 12/09/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/09/2022 | CS33 On 15-September-33 | | | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | ES33 On 03-November-22 | | | Bond Future | 12.03 | 73.4706 | 12.0342 | 73.4706 | 0.00 |
| 12/09/2022 | ES33 On 02-February-23 | | | Bond Future | 12.22 | 74.8036 | 12.2169 | 74.8036 | 350.00 |
| 12/09/2022 | ES33 On 04-May-23 | | | Bond Future | 12.39 | 72.4482 | 12.3868 | 72.4482 | 0.00 |
| 12/09/2022 | ES33 On 03-August-23 | | | Bond Future | 12.55 | 73.8978 | 12.5509 | 73.8978 | 0.00 |
| 12/09/2022 | ES33 On 02-November-23 | | | Bond Future | 12.74 | 71.5149 | 12.7423 | 71.5149 | 0.00 |
| 12/09/2022 | ES42 On 03-November-22 | | | Bond Future | 12.33 | 71.6286 | 12.3327 | 71.6286 | 0.00 |
| 12/09/2022 | ES42 On 02-February-23 | | | Bond Future | 12.49 | 72.9304 | 12.4921 | 72.9304 | 4,769.00 |
| 12/09/2022 | ES42 On 04-May-23 | | | Bond Future | 12.65 | 70.0697 | 12.6471 | 70.0697 | 0.00 |
| 12/09/2022 | ES42 On 03-August-23 | | | Bond Future | 12.79 | 71.4734 | 12.7926 | 71.4734 | 0.00 |
| 12/09/2022 | ES42 On 02-November-23 | | | Bond Future | 12.96 | 68.5744 | 12.9610 | 68.5744 | 0.00 |
| 12/09/2022 | GOVI On 03-November-22 | | | GOVI | 838.57 | 832.8330 | 838.5670 | 832.8330 | 884.00 |
| 12/09/2022 | GOVI On 03-November-22 | 820.43 | Call | GOVI | 181370 | 12 | 181370 | 12 | 0.00 |
| 12/09/2022 | GOVI On 03-November-22 | 820.41 | Call | GOVI | 181570 | 12 | 181570 | 12 | 0.00 |
| 12/09/2022 | GOVI On 03-November-22 | 820.42 | Call | GOVI | 181470 | 12 | 181470 | 12 | 0.00 |
| 12/09/2022 | GOVI On 03-November-22 | 820.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/09/2022 | GOVI On 03-November-22 | 820.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/09/2022 | GOVI On 03-November-22 | 820.43 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/09/2022 | GOVI On 02-February-23 | | | GOVI | 853.55 | 847.7410 | 853.5480 | 847.7410 | 0.00 |
| 12/09/2022 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 27080 | 0 | 27080 | 0 | 0.00 |
| 12/09/2022 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 27280 | 0 | 27280 | 0 | 0.00 |
| 12/09/2022 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 27180 | 0 | 27180 | 0 | 0.00 |
| 12/09/2022 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 0 | 3 | 0 | 3 | 0.00 |
| 12/09/2022 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 0 | 3 | 0 | 3 | 0.00 |
| 12/09/2022 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 0 | 3 | 0 | 3 | 0.00 |
| 12/09/2022 | GOVI On 04-May-23 | | | GOVI | 869.72 | 863.8180 | 869.7200 | 863.8180 | 0.00 |
| 12/09/2022 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 168400 | 11 | 168400 | 11 | 0.00 |
| 12/09/2022 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 168600 | 11 | 168600 | 11 | 0.00 |
| 12/09/2022 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 168500 | 11 | 168500 | 11 | 0.00 |
| 12/09/2022 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/09/2022 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/09/2022 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/09/2022 | GOVI On 03-August-23 | | | GOVI | 886.88 | 880.8750 | 886.8840 | 880.8750 | 0.00 |
| 12/09/2022 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 496540 | 44 | 496540 | 44 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 496740 | 44 | 496740 | 44 | 0.00 |
| 12/09/2022 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 496640 | 44 | 496640 | 44 | 0.00 |
| 12/09/2022 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/09/2022 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/09/2022 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/09/2022 | GOVI On 02-November-23 | | | GOVI | 903.62 | 897.4910 | 903.6150 | 897.4910 | 0.00 |
| 12/09/2022 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 178150 | 12 | 178150 | 12 | 0.00 |
| 12/09/2022 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 178050 | 12 | 178050 | 12 | 0.00 |
| 12/09/2022 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 177950 | 12 | 177950 | 12 | 0.00 |
| 12/09/2022 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/09/2022 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/09/2022 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/09/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 12/09/2022 | IGOV On 03-November-22 | | | Index Future | 326.15 | 325.6720 | 326.1470 | 325.6720 | 704.00 |
| 12/09/2022 | IGOV On 02-February-23 | | | Index Future | 332.05 | 331.5810 | 332.0530 | 331.5810 | 0.00 |
| 12/09/2022 | IGOV On 04-May-23 | | | Index Future | 338.42 | 337.9480 | 338.4230 | 337.9480 | 0.00 |
| 12/09/2022 | IGOV On 03-August-23 | | | Index Future | 345.18 | 344.6970 | 345.1780 | 344.6970 | 0.00 |
| 12/09/2022 | IGOV On 02-November-23 | | | Index Future | 351.77 | 351.2740 | 351.7650 | 351.2740 | 0.00 |
| 12/09/2022 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5000 | 93.5000 | 93.5000 | 0.00 |
