



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | 2025 On 02-February-23 | | | Bond Future | 165.82 | 165.8743 | 165.8224 | 165.8743 | 6,568.00 |
| 13/12/2022 | 2025 On 04-May-23 | | | Bond Future | 169.11 | 169.1684 | 169.1114 | 169.1684 | 0.00 |
| 13/12/2022 | 2025 On 03-August-23 | | | Bond Future | 170.88 | 170.9360 | 170.8754 | 170.9360 | 0.00 |
| 13/12/2022 | 2025 On 02-November-23 | | | Bond Future | 174.51 | 174.5708 | 174.5077 | 174.5708 | 0.00 |
| 13/12/2022 | 2025 On 01-February-24 | | | Bond Future | 176.27 | 176.3311 | 176.2682 | 176.3311 | 0.00 |
| 13/12/2022 | 2029 On 02-February-23 | | | Bond Future | 118.50 | 118.5915 | 118.4989 | 118.5915 | 1,496.00 |
| 13/12/2022 | 2029 On 04-May-23 | | | Bond Future | 119.55 | 119.6514 | 119.5541 | 119.6514 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | 2029 On 03-August-23 | | | Bond Future | 122.04 | 122.1376 | 122.0366 | 122.1376 | 0.00 |
| 13/12/2022 | 2029 On 02-November-23 | | | Bond Future | 123.30 | 123.4033 | 123.2993 | 123.4033 | 0.00 |
| 13/12/2022 | 2029 On 01-February-24 | | | Bond Future | 125.81 | 125.9119 | 125.8068 | 125.9119 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | | | Bond Future | 10.46 | 87.6798 | 10.4616 | 87.6798 | 92,373.00 |
| 13/12/2022 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 4 | 0 | 4 | 0 | 102.00 |
| 13/12/2022 | 2030 On 02-February-23 | 9.08 | Call | Bond Future | 14 | 0 | 14 | 0 | 388.00 |
| 13/12/2022 | 2030 On 02-February-23 | 11.55 | Call | Bond Future | 4916 | 4 | 4916 | 4 | 5,000.00 |
| 13/12/2022 | 2030 On 02-February-23 | 11.12 | Call | Bond Future | 3320 | 3 | 3320 | 3 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 11.16 | Call | Bond Future | 3463 | 3 | 3463 | 3 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 432 | 0 | 432 | 0 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 9.83 | Call | Bond Future | 239 | 0 | 239 | 0 | 388.00 |
| 13/12/2022 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 9.79 | Call | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 9.04 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 11.35 | Call | Bond Future | 4160 | 4 | 4160 | 4 | 5,000.00 |
| 13/12/2022 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 407 | 0 | 407 | 0 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 419 | 0 | 419 | 0 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 215 | 0 | 215 | 0 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 3825 | 4 | 3825 | 4 | 102.00 |
| 13/12/2022 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 5924 | 6 | 5924 | 6 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 2729 | 3 | 2729 | 3 | 102.00 |
| 13/12/2022 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 2489 | 3 | 2489 | 3 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 11.35 | Put | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 9.04 | Put | Bond Future | 6696 | 7 | 6696 | 7 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 9.08 | Put | Bond Future | 6502 | 7 | 6502 | 7 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 11.16 | Put | Bond Future | 398 | 1 | 398 | 1 | 388.00 |
| 13/12/2022 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 7830 | 8 | 7830 | 8 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 9.79 | Put | Bond Future | 3288 | 4 | 3288 | 4 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 9.83 | Put | Bond Future | 3133 | 4 | 3133 | 4 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 3249 | 4 | 3249 | 4 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 2556 | 3 | 2556 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 2523 | 3 | 2523 | 3 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 11.12 | Put | Bond Future | 427 | 1 | 427 | 1 | 0.00 |
| 13/12/2022 | 2030 On 02-February-23 | 11.55 | Put | Bond Future | 198 | 0 | 198 | 0 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | | | Bond Future | 10.59 | 89.4006 | 10.5900 | 89.4006 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 8520 | 8 | 8520 | 8 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 5329 | 5 | 5329 | 5 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 6706 | 6 | 6706 | 6 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 8277 | 8 | 8277 | 8 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 2344 | 2 | 2344 | 2 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 842 | 1 | 842 | 1 | 150.00 |
| 13/12/2022 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 2595 | 2 | 2595 | 2 | 350.00 |
| 13/12/2022 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 4461 | 4 | 4461 | 4 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 2089 | 2 | 2089 | 2 | 479.00 |
| 13/12/2022 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 2300 | 2 | 2300 | 2 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 2322 | 2 | 2322 | 2 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 928 | 1 | 928 | 1 | 479.00 |
| 13/12/2022 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 1048 | 1 | 1048 | 1 | 388.00 |
| 13/12/2022 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 1350 | 1 | 1350 | 1 | 1,080.00 |
| 13/12/2022 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 449 | 0 | 449 | 0 | 388.00 |
| 13/12/2022 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 7586 | 8 | 7586 | 8 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 5382 | 6 | 5382 | 6 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 3967 | 4 | 3967 | 4 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 4666 | 5 | 4666 | 5 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 5052 | 5 | 5052 | 5 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 2584 | 3 | 2584 | 3 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 2605 | 3 | 2605 | 3 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 2833 | 3 | 2833 | 3 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 1270 | 1 | 1270 | 1 | 150.00 |
| 13/12/2022 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 2335 | 3 | 2335 | 3 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 2562 | 3 | 2562 | 3 | 0.00 |
| 13/12/2022 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 437 | 1 | 437 | 1 | 479.00 |
| 13/12/2022 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 670 | 1 | 670 | 1 | 1,080.00 |
| 13/12/2022 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 986 | 1 | 986 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 409 | 0 | 409 | 0 | 350.00 |
| 13/12/2022 | 2030 On 03-August-23 | | | Bond Future | 10.71 | 87.2306 | 10.7107 | 87.2306 | 0.00 |
| 13/12/2022 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 8332 | 8 | 8332 | 8 | 0.00 |
| 13/12/2022 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 4620 | 4 | 4620 | 4 | 0.00 |
| 13/12/2022 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 9298 | 9 | 9298 | 9 | 0.00 |
| 13/12/2022 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 4565 | 4 | 4565 | 4 | 0.00 |
| 13/12/2022 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 2363 | 2 | 2363 | 2 | 1,012.00 |
| 13/12/2022 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 2866 | 3 | 2866 | 3 | 350.00 |
| 13/12/2022 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 4592 | 4 | 4592 | 4 | 0.00 |
| 13/12/2022 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 1934 | 2 | 1934 | 2 | 0.00 |
| 13/12/2022 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 3123 | 3 | 3123 | 3 | 0.00 |
| 13/12/2022 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 1960 | 2 | 1960 | 2 | 0.00 |
| 13/12/2022 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 684 | 1 | 684 | 1 | 350.00 |
| 13/12/2022 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 3686 | 4 | 3686 | 4 | 0.00 |
| 13/12/2022 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 838 | 1 | 838 | 1 | 1,012.00 |
| 13/12/2022 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 1947 | 2 | 1947 | 2 | 0.00 |
| 13/12/2022 | 2030 On 02-November-23 | | | Bond Future | 10.82 | 89.0675 | 10.8194 | 89.0675 | 0.00 |
| 13/12/2022 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 3128 | 3 | 3128 | 3 | 0.00 |
| 13/12/2022 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 3106 | 3 | 3106 | 3 | 0.00 |
| 13/12/2022 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 3084 | 3 | 3084 | 3 | 0.00 |
| 13/12/2022 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 3164 | 3 | 3164 | 3 | 0.00 |
| 13/12/2022 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 3145 | 3 | 3145 | 3 | 0.00 |
| 13/12/2022 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 3126 | 3 | 3126 | 3 | 0.00 |
| 13/12/2022 | 2030 On 01-February-24 | | | Bond Future | 10.96 | 86.8520 | 10.9616 | 86.8520 | 0.00 |
| 13/12/2022 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 4221 | 4 | 4221 | 4 | 0.00 |
| 13/12/2022 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 4196 | 4 | 4196 | 4 | 0.00 |
| 13/12/2022 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 4245 | 4 | 4245 | 4 | 0.00 |
| 13/12/2022 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 2649 | 3 | 2649 | 3 | 0.00 |
| 13/12/2022 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 2678 | 3 | 2678 | 3 | 0.00 |
| 13/12/2022 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 2664 | 3 | 2664 | 3 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | | | Bond Future | 11.06 | 86.5145 | 11.0601 | 86.5145 | 112,030.00 |
| 13/12/2022 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 3 | 0 | 3 | 0 | 454.00 |
| 13/12/2022 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 8079 | 8 | 8079 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 4272 | 4 | 4272 | 4 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 279 | 0 | 279 | 0 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 288 | 0 | 288 | 0 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 126 | 0 | 126 | 0 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | 10.30 | Call | Bond Future | 208 | 0 | 208 | 0 | 8,000.00 |
| 13/12/2022 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 6 | 0 | 6 | 0 | 500.00 |
| 13/12/2022 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 51 | 0 | 51 | 0 | 750.00 |
| 13/12/2022 | 2032 On 02-February-23 | 11.50 | Call | Bond Future | 2973 | 3 | 2973 | 3 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 3683 | 3 | 3683 | 3 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 412 | 0 | 412 | 0 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 666 | 1 | 666 | 1 | 750.00 |
| 13/12/2022 | 2032 On 02-February-23 | 11.45 | Call | Bond Future | 2793 | 2 | 2793 | 2 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 155 | 0 | 155 | 0 | 500.00 |
| 13/12/2022 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 3720 | 4 | 3720 | 4 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 4542 | 5 | 4542 | 5 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | 11.45 | Put | Bond Future | 855 | 1 | 855 | 1 | 8,000.00 |
| 13/12/2022 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 2666 | 3 | 2666 | 3 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 3304 | 4 | 3304 | 4 | 454.00 |
| 13/12/2022 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 581 | 1 | 581 | 1 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | 11.50 | Put | Bond Future | 790 | 1 | 790 | 1 | 8,000.00 |
| 13/12/2022 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 6077 | 7 | 6077 | 7 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 8567 | 9 | 8567 | 9 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | 10.30 | Put | Bond Future | 4165 | 5 | 4165 | 5 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 4838 | 5 | 4838 | 5 | 454.00 |
| 13/12/2022 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 3763 | 4 | 3763 | 4 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 3807 | 4 | 3807 | 4 | 0.00 |
| 13/12/2022 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 454 | 1 | 454 | 1 | 500.00 |
| 13/12/2022 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 94 | 0 | 94 | 0 | 750.00 |
| 13/12/2022 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 9487 | 10 | 9487 | 10 | 0.00 |
| 13/12/2022 | 2032 On 04-May-23 | | | Bond Future | 11.19 | 84.0513 | 11.1915 | 84.0513 | 66,549.00 |
| 13/12/2022 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 2213 | 2 | 2213 | 2 | 0.00 |
| 13/12/2022 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 2191 | 2 | 2191 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 1688 | 2 | 1688 | 2 | 400.00 |
| 13/12/2022 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 10568 | 10 | 10568 | 10 | 0.00 |
| 13/12/2022 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 2235 | 2 | 2235 | 2 | 0.00 |
| 13/12/2022 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 3451 | 3 | 3451 | 3 | 400.00 |
| 13/12/2022 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 3739 | 4 | 3739 | 4 | 0.00 |
| 13/12/2022 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 438 | 0 | 438 | 0 | 400.00 |
| 13/12/2022 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 4569 | 5 | 4569 | 5 | 0.00 |
| 13/12/2022 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 3796 | 4 | 3796 | 4 | 0.00 |
| 13/12/2022 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 3767 | 4 | 3767 | 4 | 0.00 |
| 13/12/2022 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 2578 | 3 | 2578 | 3 | 0.00 |
| 13/12/2022 | 2032 On 03-August-23 | | | Bond Future | 11.31 | 85.7794 | 11.3121 | 85.7794 | 2,600.00 |
| 13/12/2022 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 4831 | 5 | 4831 | 5 | 0.00 |
| 13/12/2022 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 4860 | 5 | 4860 | 5 | 0.00 |
| 13/12/2022 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 4889 | 5 | 4889 | 5 | 0.00 |
| 13/12/2022 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 5277 | 5 | 5277 | 5 | 5,000.00 |
| 13/12/2022 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 2509 | 3 | 2509 | 3 | 0.00 |
| 13/12/2022 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 2723 | 3 | 2723 | 3 | 0.00 |
| 13/12/2022 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 2740 | 3 | 2740 | 3 | 0.00 |
| 13/12/2022 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 2757 | 3 | 2757 | 3 | 0.00 |
| 13/12/2022 | 2032 On 02-November-23 | | | Bond Future | 11.43 | 83.4240 | 11.4321 | 83.4240 | 0.00 |
| 13/12/2022 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 3260 | 3 | 3260 | 3 | 0.00 |
| 13/12/2022 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 3236 | 3 | 3236 | 3 | 0.00 |
| 13/12/2022 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 3283 | 3 | 3283 | 3 | 0.00 |
| 13/12/2022 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 4192 | 4 | 4192 | 4 | 0.00 |
| 13/12/2022 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 4241 | 5 | 4241 | 5 | 0.00 |
| 13/12/2022 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 4217 | 5 | 4217 | 5 | 0.00 |
| 13/12/2022 | 2032 On 01-February-24 | | | Bond Future | 11.58 | 85.0993 | 11.5767 | 85.0993 | 0.00 |
| 13/12/2022 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 4687 | 4 | 4687 | 4 | 0.00 |
| 13/12/2022 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 4660 | 4 | 4660 | 4 | 0.00 |
| 13/12/2022 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 4633 | 4 | 4633 | 4 | 0.00 |
| 13/12/2022 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 3483 | 4 | 3483 | 4 | 0.00 |
| 13/12/2022 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 3465 | 4 | 3465 | 4 | 0.00 |
| 13/12/2022 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 3447 | 4 | 3447 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | 2033 On 02-February-23 | | | Bond Future | 113.82 | 113.6917 | 113.8239 | 113.6917 | 7,312.00 |
| 13/12/2022 | 2033 On 04-May-23 | | | Bond Future | 114.70 | 114.5634 | 114.6955 | 114.5634 | 0.00 |
| 13/12/2022 | 2033 On 03-August-23 | | | Bond Future | 117.08 | 116.9438 | 117.0770 | 116.9438 | 0.00 |
| 13/12/2022 | 2033 On 02-November-23 | | | Bond Future | 118.14 | 118.0079 | 118.1432 | 118.0079 | 0.00 |
| 13/12/2022 | 2033 On 01-February-24 | | | Bond Future | 120.55 | 120.4069 | 120.5460 | 120.4069 | 0.00 |
| 13/12/2022 | 2037 On 02-February-23 | | | Bond Future | 11.68 | 77.7915 | 11.6767 | 77.7915 | 133,608.00 |
| 13/12/2022 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 607 | 0 | 607 | 0 | 0.00 |
| 13/12/2022 | 2037 On 02-February-23 | 11.10 | Call | Bond Future | 680 | 1 | 680 | 1 | 577.00 |
| 13/12/2022 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 580 | 0 | 580 | 0 | 0.00 |
| 13/12/2022 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 594 | 0 | 594 | 0 | 0.00 |
| 13/12/2022 | 2037 On 02-February-23 | 11.97 | Call | Bond Future | 2946 | 3 | 2946 | 3 | 0.00 |
| 13/12/2022 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 4347 | 5 | 4347 | 5 | 0.00 |
| 13/12/2022 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 4394 | 5 | 4394 | 5 | 0.00 |
| 13/12/2022 | 2037 On 02-February-23 | 11.10 | Put | Bond Future | 4069 | 5 | 4069 | 5 | 0.00 |
| 13/12/2022 | 2037 On 02-February-23 | 11.97 | Put | Bond Future | 1302 | 2 | 1302 | 2 | 577.00 |
| 13/12/2022 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 4300 | 5 | 4300 | 5 | 0.00 |
| 13/12/2022 | 2037 On 04-May-23 | | | Bond Future | 11.81 | 79.3184 | 11.8070 | 79.3184 | 0.00 |
| 13/12/2022 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 10528 | 10 | 10528 | 10 | 0.00 |
| 13/12/2022 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 2221 | 2 | 2221 | 2 | 0.00 |