| 12/09/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 12/09/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 12/09/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 12/09/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 12/09/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 12/09/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 12/09/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 12/09/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 12/09/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 12/09/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 12/09/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 12/09/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 12/09/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 12/09/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 12/09/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 12/09/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 12/09/2022 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 5.83 | 94.1850 | 5.8250 | 94.1850 | 0.00 |
| 12/09/2022 | JBAF On 19-October-22 | | | Jibar Tradeable Future | 6.51 | 93.5150 | 6.5050 | 93.5150 | 0.00 |
| 12/09/2022 | JBAF On 16-November-22 | | | Jibar Tradeable Future | 6.59 | 93.4300 | 6.5900 | 93.4300 | 0.00 |
| 12/09/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 7.21 | 92.8550 | 7.2050 | 92.8550 | 68.00 |
| 12/09/2022 | JBAF On 18-January-23 | | | Jibar Tradeable Future | 7.28 | 92.7800 | 7.2800 | 92.7800 | 0.00 |
| 12/09/2022 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 7.65 | 92.3700 | 7.6500 | 92.3700 | 0.00 |
| 12/09/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.73 | 92.2700 | 7.7300 | 92.2700 | 0.00 |
| 12/09/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 8.03 | 91.9050 | 8.0250 | 91.9050 | 0.00 |
| 12/09/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 8.08 | 91.8550 | 8.0750 | 91.8550 | 75.00 |
| 12/09/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.08 | 91.8600 | 8.0800 | 91.8600 | 272.00 |
| 12/09/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.07 | 91.8700 | 8.0700 | 91.8700 | 0.00 |
| 12/09/2022 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.05 | 91.8750 | 8.0450 | 91.8750 | 0.00 |
| 12/09/2022 | R023 On 03-November-22 | | | Bond Future | 7.18 | 101.6338 | 7.1824 | 101.6338 | 23,874.00 |
| 12/09/2022 | R023 On 03-November-22 | 6.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/09/2022 | R023 On 03-November-22 | 6.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/09/2022 | R023 On 03-November-22 | 6.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/09/2022 | R023 On 03-November-22 | 6.26 | Put | Bond Future | 282 | 0 | 282 | 0 | 0.00 |
| 12/09/2022 | R023 On 03-November-22 | 6.25 | Put | Bond Future | 285 | 0 | 285 | 0 | 0.00 |
| 12/09/2022 | R023 On 03-November-22 | 6.27 | Put | Bond Future | 279 | 0 | 279 | 0 | 0.00 |
| 12/09/2022 | R035 On 03-November-22 | | | Bond Future | 11.07 | 86.4154 | 11.0713 | 86.4154 | 61,700.00 |
| 12/09/2022 | R035 On 03-November-22 | 9.82 | Call | Bond Future | 20 | 0 | 20 | 0 | 582.00 |
| 12/09/2022 | R035 On 03-November-22 | 10.30 | Call | Bond Future | 159 | 0 | 159 | 0 | 976.00 |
| 12/09/2022 | R035 On 03-November-22 | 11.13 | Call | Bond Future | 1718 | 1 | 1718 | 1 | 0.00 |
| 12/09/2022 | R035 On 03-November-22 | 11.14 | Call | Bond Future | 1751 | 1 | 1751 | 1 | 0.00 |
| 12/09/2022 | R035 On 03-November-22 | 10.57 | Call | Bond Future | 420 | 0 | 420 | 0 | 0.00 |
| 12/09/2022 | R035 On 03-November-22 | 11.15 | Call | Bond Future | 1785 | 1 | 1785 | 1 | 0.00 |
| 12/09/2022 | R035 On 03-November-22 | 12.68 | Call | Bond Future | 8871 | 8 | 8871 | 8 | 0.00 |
| 12/09/2022 | R035 On 03-November-22 | 10.99 | Call | Bond Future | 1287 | 1 | 1287 | 1 | 0.00 |
| 12/09/2022 | R035 On 03-November-22 | 11.05 | Call | Bond Future | 1463 | 1 | 1463 | 1 | 976.00 |
| 12/09/2022 | R035 On 03-November-22 | 10.99 | Put | Bond Future | 1772 | 2 | 1772 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | R035 On 03-November-22 | 12.68 | Put | Bond Future | 39 | 0 | 39 | 0 | 976.00 |
| 12/09/2022 | R035 On 03-November-22 | 11.15 | Put | Bond Future | 1320 | 2 | 1320 | 2 | 0.00 |
| 12/09/2022 | R035 On 03-November-22 | 10.57 | Put | Bond Future | 3471 | 4 | 3471 | 4 | 582.00 |
| 12/09/2022 | R035 On 03-November-22 | 11.14 | Put | Bond Future | 1345 | 2 | 1345 | 2 | 0.00 |
| 12/09/2022 | R035 On 03-November-22 | 11.05 | Put | Bond Future | 1590 | 2 | 1590 | 2 | 0.00 |
| 12/09/2022 | R035 On 03-November-22 | 11.13 | Put | Bond Future | 1371 | 2 | 1371 | 2 | 0.00 |
| 12/09/2022 | R035 On 03-November-22 | 10.30 | Put | Bond Future | 4917 | 6 | 4917 | 6 | 0.00 |
| 12/09/2022 | R035 On 03-November-22 | 9.82 | Put | Bond Future | 7930 | 9 | 7930 | 9 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | | | Bond Future | 11.21 | 87.9622 | 11.2139 | 87.9622 | 106,331.00 |
| 12/09/2022 | R035 On 02-February-23 | 11.98 | Call | Bond Future | 5462 | 5 | 5462 | 5 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 10886 | 10 | 10886 | 10 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 2168 | 2 | 2168 | 2 | 976.00 |
| 12/09/2022 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 2196 | 2 | 2196 | 2 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 1680 | 1 | 1680 | 1 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 1704 | 1 | 1704 | 1 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 689 | 1 | 689 | 1 | 976.00 |
| 12/09/2022 | R035 On 02-February-23 | 10.64 | Call | Bond Future | 1206 | 1 | 1206 | 1 | 388.00 |
| 12/09/2022 | R035 On 02-February-23 | 11.94 | Call | Bond Future | 5298 | 5 | 5298 | 5 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 1728 | 1 | 1728 | 1 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 1246 | 1 | 1246 | 1 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 10.60 | Call | Bond Future | 1130 | 1 | 1130 | 1 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 274 | 0 | 274 | 0 | 582.00 |
| 12/09/2022 | R035 On 02-February-23 | 9.85 | Call | Bond Future | 297 | 0 | 297 | 0 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 9.89 | Call | Bond Future | 322 | 0 | 322 | 0 | 388.00 |
| 12/09/2022 | R035 On 02-February-23 | 9.89 | Put | Bond Future | 8527 | 9 | 8527 | 9 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 9009 | 10 | 9009 | 10 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 10.60 | Put | Bond Future | 4803 | 5 | 4803 | 5 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 10.64 | Put | Bond Future | 4633 | 5 | 4633 | 5 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 4549 | 5 | 4549 | 5 | 582.00 |
| 12/09/2022 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 6237 | 7 | 6237 | 7 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 3698 | 4 | 3698 | 4 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 299 | 0 | 299 | 0 | 976.00 |
| 12/09/2022 | R035 On 02-February-23 | 9.85 | Put | Bond Future | 8767 | 9 | 8767 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 3734 | 4 | 3734 | 4 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 3770 | 4 | 3770 | 4 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 3096 | 4 | 3096 | 4 | 582.00 |
| 12/09/2022 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 3127 | 4 | 3127 | 4 | 0.00 |
| 12/09/2022 | R035 On 02-February-23 | 11.98 | Put | Bond Future | 1177 | 1 | 1177 | 1 | 388.00 |
| 12/09/2022 | R035 On 02-February-23 | 11.94 | Put | Bond Future | 1229 | 1 | 1229 | 1 | 0.00 |
| 12/09/2022 | R035 On 04-May-23 | | | Bond Future | 11.34 | 85.1311 | 11.3401 | 85.1311 | 0.00 |
| 12/09/2022 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 3029 | 3 | 3029 | 3 | 0.00 |
| 12/09/2022 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 1304 | 1 | 1304 | 1 | 491.00 |
| 12/09/2022 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 637 | 1 | 637 | 1 | 388.00 |
| 12/09/2022 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 7418 | 7 | 7418 | 7 | 0.00 |
| 12/09/2022 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 2891 | 3 | 2891 | 3 | 491.00 |
| 12/09/2022 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 2974 | 3 | 2974 | 3 | 0.00 |
| 12/09/2022 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 3001 | 3 | 3001 | 3 | 0.00 |
| 12/09/2022 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 1594 | 1 | 1594 | 1 | 388.00 |
| 12/09/2022 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 10376 | 10 | 10376 | 10 | 0.00 |
| 12/09/2022 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 772 | 1 | 772 | 1 | 491.00 |
| 12/09/2022 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 5957 | 6 | 5957 | 6 | 0.00 |
| 12/09/2022 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 1375 | 2 | 1375 | 2 | 388.00 |
| 12/09/2022 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 3716 | 4 | 3716 | 4 | 0.00 |
| 12/09/2022 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 9751 | 10 | 9751 | 10 | 0.00 |
| 12/09/2022 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 6776 | 7 | 6776 | 7 | 0.00 |
| 12/09/2022 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 3867 | 4 | 3867 | 4 | 0.00 |
| 12/09/2022 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 3776 | 4 | 3776 | 4 | 0.00 |
| 12/09/2022 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 3746 | 4 | 3746 | 4 | 0.00 |
| 12/09/2022 | R035 On 03-August-23 | | | Bond Future | 11.46 | 86.8151 | 11.4606 | 86.8151 | 0.00 |
| 12/09/2022 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 5687 | 5 | 5687 | 5 | 0.00 |
| 12/09/2022 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 5721 | 5 | 5721 | 5 | 0.00 |
| 12/09/2022 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 5756 | 5 | 5756 | 5 | 0.00 |
| 12/09/2022 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 2823 | 3 | 2823 | 3 | 0.00 |
| 12/09/2022 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 2842 | 3 | 2842 | 3 | 0.00 |
| 12/09/2022 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 2860 | 3 | 2860 | 3 | 0.00 |