| 13/12/2022 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 1612 | 1 | 1612 | 1 | 400.00 |
| 13/12/2022 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 3438 | 3 | 3438 | 3 | 400.00 |
| 13/12/2022 | 2037 On 04-May-23 | 11.94 | Call | Bond Future | 3923 | 4 | 3923 | 4 | 0.00 |
| 13/12/2022 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 2175 | 2 | 2175 | 2 | 0.00 |
| 13/12/2022 | 2037 On 04-May-23 | 10.95 | Call | Bond Future | 1466 | 1 | 1466 | 1 | 703.00 |
| 13/12/2022 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 2198 | 2 | 2198 | 2 | 0.00 |
| 13/12/2022 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 5050 | 6 | 5050 | 6 | 0.00 |
| 13/12/2022 | 2037 On 04-May-23 | 10.95 | Put | Bond Future | 6481 | 7 | 6481 | 7 | 0.00 |
| 13/12/2022 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 5086 | 6 | 5086 | 6 | 0.00 |
| 13/12/2022 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 6140 | 7 | 6140 | 7 | 0.00 |
| 13/12/2022 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 794 | 1 | 794 | 1 | 400.00 |
| 13/12/2022 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 3589 | 4 | 3589 | 4 | 0.00 |
| 13/12/2022 | 2037 On 04-May-23 | 11.94 | Put | Bond Future | 3184 | 4 | 3184 | 4 | 703.00 |
| 13/12/2022 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 5015 | 5 | 5015 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | 2037 On 03-August-23 | | | Bond Future | 11.93 | 76.6910 | 11.9323 | 76.6910 | 0.00 |
| 13/12/2022 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 4950 | 5 | 4950 | 5 | 0.00 |
| 13/12/2022 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 4889 | 4 | 4889 | 4 | 0.00 |
| 13/12/2022 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 4919 | 5 | 4919 | 5 | 0.00 |
| 13/12/2022 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 3846 | 4 | 3846 | 4 | 0.00 |
| 13/12/2022 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 3869 | 4 | 3869 | 4 | 0.00 |
| 13/12/2022 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 3823 | 4 | 3823 | 4 | 0.00 |
| 13/12/2022 | 2037 On 02-November-23 | | | Bond Future | 12.05 | 78.3063 | 12.0467 | 78.3063 | 0.00 |
| 13/12/2022 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 3297 | 3 | 3297 | 3 | 0.00 |
| 13/12/2022 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 3321 | 3 | 3321 | 3 | 0.00 |
| 13/12/2022 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 3345 | 3 | 3345 | 3 | 0.00 |
| 13/12/2022 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 6046 | 7 | 6046 | 7 | 0.00 |
| 13/12/2022 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 6014 | 6 | 6014 | 6 | 0.00 |
| 13/12/2022 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 5981 | 6 | 5981 | 6 | 0.00 |
| 13/12/2022 | 2037 On 01-February-24 | | | Bond Future | 12.18 | 75.6238 | 12.1839 | 75.6238 | 0.00 |
| 13/12/2022 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 5228 | 5 | 5228 | 5 | 0.00 |
| 13/12/2022 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 5257 | 5 | 5257 | 5 | 0.00 |
| 13/12/2022 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 5286 | 5 | 5286 | 5 | 0.00 |
| 13/12/2022 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 4519 | 5 | 4519 | 5 | 0.00 |
| 13/12/2022 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 4542 | 5 | 4542 | 5 | 0.00 |
| 13/12/2022 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 4565 | 5 | 4565 | 5 | 0.00 |
| 13/12/2022 | 2038 On 02-February-23 | | | Bond Future | 122.86 | 123.9343 | 122.8636 | 123.9343 | 4,123.00 |
| 13/12/2022 | 2038 On 04-May-23 | | | Bond Future | 125.30 | 126.3957 | 125.3007 | 126.3957 | 1,583.00 |
| 13/12/2022 | 2038 On 03-August-23 | | | Bond Future | 125.94 | 127.0563 | 125.9368 | 127.0563 | 0.00 |
| 13/12/2022 | 2038 On 02-November-23 | | | Bond Future | 128.61 | 129.7583 | 128.6142 | 129.7583 | 0.00 |
| 13/12/2022 | 2038 On 01-February-24 | | | Bond Future | 129.22 | 130.3835 | 129.2172 | 130.3835 | 0.00 |
| 13/12/2022 | 2040 On 02-February-23 | | | Bond Future | 11.75 | 79.3238 | 11.7492 | 79.3238 | 138,017.00 |
| 13/12/2022 | 2040 On 02-February-23 | 10.18 | Call | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 13/12/2022 | 2040 On 02-February-23 | 10.21 | Call | Bond Future | 49 | 0 | 49 | 0 | 388.00 |
| 13/12/2022 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 649 | 0 | 649 | 0 | 0.00 |
| 13/12/2022 | 2040 On 02-February-23 | 12.07 | Call | Bond Future | 3297 | 3 | 3297 | 3 | 0.00 |
| 13/12/2022 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 634 | 0 | 634 | 0 | 0.00 |
| 13/12/2022 | 2040 On 02-February-23 | 10.93 | Call | Bond Future | 417 | 0 | 417 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | 2040 On 02-February-23 | 12.24 | Call | Bond Future | 3981 | 3 | 3981 | 3 | 0.00 |
| 13/12/2022 | 2040 On 02-February-23 | 12.27 | Call | Bond Future | 4107 | 4 | 4107 | 4 | 0.00 |
| 13/12/2022 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 664 | 1 | 664 | 1 | 0.00 |
| 13/12/2022 | 2040 On 02-February-23 | 11.19 | Call | Bond Future | 776 | 1 | 776 | 1 | 563.00 |
| 13/12/2022 | 2040 On 02-February-23 | 10.96 | Call | Bond Future | 451 | 0 | 451 | 0 | 388.00 |
| 13/12/2022 | 2040 On 02-February-23 | 10.96 | Put | Bond Future | 5521 | 6 | 5521 | 6 | 0.00 |
| 13/12/2022 | 2040 On 02-February-23 | 11.19 | Put | Bond Future | 4318 | 5 | 4318 | 5 | 0.00 |
| 13/12/2022 | 2040 On 02-February-23 | 12.07 | Put | Bond Future | 1370 | 2 | 1370 | 2 | 563.00 |
| 13/12/2022 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 4667 | 5 | 4667 | 5 | 0.00 |
| 13/12/2022 | 2040 On 02-February-23 | 12.27 | Put | Bond Future | 1017 | 1 | 1017 | 1 | 388.00 |
| 13/12/2022 | 2040 On 02-February-23 | 12.24 | Put | Bond Future | 1064 | 1 | 1064 | 1 | 0.00 |
| 13/12/2022 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 4769 | 5 | 4769 | 5 | 0.00 |
| 13/12/2022 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 4718 | 5 | 4718 | 5 | 0.00 |
| 13/12/2022 | 2040 On 02-February-23 | 10.21 | Put | Bond Future | 10415 | 11 | 10415 | 11 | 0.00 |
| 13/12/2022 | 2040 On 02-February-23 | 10.93 | Put | Bond Future | 5690 | 6 | 5690 | 6 | 0.00 |
| 13/12/2022 | 2040 On 02-February-23 | 10.18 | Put | Bond Future | 10633 | 11 | 10633 | 11 | 0.00 |
| 13/12/2022 | 2040 On 04-May-23 | | | Bond Future | 11.88 | 80.8808 | 11.8751 | 80.8808 | 300.00 |
| 13/12/2022 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 9751 | 9 | 9751 | 9 | 0.00 |
| 13/12/2022 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 2593 | 2 | 2593 | 2 | 486.00 |
| 13/12/2022 | 2040 On 04-May-23 | 12.05 | Call | Bond Future | 4319 | 4 | 4319 | 4 | 0.00 |
| 13/12/2022 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 2416 | 2 | 2416 | 2 | 0.00 |
| 13/12/2022 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 517 | 0 | 517 | 0 | 388.00 |
| 13/12/2022 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 2441 | 2 | 2441 | 2 | 0.00 |
| 13/12/2022 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 1105 | 1 | 1105 | 1 | 486.00 |
| 13/12/2022 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 1387 | 1 | 1387 | 1 | 388.00 |
| 13/12/2022 | 2040 On 04-May-23 | 11.03 | Call | Bond Future | 1576 | 1 | 1576 | 1 | 684.00 |
| 13/12/2022 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 2466 | 2 | 2466 | 2 | 0.00 |
| 13/12/2022 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 7027 | 6 | 7027 | 6 | 0.00 |
| 13/12/2022 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 1867 | 2 | 1867 | 2 | 388.00 |
| 13/12/2022 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 5215 | 6 | 5215 | 6 | 0.00 |
| 13/12/2022 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 8487 | 9 | 8487 | 9 | 0.00 |
| 13/12/2022 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 1106 | 1 | 1106 | 1 | 486.00 |
| 13/12/2022 | 2040 On 04-May-23 | 12.05 | Put | Bond Future | 3278 | 4 | 3278 | 4 | 684.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | 2040 On 04-May-23 | 11.03 | Put | Bond Future | 6924 | 8 | 6924 | 8 | 0.00 |
| 13/12/2022 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 7472 | 8 | 7472 | 8 | 0.00 |
| 13/12/2022 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 5253 | 6 | 5253 | 6 | 0.00 |
| 13/12/2022 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 11902 | 13 | 11902 | 13 | 0.00 |
| 13/12/2022 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 5292 | 6 | 5292 | 6 | 0.00 |
| 13/12/2022 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 5026 | 6 | 5026 | 6 | 0.00 |
| 13/12/2022 | 2040 On 03-August-23 | | | Bond Future | 12.00 | 78.0350 | 11.9960 | 78.0350 | 0.00 |
| 13/12/2022 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 5393 | 5 | 5393 | 5 | 0.00 |
| 13/12/2022 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 5426 | 5 | 5426 | 5 | 0.00 |
| 13/12/2022 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 5459 | 5 | 5459 | 5 | 0.00 |
| 13/12/2022 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 4096 | 4 | 4096 | 4 | 0.00 |
| 13/12/2022 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 4120 | 5 | 4120 | 5 | 0.00 |
| 13/12/2022 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 4145 | 5 | 4145 | 5 | 0.00 |
| 13/12/2022 | 2040 On 02-November-23 | | | Bond Future | 12.11 | 79.6788 | 12.1061 | 79.6788 | 0.00 |
| 13/12/2022 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 3586 | 3 | 3586 | 3 | 0.00 |
| 13/12/2022 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 3535 | 3 | 3535 | 3 | 0.00 |
| 13/12/2022 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 3560 | 3 | 3560 | 3 | 0.00 |
| 13/12/2022 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 6691 | 7 | 6691 | 7 | 0.00 |
| 13/12/2022 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 6618 | 7 | 6618 | 7 | 0.00 |
| 13/12/2022 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 6654 | 7 | 6654 | 7 | 0.00 |
| 13/12/2022 | 2040 On 01-February-24 | | | Bond Future | 12.24 | 76.7734 | 12.2376 | 76.7734 | 0.00 |
| 13/12/2022 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 5731 | 5 | 5731 | 5 | 0.00 |
| 13/12/2022 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 5700 | 5 | 5700 | 5 | 0.00 |
| 13/12/2022 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 5669 | 5 | 5669 | 5 | 0.00 |
| 13/12/2022 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 5145 | 6 | 5145 | 6 | 0.00 |
| 13/12/2022 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 5119 | 6 | 5119 | 6 | 0.00 |
| 13/12/2022 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 5094 | 6 | 5094 | 6 | 0.00 |
| 13/12/2022 | 2044 On 02-February-23 | | | Bond Future | 11.71 | 76.4479 | 11.7094 | 76.4479 | 79,626.00 |
| 13/12/2022 | 2044 On 02-February-23 | 10.75 | Call | Bond Future | 280 | 0 | 280 | 0 | 2,500.00 |
| 13/12/2022 | 2044 On 02-February-23 | 11.75 | Call | Bond Future | 2319 | 2 | 2319 | 2 | 0.00 |
| 13/12/2022 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 798 | 1 | 798 | 1 | 0.00 |
| 13/12/2022 | 2044 On 02-February-23 | 11.20 | Call | Bond Future | 870 | 1 | 870 | 1 | 0.00 |
| 13/12/2022 | 2044 On 02-February-23 | 10.30 | Call | Bond Future | 73 | 0 | 73 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | 2044 On 02-February-23 | 11.00 | Call | Bond Future | 550 | 0 | 550 | 0 | 2,500.00 |
| 13/12/2022 | 2044 On 02-February-23 | 12.00 | Call | Bond Future | 3229 | 3 | 3229 | 3 | 0.00 |
| 13/12/2022 | 2044 On 02-February-23 | 11.90 | Call | Bond Future | 2850 | 2 | 2850 | 2 | 0.00 |
| 13/12/2022 | 2044 On 02-February-23 | 11.70 | Call | Bond Future | 2155 | 2 | 2155 | 2 | 1,700.00 |
| 13/12/2022 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 780 | 1 | 780 | 1 | 0.00 |
| 13/12/2022 | 2044 On 02-February-23 | 11.10 | Call | Bond Future | 697 | 1 | 697 | 1 | 1,700.00 |
| 13/12/2022 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 763 | 1 | 763 | 1 | 0.00 |
| 13/12/2022 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 4468 | 5 | 4468 | 5 | 0.00 |
| 13/12/2022 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 4417 | 5 | 4417 | 5 | 0.00 |
| 13/12/2022 | 2044 On 02-February-23 | 11.70 | Put | Bond Future | 2214 | 3 | 2214 | 3 | 0.00 |
| 13/12/2022 | 2044 On 02-February-23 | 11.90 | Put | Bond Future | 1673 | 2 | 1673 | 2 | 0.00 |
| 13/12/2022 | 2044 On 02-February-23 | 12.00 | Put | Bond Future | 1447 | 2 | 1447 | 2 | 4,000.00 |
| 13/12/2022 | 2044 On 02-February-23 | 11.00 | Put | Bond Future | 5211 | 6 | 5211 | 6 | 0.00 |
| 13/12/2022 | 2044 On 02-February-23 | 11.75 | Put | Bond Future | 2066 | 2 | 2066 | 2 | 2,500.00 |
| 13/12/2022 | 2044 On 02-February-23 | 11.20 | Put | Bond Future | 4170 | 5 | 4170 | 5 | 0.00 |
| 13/12/2022 | 2044 On 02-February-23 | 10.30 | Put | Bond Future | 9807 | 11 | 9807 | 11 | 0.00 |
| 13/12/2022 | 2044 On 02-February-23 | 11.10 | Put | Bond Future | 4673 | 5 | 4673 | 5 | 0.00 |
| 13/12/2022 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 4367 | 5 | 4367 | 5 | 0.00 |
| 13/12/2022 | 2044 On 02-February-23 | 10.75 | Put | Bond Future | 6696 | 7 | 6696 | 7 | 0.00 |
| 13/12/2022 | 2044 On 04-May-23 | | | Bond Future | 11.83 | 77.9485 | 11.8267 | 77.9485 | 0.00 |
| 13/12/2022 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 3634 | 3 | 3634 | 3 | 0.00 |
| 13/12/2022 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 4462 | 4 | 4462 | 4 | 0.00 |
| 13/12/2022 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 2691 | 2 | 2691 | 2 | 0.00 |
| 13/12/2022 | 2044 On 04-May-23 | 12.25 | Call | Bond Future | 5353 | 5 | 5353 | 5 | 0.00 |
| 13/12/2022 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 2664 | 2 | 2664 | 2 | 0.00 |
| 13/12/2022 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 2637 | 2 | 2637 | 2 | 0.00 |
| 13/12/2022 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 5274 | 6 | 5274 | 6 | 0.00 |
| 13/12/2022 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 5236 | 6 | 5236 | 6 | 0.00 |
| 13/12/2022 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 4108 | 5 | 4108 | 5 | 4,115.00 |
| 13/12/2022 | 2044 On 04-May-23 | 12.25 | Put | Bond Future | 2822 | 3 | 2822 | 3 | 1,500.00 |
| 13/12/2022 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 5198 | 6 | 5198 | 6 | 0.00 |
| 13/12/2022 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 3408 | 4 | 3408 | 4 | 4,115.00 |
| 13/12/2022 | 2044 On 03-August-23 | | | Bond Future | 11.94 | 75.1676 | 11.9389 | 75.1676 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 5534 | 5 | 5534 | 5 | 0.00 |
| 13/12/2022 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 5466 | 5 | 5466 | 5 | 0.00 |
| 13/12/2022 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 5500 | 5 | 5500 | 5 | 0.00 |
| 13/12/2022 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 4208 | 5 | 4208 | 5 | 0.00 |
| 13/12/2022 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 4183 | 5 | 4183 | 5 | 0.00 |
| 13/12/2022 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 4158 | 5 | 4158 | 5 | 0.00 |
| 13/12/2022 | 2044 On 02-November-23 | | | Bond Future | 12.04 | 76.7510 | 12.0406 | 76.7510 | 0.00 |
| 13/12/2022 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 3875 | 4 | 3875 | 4 | 0.00 |
| 13/12/2022 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 3903 | 4 | 3903 | 4 | 0.00 |
| 13/12/2022 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 3930 | 4 | 3930 | 4 | 0.00 |
| 13/12/2022 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 6824 | 7 | 6824 | 7 | 0.00 |
| 13/12/2022 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 6861 | 7 | 6861 | 7 | 0.00 |
| 13/12/2022 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 6897 | 7 | 6897 | 7 | 0.00 |
| 13/12/2022 | 2044 On 01-February-24 | | | Bond Future | 12.16 | 73.9119 | 12.1618 | 73.9119 | 0.00 |
| 13/12/2022 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 6011 | 6 | 6011 | 6 | 0.00 |
| 13/12/2022 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 6043 | 6 | 6043 | 6 | 0.00 |
| 13/12/2022 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 6075 | 6 | 6075 | 6 | 0.00 |
| 13/12/2022 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 5330 | 6 | 5330 | 6 | 0.00 |
| 13/12/2022 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 5356 | 6 | 5356 | 6 | 0.00 |
| 13/12/2022 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 5382 | 6 | 5382 | 6 | 0.00 |
| 13/12/2022 | 2046 On 02-February-23 | | | Bond Future | 110.25 | 110.1840 | 110.2534 | 110.1840 | 13,685.00 |
| 13/12/2022 | 2046 On 04-May-23 | | | Bond Future | 110.41 | 110.3373 | 110.4053 | 110.3373 | 4,935.00 |
| 13/12/2022 | 2046 On 03-August-23 | | | Bond Future | 112.70 | 112.6301 | 112.6980 | 112.6301 | 0.00 |
| 13/12/2022 | 2046 On 02-November-23 | | | Bond Future | 113.00 | 112.9334 | 113.0020 | 112.9334 | 0.00 |
| 13/12/2022 | 2046 On 01-February-24 | | | Bond Future | 115.30 | 115.2285 | 115.2993 | 115.2285 | 0.00 |
| 13/12/2022 | 2050 On 02-February-23 | | | Bond Future | 111.76 | 110.1085 | 111.7594 | 110.1085 | 10,717.00 |
| 13/12/2022 | 2050 On 04-May-23 | | | Bond Future | 113.98 | 112.2949 | 113.9761 | 112.2949 | 3,359.00 |
| 13/12/2022 | 2050 On 03-August-23 | | | Bond Future | 114.16 | 112.4423 | 114.1568 | 112.4423 | 0.00 |
| 13/12/2022 | 2050 On 02-November-23 | | | Bond Future | 116.58 | 114.8336 | 116.5837 | 114.8336 | 0.00 |
| 13/12/2022 | 2050 On 01-February-24 | | | Bond Future | 116.71 | 114.9256 | 116.7122 | 114.9256 | 0.00 |