| 12/09/2022 | R035 On 02-November-23 | | | Bond Future | 11.61 | 83.9512 | 11.6054 | 83.9512 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 3939 | 4 | 3939 | 4 | 0.00 |
| 12/09/2022 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 3887 | 4 | 3887 | 4 | 0.00 |
| 12/09/2022 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 3913 | 4 | 3913 | 4 | 0.00 |
| 12/09/2022 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 4933 | 5 | 4933 | 5 | 0.00 |
| 12/09/2022 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 4962 | 5 | 4962 | 5 | 0.00 |
| 12/09/2022 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 4904 | 5 | 4904 | 5 | 0.00 |
| 12/09/2022 | R186 On 03-November-22 | | | Bond Future | 8.84 | 109.4084 | 8.8417 | 109.4084 | 63,832.00 |
| 12/09/2022 | R186 On 03-November-22 | 8.23 | Call | Bond Future | 96 | 0 | 96 | 0 | 4,310.00 |
| 12/09/2022 | R186 On 03-November-22 | 8.91 | Call | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 12/09/2022 | R186 On 03-November-22 | 8.55 | Call | Bond Future | 333 | 0 | 333 | 0 | 0.00 |
| 12/09/2022 | R186 On 03-November-22 | 8.54 | Call | Bond Future | 322 | 0 | 322 | 0 | 0.00 |
| 12/09/2022 | R186 On 03-November-22 | 8.53 | Call | Bond Future | 312 | 0 | 312 | 0 | 0.00 |
| 12/09/2022 | R186 On 03-November-22 | 8.53 | Put | Bond Future | 1413 | 2 | 1413 | 2 | 0.00 |
| 12/09/2022 | R186 On 03-November-22 | 8.54 | Put | Bond Future | 1388 | 2 | 1388 | 2 | 0.00 |
| 12/09/2022 | R186 On 03-November-22 | 8.91 | Put | Bond Future | 660 | 1 | 660 | 1 | 4,310.00 |
| 12/09/2022 | R186 On 03-November-22 | 8.55 | Put | Bond Future | 1363 | 2 | 1363 | 2 | 0.00 |
| 12/09/2022 | R186 On 03-November-22 | 8.23 | Put | Bond Future | 2271 | 2 | 2271 | 2 | 0.00 |
| 12/09/2022 | R186 On 02-February-23 | | | Bond Future | 8.97 | 106.0691 | 8.9675 | 106.0691 | 0.00 |
| 12/09/2022 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 562 | 1 | 562 | 1 | 0.00 |
| 12/09/2022 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 553 | 1 | 553 | 1 | 0.00 |
| 12/09/2022 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 545 | 1 | 545 | 1 | 0.00 |
| 12/09/2022 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 2715 | 3 | 2715 | 3 | 0.00 |
| 12/09/2022 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 2690 | 3 | 2690 | 3 | 0.00 |
| 12/09/2022 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 2664 | 3 | 2664 | 3 | 0.00 |
| 12/09/2022 | R186 On 04-May-23 | | | Bond Future | 9.08 | 108.0837 | 9.0761 | 108.0837 | 0.00 |
| 12/09/2022 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 1297 | 1 | 1297 | 1 | 0.00 |
| 12/09/2022 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 1284 | 1 | 1284 | 1 | 0.00 |
| 12/09/2022 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 1311 | 1 | 1311 | 1 | 0.00 |
| 12/09/2022 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 2066 | 2 | 2066 | 2 | 0.00 |
| 12/09/2022 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 2084 | 2 | 2084 | 2 | 0.00 |
| 12/09/2022 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 2048 | 2 | 2048 | 2 | 0.00 |
| 12/09/2022 | R186 On 03-August-23 | | | Bond Future | 9.17 | 104.9179 | 9.1699 | 104.9179 | 0.00 |
| 12/09/2022 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 2934 | 3 | 2934 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 2894 | 3 | 2894 | 3 | 0.00 |
| 12/09/2022 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 2914 | 3 | 2914 | 3 | 0.00 |
| 12/09/2022 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 1270 | 1 | 1270 | 1 | 0.00 |
| 12/09/2022 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 1279 | 1 | 1279 | 1 | 0.00 |
| 12/09/2022 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 1261 | 1 | 1261 | 1 | 0.00 |
| 12/09/2022 | R186 On 02-November-23 | | | Bond Future | 9.31 | 106.8955 | 9.3128 | 106.8955 | 0.00 |
| 12/09/2022 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 2119 | 2 | 2119 | 2 | 0.00 |
| 12/09/2022 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 2103 | 2 | 2103 | 2 | 0.00 |
| 12/09/2022 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 2135 | 2 | 2135 | 2 | 0.00 |
| 12/09/2022 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 1899 | 2 | 1899 | 2 | 0.00 |
| 12/09/2022 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 1921 | 2 | 1921 | 2 | 0.00 |
| 12/09/2022 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 1910 | 2 | 1910 | 2 | 0.00 |
| 12/09/2022 | R197 On 03-November-22 | | | Bond Future | 339.11 | 339.1272 | 339.1129 | 339.1272 | 831.00 |
| 12/09/2022 | R197 On 02-February-23 | | | Bond Future | 336.34 | 336.3572 | 336.3388 | 336.3572 | 0.00 |
| 12/09/2022 | R197 On 04-May-23 | | | Bond Future | 342.80 | 342.8195 | 342.7988 | 342.8195 | 0.00 |
| 12/09/2022 | R197 On 03-August-23 | | | Bond Future | 340.40 | 340.4251 | 340.4037 | 340.4251 | 0.00 |
| 12/09/2022 | R197 On 02-November-23 | | | Bond Future | 346.90 | 346.9177 | 346.8962 | 346.9177 | 0.00 |
| 12/09/2022 | R202 On 03-November-22 | | | Bond Future | 251.22 | 250.6961 | 251.2235 | 250.6961 | 6,148.00 |