| 13/12/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | 8657 On 21-December-26 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | AL37 On 02-February-23 | | | Index Future | 851.39 | 849.2470 | 851.3900 | 849.2470 | 0.00 |
| 13/12/2022 | AL37 On 04-May-23 | | | Index Future | 868.07 | 865.8920 | 868.0720 | 865.8920 | 0.00 |
| 13/12/2022 | AL37 On 03-August-23 | | | Index Future | 885.89 | 883.6720 | 885.8940 | 883.6720 | 0.00 |
| 13/12/2022 | AL37 On 02-November-23 | | | Index Future | 904.52 | 902.2570 | 904.5240 | 902.2570 | 0.00 |
| 13/12/2022 | AL37 On 01-February-24 | | | Index Future | 922.73 | 920.4170 | 922.7310 | 920.4170 | 0.00 |
| 13/12/2022 | AL7T On 02-February-23 | | | Index Future | 977.38 | 972.1130 | 977.3810 | 972.1130 | 0.00 |
| 13/12/2022 | AL7T On 04-May-23 | | | Index Future | 996.53 | 991.1660 | 996.5310 | 991.1660 | 0.00 |
| 13/12/2022 | AL7T On 03-August-23 | | | Index Future | 1016.99 | 1011.5180 | 1016.9900 | 1011.5180 | 0.00 |
| 13/12/2022 | AL7T On 02-November-23 | | | Index Future | 1038.38 | 1032.7920 | 1038.3770 | 1032.7920 | 0.00 |
| 13/12/2022 | AL7T On 01-February-24 | | | Index Future | 1059.28 | 1053.5790 | 1059.2780 | 1053.5790 | 0.00 |
| 13/12/2022 | ALBI On 02-February-23 | | | Index Future | 854.73 | 849.0330 | 854.7330 | 849.0330 | 111.00 |
| 13/12/2022 | ALBI On 04-May-23 | | | Index Future | 871.48 | 865.6740 | 871.4810 | 865.6740 | 0.00 |
| 13/12/2022 | ALBI On 03-August-23 | | | Index Future | 889.37 | 883.4490 | 889.3720 | 883.4490 | 0.00 |
| 13/12/2022 | ALBI On 02-November-23 | | | Index Future | 908.08 | 902.0290 | 908.0750 | 902.0290 | 0.00 |
| 13/12/2022 | ALBI On 01-February-24 | | | Index Future | 926.35 | 920.1850 | 926.3540 | 920.1850 | 0.00 |
| 13/12/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 13/12/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C213 On 28-February-31 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2022 | ES33 On 02-February-23 | | | Bond Future | 12.46 | 73.6183 | 12.4633 | 73.6183 | 350.00 |
| 13/12/2022 | ES33 On 04-May-23 | | | Bond Future | 12.63 | 71.2859 | 12.6337 | 71.2859 | 0.00 |
| 13/12/2022 | ES33 On 03-August-23 | | | Bond Future | 12.80 | 72.7680 | 12.7958 | 72.7680 | 0.00 |
| 13/12/2022 | ES33 On 02-November-23 | | | Bond Future | 12.96 | 70.5200 | 12.9615 | 70.5200 | 0.00 |
| 13/12/2022 | ES33 On 01-February-24 | | | Bond Future | 13.16 | 71.9512 | 13.1563 | 71.9512 | 0.00 |
| 13/12/2022 | ES42 On 02-February-23 | | | Bond Future | 12.68 | 71.8471 | 12.6793 | 71.8471 | 4,195.00 |
| 13/12/2022 | ES42 On 04-May-23 | | | Bond Future | 12.83 | 69.0110 | 12.8336 | 69.0110 | 0.00 |
| 13/12/2022 | ES42 On 03-August-23 | | | Bond Future | 12.98 | 70.4467 | 12.9762 | 70.4467 | 0.00 |
| 13/12/2022 | ES42 On 02-November-23 | | | Bond Future | 13.12 | 67.6826 | 13.1215 | 67.6826 | 0.00 |
| 13/12/2022 | ES42 On 01-February-24 | | | Bond Future | 13.28 | 69.0549 | 13.2834 | 69.0549 | 0.00 |
| 13/12/2022 | GOVI On 02-February-23 | | | GOVI | 842.65 | 837.0500 | 842.6470 | 837.0500 | 848.00 |
| 13/12/2022 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2022 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2022 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2022 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 81730 | 14 | 81730 | 14 | 0.00 |
| 13/12/2022 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 81830 | 14 | 81830 | 14 | 0.00 |
| 13/12/2022 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 81930 | 14 | 81930 | 14 | 0.00 |
| 13/12/2022 | GOVI On 04-May-23 | | | GOVI | 859.16 | 853.4570 | 859.1580 | 853.4570 | 0.00 |
| 13/12/2022 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 62780 | 1 | 62780 | 1 | 0.00 |
| 13/12/2022 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 62980 | 1 | 62980 | 1 | 0.00 |
| 13/12/2022 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 62880 | 1 | 62880 | 1 | 0.00 |
| 13/12/2022 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2022 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2022 | GOVI On 03-August-23 | | | GOVI | 876.80 | 870.9810 | 876.7960 | 870.9810 | 0.00 |
| 13/12/2022 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 395660 | 34 | 395660 | 34 | 0.00 |
| 13/12/2022 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 395760 | 34 | 395760 | 34 | 0.00 |
| 13/12/2022 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 395860 | 34 | 395860 | 34 | 0.00 |
| 13/12/2022 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2022 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2022 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2022 | GOVI On 02-November-23 | | | GOVI | 895.24 | 889.2990 | 895.2350 | 889.2990 | 0.00 |
| 13/12/2022 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 94350 | 3 | 94350 | 3 | 0.00 |
| 13/12/2022 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 94250 | 3 | 94250 | 3 | 0.00 |
| 13/12/2022 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 94150 | 3 | 94150 | 3 | 0.00 |
| 13/12/2022 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2022 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2022 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2022 | GOVI On 01-February-24 | | | GOVI | 913.26 | 907.1980 | 913.2550 | 907.1980 | 0.00 |
| 13/12/2022 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 332750 | 27 | 332750 | 27 | 0.00 |
| 13/12/2022 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 332650 | 27 | 332650 | 27 | 0.00 |
| 13/12/2022 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 332550 | 27 | 332550 | 27 | 0.00 |
| 13/12/2022 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2022 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2022 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 13/12/2022 | IGOV On 02-February-23 | | | Index Future | 315.53 | 315.5320 | 315.5270 | 315.5320 | 671.00 |
| 13/12/2022 | IGOV On 04-May-23 | | | Index Future | 321.79 | 321.7930 | 321.7860 | 321.7930 | 16.00 |
| 13/12/2022 | IGOV On 03-August-23 | | | Index Future | 328.47 | 328.4760 | 328.4680 | 328.4760 | 0.00 |
| 13/12/2022 | IGOV On 02-November-23 | | | Index Future | 335.45 | 335.4580 | 335.4490 | 335.4580 | 0.00 |
| 13/12/2022 | IGOV On 01-February-24 | | | Index Future | 342.27 | 342.2820 | 342.2740 | 342.2820 | 0.00 |
| 13/12/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 13/12/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 13/12/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 13/12/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 13/12/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 13/12/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 13/12/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 13/12/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 13/12/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 13/12/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 13/12/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 13/12/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 13/12/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 13/12/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 13/12/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 13/12/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 13/12/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 7.27 | 92.7550 | 7.2700 | 92.7550 | 68.00 |
| 13/12/2022 | JBAF On 18-January-23 | | | Jibar Tradeable Future | 7.34 | 92.6850 | 7.3400 | 92.6850 | 0.00 |
| 13/12/2022 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 7.75 | 92.2800 | 7.7500 | 92.2800 | 0.00 |
| 13/12/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.78 | 92.2450 | 7.7800 | 92.2450 | 0.00 |
| 13/12/2022 | JBAF On 19-April-23 | | | Jibar Tradeable Future | 7.94 | 92.1000 | 7.9350 | 92.1000 | 0.00 |
| 13/12/2022 | JBAF On 17-May-23 | | | Jibar Tradeable Future | 7.97 | 92.0700 | 7.9700 | 92.0700 | 0.00 |
| 13/12/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 8.06 | 92.0100 | 8.0550 | 92.0100 | 0.00 |
| 13/12/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 8.10 | 91.9850 | 8.0950 | 91.9850 | 75.00 |
| 13/12/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.10 | 91.9900 | 8.0950 | 91.9900 | 272.00 |
| 13/12/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.09 | 91.9900 | 8.0900 | 91.9900 | 0.00 |
| 13/12/2022 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.09 | 91.9900 | 8.0900 | 91.9900 | 0.00 |
| 13/12/2022 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.09 | 91.9950 | 8.0850 | 91.9950 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | | | Bond Future | 11.50 | 86.2750 | 11.5017 | 86.2750 | 145,653.00 |