| 12/09/2022 | R202 On 02-February-23 | | | Bond Future | 251.04 | 250.5053 | 251.0392 | 250.5053 | 460.00 |
| 12/09/2022 | R202 On 04-May-23 | | | Bond Future | 255.86 | 255.3172 | 255.8599 | 255.3172 | 0.00 |
| 12/09/2022 | R202 On 03-August-23 | | | Bond Future | 256.06 | 255.5080 | 256.0612 | 255.5080 | 0.00 |
| 12/09/2022 | R202 On 02-November-23 | | | Bond Future | 260.95 | 260.3817 | 260.9455 | 260.3817 | 0.00 |
| 12/09/2022 | R209 On 03-November-22 | | | Bond Future | 11.05 | 66.9158 | 11.0495 | 66.9158 | 20,285.00 |
| 12/09/2022 | R209 On 03-November-22 | 10.00 | Call | Bond Future | 44 | 0 | 44 | 0 | 7,750.00 |
| 12/09/2022 | R209 On 03-November-22 | 11.02 | Call | Bond Future | 1253 | 1 | 1253 | 1 | 0.00 |
| 12/09/2022 | R209 On 03-November-22 | 11.50 | Call | Bond Future | 2826 | 2 | 2826 | 2 | 0.00 |
| 12/09/2022 | R209 On 03-November-22 | 10.50 | Call | Bond Future | 309 | 0 | 309 | 0 | 0.00 |
| 12/09/2022 | R209 On 03-November-22 | 11.00 | Call | Bond Future | 1201 | 1 | 1201 | 1 | 0.00 |
| 12/09/2022 | R209 On 03-November-22 | 11.01 | Call | Bond Future | 1227 | 1 | 1227 | 1 | 0.00 |
| 12/09/2022 | R209 On 03-November-22 | 9.25 | Call | Bond Future | 1 | 0 | 1 | 0 | 6,000.00 |
| 12/09/2022 | R209 On 03-November-22 | 9.50 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 12/09/2022 | R209 On 03-November-22 | 11.03 | Call | Bond Future | 1279 | 1 | 1279 | 1 | 0.00 |
| 12/09/2022 | R209 On 03-November-22 | 12.00 | Call | Bond Future | 4876 | 4 | 4876 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | R209 On 03-November-22 | 12.00 | Put | Bond Future | 169 | 0 | 169 | 0 | 7,750.00 |
| 12/09/2022 | R209 On 03-November-22 | 11.03 | Put | Bond Future | 1381 | 2 | 1381 | 2 | 0.00 |
| 12/09/2022 | R209 On 03-November-22 | 10.50 | Put | Bond Future | 3262 | 4 | 3262 | 4 | 0.00 |
| 12/09/2022 | R209 On 03-November-22 | 9.50 | Put | Bond Future | 8814 | 9 | 8814 | 9 | 0.00 |
| 12/09/2022 | R209 On 03-November-22 | 9.25 | Put | Bond Future | 10381 | 11 | 10381 | 11 | 0.00 |
| 12/09/2022 | R209 On 03-November-22 | 11.01 | Put | Bond Future | 1433 | 2 | 1433 | 2 | 0.00 |
| 12/09/2022 | R209 On 03-November-22 | 11.00 | Put | Bond Future | 1459 | 2 | 1459 | 2 | 6,000.00 |
| 12/09/2022 | R209 On 03-November-22 | 11.50 | Put | Bond Future | 534 | 1 | 534 | 1 | 0.00 |
| 12/09/2022 | R209 On 03-November-22 | 11.02 | Put | Bond Future | 1407 | 2 | 1407 | 2 | 0.00 |
| 12/09/2022 | R209 On 03-November-22 | 10.00 | Put | Bond Future | 5844 | 6 | 5844 | 6 | 6,000.00 |
| 12/09/2022 | R209 On 02-February-23 | | | Bond Future | 11.17 | 68.1142 | 11.1719 | 68.1142 | 2,066.00 |
| 12/09/2022 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 1425 | 1 | 1425 | 1 | 0.00 |
| 12/09/2022 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 1384 | 1 | 1384 | 1 | 0.00 |
| 12/09/2022 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 1405 | 1 | 1405 | 1 | 0.00 |
| 12/09/2022 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 3369 | 4 | 3369 | 4 | 0.00 |
| 12/09/2022 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 3435 | 4 | 3435 | 4 | 0.00 |
| 12/09/2022 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 3402 | 4 | 3402 | 4 | 0.00 |
| 12/09/2022 | R209 On 04-May-23 | | | Bond Future | 11.29 | 66.2564 | 11.2852 | 66.2564 | 1,250.00 |
| 12/09/2022 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 6896 | 6 | 6896 | 6 | 0.00 |
| 12/09/2022 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 2572 | 2 | 2572 | 2 | 0.00 |
| 12/09/2022 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 2307 | 2 | 2307 | 2 | 0.00 |
| 12/09/2022 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 2523 | 2 | 2523 | 2 | 0.00 |
| 12/09/2022 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 2547 | 2 | 2547 | 2 | 0.00 |
| 12/09/2022 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 727 | 1 | 727 | 1 | 7,500.00 |
| 12/09/2022 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 7669 | 8 | 7669 | 8 | 0.00 |
| 12/09/2022 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 3489 | 4 | 3489 | 4 | 0.00 |
| 12/09/2022 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 3516 | 4 | 3516 | 4 | 0.00 |
| 12/09/2022 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 3766 | 4 | 3766 | 4 | 7,500.00 |
| 12/09/2022 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 3463 | 4 | 3463 | 4 | 0.00 |
| 12/09/2022 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 1150 | 1 | 1150 | 1 | 7,500.00 |
| 12/09/2022 | R209 On 03-August-23 | | | Bond Future | 11.39 | 67.5673 | 11.3909 | 67.5673 | 0.00 |
| 12/09/2022 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 5115 | 5 | 5115 | 5 | 0.00 |
| 12/09/2022 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 5054 | 5 | 5054 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 5084 | 5 | 5084 | 5 | 0.00 |
| 12/09/2022 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 2420 | 3 | 2420 | 3 | 0.00 |
| 12/09/2022 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 2453 | 3 | 2453 | 3 | 0.00 |
| 12/09/2022 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 2436 | 3 | 2436 | 3 | 0.00 |
| 12/09/2022 | R209 On 02-November-23 | | | Bond Future | 11.51 | 65.6914 | 11.5147 | 65.6914 | 0.00 |
| 12/09/2022 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 3538 | 3 | 3538 | 3 | 0.00 |
| 12/09/2022 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 3490 | 3 | 3490 | 3 | 0.00 |
| 12/09/2022 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 3514 | 3 | 3514 | 3 | 0.00 |
| 12/09/2022 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 4373 | 5 | 4373 | 5 | 0.00 |
| 12/09/2022 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 4399 | 5 | 4399 | 5 | 0.00 |
| 12/09/2022 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 4347 | 5 | 4347 | 5 | 0.00 |
| 12/09/2022 | R210 On 03-November-22 | | | Bond Future | 231.44 | 231.3870 | 231.4445 | 231.3870 | 732.00 |
| 12/09/2022 | R210 On 02-February-23 | | | Bond Future | 235.64 | 235.5860 | 235.6416 | 235.5860 | 300.00 |
| 12/09/2022 | R210 On 04-May-23 | | | Bond Future | 237.04 | 236.9853 | 237.0409 | 236.9853 | 0.00 |
| 12/09/2022 | R210 On 03-August-23 | | | Bond Future | 241.78 | 241.7209 | 241.7769 | 241.7209 | 0.00 |
| 12/09/2022 | R210 On 02-November-23 | | | Bond Future | 243.15 | 243.0877 | 243.1455 | 243.0877 | 0.00 |
| 12/09/2022 | R213 On 03-November-22 | | | Bond Future | 10.59 | 81.1976 | 10.5917 | 81.1976 | 34,071.00 |
| 12/09/2022 | R213 On 03-November-22 | 9.13 | Call | Bond Future | 2 | 0 | 2 | 0 | 200.00 |
| 12/09/2022 | R213 On 03-November-22 | 9.84 | Call | Bond Future | 79 | 0 | 79 | 0 | 0.00 |
| 12/09/2022 | R213 On 03-November-22 | 10.40 | Call | Bond Future | 676 | 1 | 676 | 1 | 0.00 |
| 12/09/2022 | R213 On 03-November-22 | 10.19 | Call | Bond Future | 336 | 0 | 336 | 0 | 0.00 |
| 12/09/2022 | R213 On 03-November-22 | 9.98 | Call | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 12/09/2022 | R213 On 03-November-22 | 9.19 | Call | Bond Future | 3 | 0 | 3 | 0 | 476.00 |
| 12/09/2022 | R213 On 03-November-22 | 10.38 | Call | Bond Future | 638 | 0 | 638 | 0 | 0.00 |
| 12/09/2022 | R213 On 03-November-22 | 10.39 | Call | Bond Future | 657 | 0 | 657 | 0 | 0.00 |
| 12/09/2022 | R213 On 03-November-22 | 10.37 | Call | Bond Future | 619 | 0 | 619 | 0 | 0.00 |
| 12/09/2022 | R213 On 03-November-22 | 10.37 | Put | Bond Future | 1676 | 2 | 1676 | 2 | 200.00 |
| 12/09/2022 | R213 On 03-November-22 | 10.39 | Put | Bond Future | 1618 | 2 | 1618 | 2 | 0.00 |
| 12/09/2022 | R213 On 03-November-22 | 10.38 | Put | Bond Future | 1647 | 2 | 1647 | 2 | 0.00 |
| 12/09/2022 | R213 On 03-November-22 | 9.19 | Put | Bond Future | 6997 | 8 | 6997 | 8 | 0.00 |
| 12/09/2022 | R213 On 03-November-22 | 9.98 | Put | Bond Future | 3099 | 4 | 3099 | 4 | 200.00 |
| 12/09/2022 | R213 On 03-November-22 | 10.19 | Put | Bond Future | 2265 | 3 | 2265 | 3 | 476.00 |
| 12/09/2022 | R213 On 03-November-22 | 10.40 | Put | Bond Future | 1590 | 2 | 1590 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | R213 On 03-November-22 | 9.84 | Put | Bond Future | 3737 | 4 | 3737 | 4 | 476.00 |
| 12/09/2022 | R213 On 03-November-22 | 9.13 | Put | Bond Future | 7312 | 8 | 7312 | 8 | 0.00 |
| 12/09/2022 | R213 On 02-February-23 | | | Bond Future | 10.74 | 82.6510 | 10.7401 | 82.6510 | 0.00 |
| 12/09/2022 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 1368 | 1 | 1368 | 1 | 912.00 |
| 12/09/2022 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 1018 | 1 | 1018 | 1 | 0.00 |
| 12/09/2022 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 1004 | 1 | 1004 | 1 | 0.00 |
| 12/09/2022 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 190 | 0 | 190 | 0 | 476.00 |
| 12/09/2022 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 6738 | 6 | 6738 | 6 | 0.00 |
| 12/09/2022 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 1031 | 1 | 1031 | 1 | 0.00 |
| 12/09/2022 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 12/09/2022 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 761 | 1 | 761 | 1 | 0.00 |
| 12/09/2022 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 363 | 0 | 363 | 0 | 912.00 |
| 12/09/2022 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 3458 | 4 | 3458 | 4 | 0.00 |
| 12/09/2022 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 2812 | 3 | 2812 | 3 | 0.00 |
| 12/09/2022 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 3046 | 3 | 3046 | 3 | 476.00 |
| 12/09/2022 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 7903 | 8 | 7903 | 8 | 0.00 |
| 12/09/2022 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 4213 | 5 | 4213 | 5 | 476.00 |
| 12/09/2022 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 3492 | 4 | 3492 | 4 | 0.00 |
| 12/09/2022 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 3424 | 4 | 3424 | 4 | 0.00 |
| 12/09/2022 | R213 On 04-May-23 | | | Bond Future | 10.87 | 80.6698 | 10.8710 | 80.6698 | 0.00 |
| 12/09/2022 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 2296 | 2 | 2296 | 2 | 0.00 |