| 13/12/2022 | R035 On 02-February-23 | 11.98 | Call | Bond Future | 3611 | 3 | 3611 | 3 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 9058 | 8 | 9058 | 8 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 874 | 1 | 874 | 1 | 976.00 |
| 13/12/2022 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 893 | 1 | 893 | 1 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 575 | 0 | 575 | 0 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 126 | 0 | 126 | 0 | 976.00 |
| 13/12/2022 | R035 On 02-February-23 | 10.64 | Call | Bond Future | 330 | 0 | 330 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 589 | 0 | 589 | 0 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 25 | 0 | 25 | 0 | 582.00 |
| 13/12/2022 | R035 On 02-February-23 | 9.85 | Call | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 9.89 | Call | Bond Future | 33 | 0 | 33 | 0 | 388.00 |
| 13/12/2022 | R035 On 02-February-23 | 11.94 | Call | Bond Future | 3457 | 3 | 3457 | 3 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 603 | 0 | 603 | 0 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 10.60 | Call | Bond Future | 296 | 0 | 296 | 0 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 5299 | 6 | 5299 | 6 | 582.00 |
| 13/12/2022 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 7321 | 8 | 7321 | 8 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 10.60 | Put | Bond Future | 5615 | 6 | 5615 | 6 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 10.64 | Put | Bond Future | 5404 | 6 | 5404 | 6 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 4220 | 5 | 4220 | 5 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 118 | 0 | 118 | 0 | 976.00 |
| 13/12/2022 | R035 On 02-February-23 | 9.89 | Put | Bond Future | 9884 | 11 | 9884 | 11 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 10407 | 11 | 10407 | 11 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 4266 | 5 | 4266 | 5 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 4313 | 5 | 4313 | 5 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 3440 | 4 | 3440 | 4 | 582.00 |
| 13/12/2022 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 3481 | 4 | 3481 | 4 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 11.98 | Put | Bond Future | 973 | 1 | 973 | 1 | 388.00 |
| 13/12/2022 | R035 On 02-February-23 | 9.85 | Put | Bond Future | 10145 | 11 | 10145 | 11 | 0.00 |
| 13/12/2022 | R035 On 02-February-23 | 11.94 | Put | Bond Future | 1035 | 1 | 1035 | 1 | 0.00 |
| 13/12/2022 | R035 On 04-May-23 | | | Bond Future | 11.63 | 83.4637 | 11.6302 | 83.4637 | 104,314.00 |
| 13/12/2022 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 2303 | 2 | 2303 | 2 | 0.00 |
| 13/12/2022 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 415 | 0 | 415 | 0 | 388.00 |
| 13/12/2022 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 912 | 1 | 912 | 1 | 491.00 |
| 13/12/2022 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 6185 | 6 | 6185 | 6 | 0.00 |
| 13/12/2022 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 2188 | 2 | 2188 | 2 | 491.00 |
| 13/12/2022 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 2257 | 2 | 2257 | 2 | 0.00 |
| 13/12/2022 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 2280 | 2 | 2280 | 2 | 0.00 |
| 13/12/2022 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 1137 | 1 | 1137 | 1 | 388.00 |
| 13/12/2022 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 8963 | 8 | 8963 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 986 | 1 | 986 | 1 | 491.00 |
| 13/12/2022 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 7127 | 8 | 7127 | 8 | 0.00 |
| 13/12/2022 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 1770 | 2 | 1770 | 2 | 388.00 |
| 13/12/2022 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 4618 | 5 | 4618 | 5 | 0.00 |
| 13/12/2022 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 8011 | 9 | 8011 | 9 | 0.00 |
| 13/12/2022 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 11157 | 12 | 11157 | 12 | 0.00 |
| 13/12/2022 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 4791 | 5 | 4791 | 5 | 0.00 |
| 13/12/2022 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 4686 | 5 | 4686 | 5 | 0.00 |
| 13/12/2022 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 4652 | 5 | 4652 | 5 | 0.00 |
| 13/12/2022 | R035 On 03-August-23 | | | Bond Future | 11.75 | 85.1793 | 11.7507 | 85.1793 | 0.00 |
| 13/12/2022 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 4947 | 5 | 4947 | 5 | 0.00 |
| 13/12/2022 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 4978 | 5 | 4978 | 5 | 0.00 |
| 13/12/2022 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 5009 | 5 | 5009 | 5 | 0.00 |
| 13/12/2022 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 3672 | 4 | 3672 | 4 | 0.00 |
| 13/12/2022 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 3694 | 4 | 3694 | 4 | 0.00 |
| 13/12/2022 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 3716 | 4 | 3716 | 4 | 0.00 |
| 13/12/2022 | R035 On 02-November-23 | | | Bond Future | 11.87 | 82.4659 | 11.8733 | 82.4659 | 0.00 |
| 13/12/2022 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 3283 | 3 | 3283 | 3 | 0.00 |
| 13/12/2022 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 3236 | 3 | 3236 | 3 | 0.00 |
| 13/12/2022 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 3259 | 3 | 3259 | 3 | 0.00 |
| 13/12/2022 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 5723 | 6 | 5723 | 6 | 0.00 |
| 13/12/2022 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 5755 | 6 | 5755 | 6 | 0.00 |
| 13/12/2022 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 5691 | 6 | 5691 | 6 | 0.00 |
| 13/12/2022 | R035 On 01-February-24 | | | Bond Future | 12.02 | 84.1223 | 12.0215 | 84.1223 | 0.00 |
| 13/12/2022 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 5216 | 5 | 5216 | 5 | 0.00 |
| 13/12/2022 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 5274 | 5 | 5274 | 5 | 0.00 |
| 13/12/2022 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 5245 | 5 | 5245 | 5 | 0.00 |
| 13/12/2022 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 4375 | 5 | 4375 | 5 | 0.00 |
| 13/12/2022 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 4397 | 5 | 4397 | 5 | 0.00 |
| 13/12/2022 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 4353 | 5 | 4353 | 5 | 0.00 |
| 13/12/2022 | R186 On 02-February-23 | | | Bond Future | 8.95 | 106.0574 | 8.9462 | 106.0574 | 72,146.00 |
| 13/12/2022 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 169 | 0 | 169 | 0 | 0.00 |
| 13/12/2022 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 157 | 0 | 157 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 163 | 0 | 163 | 0 | 0.00 |
| 13/12/2022 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 2229 | 2 | 2229 | 2 | 0.00 |
| 13/12/2022 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 2257 | 3 | 2257 | 3 | 0.00 |
| 13/12/2022 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 2201 | 2 | 2201 | 2 | 0.00 |
| 13/12/2022 | R186 On 04-May-23 | | | Bond Future | 9.03 | 108.1374 | 9.0326 | 108.1374 | 12,216.00 |
| 13/12/2022 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 1189 | 1 | 1189 | 1 | 0.00 |
| 13/12/2022 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 1203 | 1 | 1203 | 1 | 0.00 |
| 13/12/2022 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 1218 | 1 | 1218 | 1 | 0.00 |
| 13/12/2022 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 1837 | 2 | 1837 | 2 | 0.00 |
| 13/12/2022 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 1820 | 2 | 1820 | 2 | 0.00 |
| 13/12/2022 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 1854 | 2 | 1854 | 2 | 0.00 |
| 13/12/2022 | R186 On 03-August-23 | | | Bond Future | 9.10 | 105.0532 | 9.0952 | 105.0532 | 0.00 |
| 13/12/2022 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 2965 | 3 | 2965 | 3 | 0.00 |
| 13/12/2022 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 3005 | 3 | 3005 | 3 | 0.00 |
| 13/12/2022 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 2985 | 3 | 2985 | 3 | 0.00 |
| 13/12/2022 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 1123 | 1 | 1123 | 1 | 0.00 |
| 13/12/2022 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 1132 | 1 | 1132 | 1 | 0.00 |
| 13/12/2022 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 1115 | 1 | 1115 | 1 | 0.00 |
| 13/12/2022 | R186 On 02-November-23 | | | Bond Future | 9.15 | 107.2648 | 9.1460 | 107.2648 | 0.00 |
| 13/12/2022 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 4308 | 4 | 4308 | 4 | 0.00 |
| 13/12/2022 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 2336 | 2 | 2336 | 2 | 0.00 |
| 13/12/2022 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 2353 | 2 | 2353 | 2 | 0.00 |
| 13/12/2022 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 2369 | 2 | 2369 | 2 | 0.00 |