| 12/09/2022 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 2274 | 2 | 2274 | 2 | 0.00 |
| 12/09/2022 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 2317 | 2 | 2317 | 2 | 0.00 |
| 12/09/2022 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 2863 | 3 | 2863 | 3 | 0.00 |
| 12/09/2022 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 2910 | 3 | 2910 | 3 | 0.00 |
| 12/09/2022 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 2886 | 3 | 2886 | 3 | 0.00 |
| 12/09/2022 | R213 On 03-August-23 | | | Bond Future | 11.00 | 82.2650 | 10.9959 | 82.2650 | 0.00 |
| 12/09/2022 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 4603 | 4 | 4603 | 4 | 0.00 |
| 12/09/2022 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 4575 | 4 | 4575 | 4 | 0.00 |
| 12/09/2022 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 4632 | 4 | 4632 | 4 | 0.00 |
| 12/09/2022 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 1932 | 2 | 1932 | 2 | 0.00 |
| 12/09/2022 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 1946 | 2 | 1946 | 2 | 0.00 |
| 12/09/2022 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 1919 | 2 | 1919 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | R213 On 02-November-23 | | | Bond Future | 11.15 | 80.2663 | 11.1520 | 80.2663 | 0.00 |
| 12/09/2022 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 3235 | 3 | 3235 | 3 | 0.00 |
| 12/09/2022 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 3213 | 3 | 3213 | 3 | 0.00 |
| 12/09/2022 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 3257 | 3 | 3257 | 3 | 0.00 |
| 12/09/2022 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 3351 | 4 | 3351 | 4 | 0.00 |
| 12/09/2022 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 3391 | 4 | 3391 | 4 | 0.00 |
| 12/09/2022 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 3371 | 4 | 3371 | 4 | 0.00 |
| 12/09/2022 | R214 On 03-November-22 | | | Bond Future | 11.21 | 64.3125 | 11.2055 | 64.3125 | 25,440.00 |
| 12/09/2022 | R214 On 03-November-22 | 11.35 | Call | Bond Future | 1828 | 2 | 1828 | 2 | 0.00 |
| 12/09/2022 | R214 On 03-November-22 | 11.36 | Call | Bond Future | 1861 | 2 | 1861 | 2 | 0.00 |
| 12/09/2022 | R214 On 03-November-22 | 11.34 | Call | Bond Future | 1795 | 1 | 1795 | 1 | 0.00 |
| 12/09/2022 | R214 On 03-November-22 | 11.36 | Put | Bond Future | 1025 | 1 | 1025 | 1 | 0.00 |
| 12/09/2022 | R214 On 03-November-22 | 11.35 | Put | Bond Future | 1046 | 1 | 1046 | 1 | 0.00 |
| 12/09/2022 | R214 On 03-November-22 | 11.34 | Put | Bond Future | 1067 | 1 | 1067 | 1 | 0.00 |
| 12/09/2022 | R214 On 02-February-23 | | | Bond Future | 11.32 | 65.4637 | 11.3242 | 65.4637 | 64,507.00 |
| 12/09/2022 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 1852 | 2 | 1852 | 2 | 0.00 |
| 12/09/2022 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 1803 | 2 | 1803 | 2 | 0.00 |
| 12/09/2022 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 1828 | 2 | 1828 | 2 | 0.00 |
| 12/09/2022 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 3161 | 4 | 3161 | 4 | 0.00 |
| 12/09/2022 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 3192 | 4 | 3192 | 4 | 0.00 |
| 12/09/2022 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 3130 | 4 | 3130 | 4 | 0.00 |
| 12/09/2022 | R214 On 04-May-23 | | | Bond Future | 11.43 | 63.4100 | 11.4284 | 63.4100 | 0.00 |
| 12/09/2022 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 3025 | 3 | 3025 | 3 | 0.00 |
| 12/09/2022 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 2970 | 3 | 2970 | 3 | 0.00 |
| 12/09/2022 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 2997 | 3 | 2997 | 3 | 0.00 |
| 12/09/2022 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 3308 | 4 | 3308 | 4 | 0.00 |
| 12/09/2022 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 3334 | 4 | 3334 | 4 | 0.00 |
| 12/09/2022 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 3281 | 4 | 3281 | 4 | 0.00 |
| 12/09/2022 | R214 On 03-August-23 | | | Bond Future | 11.53 | 64.6643 | 11.5270 | 64.6643 | 0.00 |
| 12/09/2022 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 5652 | 5 | 5652 | 5 | 0.00 |
| 12/09/2022 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 5589 | 5 | 5589 | 5 | 0.00 |
| 12/09/2022 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 5620 | 5 | 5620 | 5 | 0.00 |
| 12/09/2022 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 2495 | 3 | 2495 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 2511 | 3 | 2511 | 3 | 0.00 |
| 12/09/2022 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 2479 | 3 | 2479 | 3 | 0.00 |
| 12/09/2022 | R214 On 02-November-23 | | | Bond Future | 11.64 | 62.5872 | 11.6436 | 62.5872 | 0.00 |
| 12/09/2022 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 3645 | 3 | 3645 | 3 | 0.00 |
| 12/09/2022 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 3694 | 3 | 3694 | 3 | 0.00 |
| 12/09/2022 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 3670 | 3 | 3670 | 3 | 0.00 |
| 12/09/2022 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 4625 | 5 | 4625 | 5 | 0.00 |
| 12/09/2022 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 4653 | 5 | 4653 | 5 | 0.00 |
| 12/09/2022 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 4597 | 5 | 4597 | 5 | 0.00 |
| 12/09/2022 | R248 On 03-November-22 | | | Bond Future | 11.20 | 80.4325 | 11.2019 | 80.4325 | 246,473.00 |
| 12/09/2022 | R248 On 03-November-22 | 10.00 | Call | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 12/09/2022 | R248 On 03-November-22 | 11.90 | Call | Bond Future | 4950 | 4 | 4950 | 4 | 0.00 |
| 12/09/2022 | R248 On 03-November-22 | 11.30 | Call | Bond Future | 2103 | 2 | 2103 | 2 | 950.00 |
| 12/09/2022 | R248 On 03-November-22 | 11.31 | Call | Bond Future | 2143 | 2 | 2143 | 2 | 0.00 |
| 12/09/2022 | R248 On 03-November-22 | 10.60 | Call | Bond Future | 326 | 0 | 326 | 0 | 950.00 |
| 12/09/2022 | R248 On 03-November-22 | 11.32 | Call | Bond Future | 2183 | 2 | 2183 | 2 | 0.00 |
| 12/09/2022 | R248 On 03-November-22 | 11.20 | Call | Bond Future | 1727 | 1 | 1727 | 1 | 0.00 |
| 12/09/2022 | R248 On 03-November-22 | 10.70 | Call | Bond Future | 461 | 0 | 461 | 0 | 0.00 |
| 12/09/2022 | R248 On 03-November-22 | 10.70 | Put | Bond Future | 4042 | 5 | 4042 | 5 | 0.00 |
| 12/09/2022 | R248 On 03-November-22 | 11.20 | Put | Bond Future | 1740 | 2 | 1740 | 2 | 0.00 |
| 12/09/2022 | R248 On 03-November-22 | 11.30 | Put | Bond Future | 1435 | 2 | 1435 | 2 | 0.00 |
| 12/09/2022 | R248 On 03-November-22 | 11.31 | Put | Bond Future | 1407 | 2 | 1407 | 2 | 0.00 |
| 12/09/2022 | R248 On 03-November-22 | 10.60 | Put | Bond Future | 4654 | 5 | 4654 | 5 | 0.00 |
| 12/09/2022 | R248 On 03-November-22 | 11.90 | Put | Bond Future | 398 | 1 | 398 | 1 | 0.00 |
| 12/09/2022 | R248 On 03-November-22 | 10.00 | Put | Bond Future | 9088 | 10 | 9088 | 10 | 0.00 |
| 12/09/2022 | R248 On 03-November-22 | 11.32 | Put | Bond Future | 1380 | 2 | 1380 | 2 | 0.00 |
| 12/09/2022 | R248 On 02-February-23 | | | Bond Future | 11.31 | 81.9091 | 11.3145 | 81.9091 | 0.00 |
| 12/09/2022 | R248 On 02-February-23 | 11.10 | Call | Bond Future | 2374 | 2 | 2374 | 2 | 2,700.00 |
| 12/09/2022 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 2250 | 2 | 2250 | 2 | 0.00 |
| 12/09/2022 | R248 On 02-February-23 | 10.40 | Call | Bond Future | 775 | 1 | 775 | 1 | 2,700.00 |
| 12/09/2022 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 2281 | 2 | 2281 | 2 | 0.00 |
| 12/09/2022 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 2312 | 2 | 2312 | 2 | 0.00 |
| 12/09/2022 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 3921 | 4 | 3921 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2022 | R248 On 02-February-23 | 11.10 | Put | Bond Future | 3844 | 4 | 3844 | 4 | 0.00 |
| 12/09/2022 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 3960 | 4 | 3960 | 4 | 0.00 |
| 12/09/2022 | R248 On 02-February-23 | 10.40 | Put | Bond Future | 7389 | 8 | 7389 | 8 | 0.00 |
| 12/09/2022 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 4000 | 4 | 4000 | 4 | 0.00 |
| 12/09/2022 | R248 On 04-May-23 | | | Bond Future | 11.42 | 79.0073 | 11.4206 | 79.0073 | 0.00 |
| 12/09/2022 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 3641 | 3 | 3641 | 3 | 0.00 |
| 12/09/2022 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 3675 | 3 | 3675 | 3 | 0.00 |
| 12/09/2022 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 3709 | 3 | 3709 | 3 | 0.00 |
| 12/09/2022 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 4180 | 5 | 4180 | 5 | 0.00 |
| 12/09/2022 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 4213 | 5 | 4213 | 5 | 0.00 |
| 12/09/2022 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 4246 | 5 | 4246 | 5 | 0.00 |
| 12/09/2022 | R248 On 03-August-23 | | | Bond Future | 11.52 | 80.5327 | 11.5242 | 80.5327 | 0.00 |
| 12/09/2022 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 6786 | 6 | 6786 | 6 | 0.00 |
| 12/09/2022 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 6825 | 6 | 6825 | 6 | 0.00 |
| 12/09/2022 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 6865 | 6 | 6865 | 6 | 0.00 |
| 12/09/2022 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 3200 | 3 | 3200 | 3 | 0.00 |
| 12/09/2022 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 3221 | 4 | 3221 | 4 | 0.00 |
| 12/09/2022 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 3242 | 4 | 3242 | 4 | 0.00 |
| 12/09/2022 | R248 On 02-November-23 | | | Bond Future | 11.64 | 77.6332 | 11.6369 | 77.6332 | 0.00 |
| 12/09/2022 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 4689 | 4 | 4689 | 4 | 0.00 |
| 12/09/2022 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 4627 | 4 | 4627 | 4 | 0.00 |
| 12/09/2022 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 4658 | 4 | 4658 | 4 | 0.00 |
| 12/09/2022 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 5642 | 6 | 5642 | 6 | 0.00 |
| 12/09/2022 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 5711 | 6 | 5711 | 6 | 0.00 |
| 12/09/2022 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 5676 | 6 | 5676 | 6 | 0.00 |