| 13/12/2022 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 1965 | 2 | 1965 | 2 | 1,715.00 |
| 13/12/2022 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 1680 | 2 | 1680 | 2 | 0.00 |
| 13/12/2022 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 1691 | 2 | 1691 | 2 | 0.00 |
| 13/12/2022 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 1701 | 2 | 1701 | 2 | 0.00 |
| 13/12/2022 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 909 | 1 | 909 | 1 | 1,715.00 |
| 13/12/2022 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 1955 | 2 | 1955 | 2 | 0.00 |
| 13/12/2022 | R186 On 01-February-24 | | | Bond Future | 9.25 | 104.1148 | 9.2454 | 104.1148 | 0.00 |
| 13/12/2022 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 2426 | 2 | 2426 | 2 | 0.00 |
| 13/12/2022 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 2395 | 2 | 2395 | 2 | 0.00 |
| 13/12/2022 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 2411 | 2 | 2411 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 1736 | 2 | 1736 | 2 | 0.00 |
| 13/12/2022 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 1755 | 2 | 1755 | 2 | 0.00 |
| 13/12/2022 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 1746 | 2 | 1746 | 2 | 0.00 |
| 13/12/2022 | R197 On 02-February-23 | | | Bond Future | 328.89 | 329.0415 | 328.8900 | 329.0415 | 977.00 |
| 13/12/2022 | R197 On 04-May-23 | | | Bond Future | 335.41 | 335.5750 | 335.4124 | 335.5750 | 0.00 |
| 13/12/2022 | R197 On 03-August-23 | | | Bond Future | 333.29 | 333.4637 | 333.2931 | 333.4637 | 0.00 |
| 13/12/2022 | R197 On 02-November-23 | | | Bond Future | 340.38 | 340.5556 | 340.3790 | 340.5556 | 0.00 |
| 13/12/2022 | R202 On 02-February-23 | | | Bond Future | 242.01 | 243.4728 | 242.0115 | 243.4728 | 5,950.00 |
| 13/12/2022 | R202 On 04-May-23 | | | Bond Future | 246.81 | 248.3072 | 246.8110 | 248.3072 | 0.00 |
| 13/12/2022 | R202 On 03-August-23 | | | Bond Future | 247.11 | 248.6415 | 247.1107 | 248.6415 | 0.00 |
| 13/12/2022 | R202 On 02-November-23 | | | Bond Future | 252.36 | 253.9287 | 252.3637 | 253.9287 | 0.00 |
| 13/12/2022 | R202 On 01-February-24 | | | Bond Future | 252.54 | 254.1327 | 252.5379 | 254.1327 | 0.00 |
| 13/12/2022 | R209 On 02-February-23 | | | Bond Future | 11.49 | 66.4781 | 11.4907 | 66.4781 | 25,765.00 |
| 13/12/2022 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 445 | 0 | 445 | 0 | 0.00 |
| 13/12/2022 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 424 | 0 | 424 | 0 | 0.00 |
| 13/12/2022 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 434 | 0 | 434 | 0 | 0.00 |
| 13/12/2022 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 3995 | 5 | 3995 | 5 | 0.00 |
| 13/12/2022 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 4080 | 5 | 4080 | 5 | 0.00 |
| 13/12/2022 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 4038 | 5 | 4038 | 5 | 0.00 |
| 13/12/2022 | R209 On 04-May-23 | | | Bond Future | 11.61 | 64.6304 | 11.6072 | 64.6304 | 2,635.00 |
| 13/12/2022 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 5609 | 5 | 5609 | 5 | 0.00 |
| 13/12/2022 | R209 On 04-May-23 | 11.50 | Call | Bond Future | 2700 | 2 | 2700 | 2 | 1,000.00 |
| 13/12/2022 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 1632 | 1 | 1632 | 1 | 0.00 |
| 13/12/2022 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 1839 | 2 | 1839 | 2 | 0.00 |
| 13/12/2022 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 1820 | 2 | 1820 | 2 | 0.00 |
| 13/12/2022 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 1801 | 2 | 1801 | 2 | 0.00 |
| 13/12/2022 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 466 | 0 | 466 | 0 | 500.00 |
| 13/12/2022 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 9004 | 10 | 9004 | 10 | 0.00 |
| 13/12/2022 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 4390 | 5 | 4390 | 5 | 0.00 |
| 13/12/2022 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 4358 | 5 | 4358 | 5 | 0.00 |
| 13/12/2022 | R209 On 04-May-23 | 11.50 | Put | Bond Future | 3225 | 4 | 3225 | 4 | 0.00 |
| 13/12/2022 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 4326 | 5 | 4326 | 5 | 0.00 |
| 13/12/2022 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 4687 | 5 | 4687 | 5 | 6,250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 1459 | 2 | 1459 | 2 | 8,500.00 |
| 13/12/2022 | R209 On 03-August-23 | | | Bond Future | 11.71 | 65.9592 | 11.7142 | 65.9592 | 0.00 |
| 13/12/2022 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 4351 | 4 | 4351 | 4 | 0.00 |
| 13/12/2022 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 4297 | 4 | 4297 | 4 | 0.00 |
| 13/12/2022 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 4324 | 4 | 4324 | 4 | 0.00 |
| 13/12/2022 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 3234 | 4 | 3234 | 4 | 0.00 |
| 13/12/2022 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 3273 | 4 | 3273 | 4 | 0.00 |
| 13/12/2022 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 3253 | 4 | 3253 | 4 | 0.00 |
| 13/12/2022 | R209 On 02-November-23 | | | Bond Future | 11.82 | 64.1953 | 11.8196 | 64.1953 | 0.00 |
| 13/12/2022 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 2828 | 3 | 2828 | 3 | 0.00 |
| 13/12/2022 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 2788 | 3 | 2788 | 3 | 0.00 |
| 13/12/2022 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 2808 | 3 | 2808 | 3 | 0.00 |
| 13/12/2022 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 5131 | 6 | 5131 | 6 | 0.00 |
| 13/12/2022 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 5161 | 6 | 5161 | 6 | 0.00 |
| 13/12/2022 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 5102 | 5 | 5102 | 5 | 0.00 |
| 13/12/2022 | R209 On 01-February-24 | | | Bond Future | 11.94 | 65.4846 | 11.9427 | 65.4846 | 0.00 |
| 13/12/2022 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 4635 | 4 | 4635 | 4 | 0.00 |
| 13/12/2022 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 4661 | 4 | 4661 | 4 | 0.00 |
| 13/12/2022 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 4686 | 4 | 4686 | 4 | 0.00 |
| 13/12/2022 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 3778 | 4 | 3778 | 4 | 0.00 |
| 13/12/2022 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 3798 | 4 | 3798 | 4 | 0.00 |
| 13/12/2022 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 3818 | 4 | 3818 | 4 | 0.00 |
| 13/12/2022 | R210 On 02-February-23 | | | Bond Future | 220.65 | 221.8778 | 220.6457 | 221.8778 | 372.00 |
| 13/12/2022 | R210 On 04-May-23 | | | Bond Future | 221.94 | 223.1989 | 221.9370 | 223.1989 | 0.00 |
| 13/12/2022 | R210 On 03-August-23 | | | Bond Future | 226.55 | 227.8369 | 226.5457 | 227.8369 | 0.00 |
| 13/12/2022 | R210 On 02-November-23 | | | Bond Future | 228.19 | 229.5105 | 228.1901 | 229.5105 | 0.00 |
| 13/12/2022 | R210 On 01-February-24 | | | Bond Future | 232.83 | 234.1756 | 232.8304 | 234.1756 | 0.00 |
| 13/12/2022 | R213 On 02-February-23 | | | Bond Future | 10.87 | 82.1988 | 10.8661 | 82.1988 | 36,344.00 |
| 13/12/2022 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 2 | 0 | 2 | 0 | 476.00 |
| 13/12/2022 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 255 | 0 | 255 | 0 | 0.00 |
| 13/12/2022 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 510 | 0 | 510 | 0 | 912.00 |
| 13/12/2022 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 264 | 0 | 264 | 0 | 0.00 |
| 13/12/2022 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 116 | 0 | 116 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 5955 | 6 | 5955 | 6 | 0.00 |
| 13/12/2022 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 274 | 0 | 274 | 0 | 0.00 |
| 13/12/2022 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 404 | 0 | 404 | 0 | 0.00 |
| 13/12/2022 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 2803 | 3 | 2803 | 3 | 476.00 |
| 13/12/2022 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 157 | 0 | 157 | 0 | 912.00 |
| 13/12/2022 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 3282 | 4 | 3282 | 4 | 0.00 |
| 13/12/2022 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 2531 | 3 | 2531 | 3 | 0.00 |
| 13/12/2022 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 3244 | 4 | 3244 | 4 | 0.00 |
| 13/12/2022 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 3321 | 4 | 3321 | 4 | 0.00 |
| 13/12/2022 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 8294 | 9 | 8294 | 9 | 0.00 |
| 13/12/2022 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 4147 | 5 | 4147 | 5 | 476.00 |
| 13/12/2022 | R213 On 04-May-23 | | | Bond Future | 10.99 | 80.2590 | 10.9917 | 80.2590 | 0.00 |
| 13/12/2022 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 2038 | 2 | 2038 | 2 | 0.00 |
| 13/12/2022 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 2019 | 2 | 2019 | 2 | 0.00 |
| 13/12/2022 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 2058 | 2 | 2058 | 2 | 0.00 |
| 13/12/2022 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 3143 | 3 | 3143 | 3 | 0.00 |
| 13/12/2022 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 3194 | 3 | 3194 | 3 | 0.00 |
| 13/12/2022 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 3168 | 3 | 3168 | 3 | 0.00 |
| 13/12/2022 | R213 On 03-August-23 | | | Bond Future | 11.11 | 81.9086 | 11.1080 | 81.9086 | 0.00 |
| 13/12/2022 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 4508 | 4 | 4508 | 4 | 0.00 |
| 13/12/2022 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 4481 | 4 | 4481 | 4 | 0.00 |
| 13/12/2022 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 4535 | 4 | 4535 | 4 | 0.00 |
| 13/12/2022 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 2326 | 3 | 2326 | 3 | 0.00 |
| 13/12/2022 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 2340 | 3 | 2340 | 3 | 0.00 |
| 13/12/2022 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 2311 | 3 | 2311 | 3 | 0.00 |
| 13/12/2022 | R213 On 02-November-23 | | | Bond Future | 11.23 | 80.0781 | 11.2280 | 80.0781 | 0.00 |
| 13/12/2022 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 3041 | 3 | 3041 | 3 | 0.00 |
| 13/12/2022 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 3020 | 3 | 3020 | 3 | 0.00 |
| 13/12/2022 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 3063 | 3 | 3063 | 3 | 0.00 |
| 13/12/2022 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 3479 | 4 | 3479 | 4 | 0.00 |
| 13/12/2022 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 3521 | 4 | 3521 | 4 | 0.00 |
| 13/12/2022 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 3500 | 4 | 3500 | 4 | 0.00 |
| 13/12/2022 | R213 On 01-February-24 | | | Bond Future | 11.38 | 81.6871 | 11.3790 | 81.6871 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 4344 | 4 | 4344 | 4 | 0.00 |
| 13/12/2022 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 4319 | 4 | 4319 | 4 | 0.00 |
| 13/12/2022 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 4294 | 4 | 4294 | 4 | 0.00 |
| 13/12/2022 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 2989 | 3 | 2989 | 3 | 0.00 |
| 13/12/2022 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 2974 | 3 | 2974 | 3 | 0.00 |
| 13/12/2022 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 2958 | 3 | 2958 | 3 | 0.00 |
| 13/12/2022 | R214 On 02-February-23 | | | Bond Future | 11.60 | 63.9631 | 11.5979 | 63.9631 | 71,030.00 |
| 13/12/2022 | R214 On 02-February-23 | | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2022 | R214 On 02-February-23 | 10.30 | Call | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 13/12/2022 | R214 On 02-February-23 | 10.90 | Call | Bond Future | 447 | 0 | 447 | 0 | 2,300.00 |
| 13/12/2022 | R214 On 02-February-23 | 11.80 | Call | Bond Future | 2358 | 2 | 2358 | 2 | 0.00 |
| 13/12/2022 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 697 | 1 | 697 | 1 | 0.00 |
| 13/12/2022 | R214 On 02-February-23 | 11.60 | Call | Bond Future | 1778 | 1 | 1778 | 1 | 2,300.00 |
| 13/12/2022 | R214 On 02-February-23 | 11.00 | Call | Bond Future | 569 | 0 | 569 | 0 | 0.00 |
| 13/12/2022 | R214 On 02-February-23 | 11.10 | Call | Bond Future | 712 | 1 | 712 | 1 | 0.00 |
| 13/12/2022 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 667 | 1 | 667 | 1 | 0.00 |
| 13/12/2022 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 682 | 1 | 682 | 1 | 0.00 |
| 13/12/2022 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 3459 | 4 | 3459 | 4 | 0.00 |
| 13/12/2022 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 3500 | 4 | 3500 | 4 | 0.00 |
| 13/12/2022 | R214 On 02-February-23 | 10.90 | Put | Bond Future | 4236 | 5 | 4236 | 5 | 0.00 |
| 13/12/2022 | R214 On 02-February-23 | 11.00 | Put | Bond Future | 3793 | 4 | 3793 | 4 | 0.00 |
| 13/12/2022 | R214 On 02-February-23 | 11.60 | Put | Bond Future | 1767 | 2 | 1767 | 2 | 0.00 |
| 13/12/2022 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 3419 | 4 | 3419 | 4 | 0.00 |
| 13/12/2022 | R214 On 02-February-23 | 11.10 | Put | Bond Future | 3379 | 4 | 3379 | 4 | 0.00 |
| 13/12/2022 | R214 On 02-February-23 | 11.80 | Put | Bond Future | 1325 | 2 | 1325 | 2 | 0.00 |
| 13/12/2022 | R214 On 02-February-23 | 10.30 | Put | Bond Future | 7423 | 8 | 7423 | 8 | 0.00 |
| 13/12/2022 | R214 On 02-February-23 | | Put | Bond Future | 35353 | 36 | 35353 | 36 | 0.00 |
| 13/12/2022 | R214 On 04-May-23 | | | Bond Future | 11.70 | 61.9194 | 11.7041 | 61.9194 | 0.00 |
| 13/12/2022 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 2341 | 2 | 2341 | 2 | 0.00 |
| 13/12/2022 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 2295 | 2 | 2295 | 2 | 0.00 |
| 13/12/2022 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 2318 | 2 | 2318 | 2 | 0.00 |
| 13/12/2022 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 4062 | 4 | 4062 | 4 | 0.00 |
| 13/12/2022 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 4093 | 5 | 4093 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 4032 | 4 | 4032 | 4 | 0.00 |
| 13/12/2022 | R214 On 03-August-23 | | | Bond Future | 11.80 | 63.1921 | 11.8027 | 63.1921 | 0.00 |
| 13/12/2022 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 4958 | 5 | 4958 | 5 | 0.00 |
| 13/12/2022 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 4900 | 4 | 4900 | 4 | 0.00 |
| 13/12/2022 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 4929 | 5 | 4929 | 5 | 0.00 |
| 13/12/2022 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 3217 | 4 | 3217 | 4 | 0.00 |
| 13/12/2022 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 3237 | 4 | 3237 | 4 | 0.00 |
| 13/12/2022 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 3198 | 3 | 3198 | 3 | 0.00 |
| 13/12/2022 | R214 On 02-November-23 | | | Bond Future | 11.90 | 61.2218 | 11.9019 | 61.2218 | 0.00 |
| 13/12/2022 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 3207 | 3 | 3207 | 3 | 0.00 |
| 13/12/2022 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 3163 | 3 | 3163 | 3 | 0.00 |
| 13/12/2022 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 3185 | 3 | 3185 | 3 | 0.00 |
| 13/12/2022 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 5445 | 6 | 5445 | 6 | 0.00 |
| 13/12/2022 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 5476 | 6 | 5476 | 6 | 0.00 |
| 13/12/2022 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 5415 | 6 | 5415 | 6 | 0.00 |
| 13/12/2022 | R214 On 01-February-24 | | | Bond Future | 12.02 | 62.4515 | 12.0199 | 62.4515 | 0.00 |
| 13/12/2022 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 4906 | 5 | 4906 | 5 | 0.00 |
| 13/12/2022 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 4933 | 5 | 4933 | 5 | 0.00 |
| 13/12/2022 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 4959 | 5 | 4959 | 5 | 0.00 |
| 13/12/2022 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 4279 | 5 | 4279 | 5 | 0.00 |
| 13/12/2022 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 4301 | 5 | 4301 | 5 | 0.00 |
| 13/12/2022 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 4323 | 5 | 4323 | 5 | 0.00 |
| 13/12/2022 | R248 On 02-February-23 | | | Bond Future | 11.57 | 80.1186 | 11.5693 | 80.1186 | 247,702.00 |
| 13/12/2022 | R248 On 02-February-23 | 10.40 | Call | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 13/12/2022 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 898 | 1 | 898 | 1 | 0.00 |
| 13/12/2022 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 918 | 1 | 918 | 1 | 0.00 |
| 13/12/2022 | R248 On 02-February-23 | 11.10 | Call | Bond Future | 979 | 1 | 979 | 1 | 0.00 |
| 13/12/2022 | R248 On 02-February-23 | 11.00 | Call | Bond Future | 785 | 1 | 785 | 1 | 2,900.00 |
| 13/12/2022 | R248 On 02-February-23 | 11.60 | Call | Bond Future | 2375 | 2 | 2375 | 2 | 2,900.00 |
| 13/12/2022 | R248 On 02-February-23 | 11.70 | Call | Bond Future | 2733 | 2 | 2733 | 2 | 0.00 |
| 13/12/2022 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 938 | 1 | 938 | 1 | 0.00 |
| 13/12/2022 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 4233 | 5 | 4233 | 5 | 0.00 |
| 13/12/2022 | R248 On 02-February-23 | 11.10 | Put | Bond Future | 4135 | 5 | 4135 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | R248 On 02-February-23 | 11.70 | Put | Bond Future | 1893 | 2 | 1893 | 2 | 0.00 |
| 13/12/2022 | R248 On 02-February-23 | 11.60 | Put | Bond Future | 2176 | 3 | 2176 | 3 | 0.00 |
| 13/12/2022 | R248 On 02-February-23 | 11.00 | Put | Bond Future | 4642 | 5 | 4642 | 5 | 0.00 |
| 13/12/2022 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 4283 | 5 | 4283 | 5 | 0.00 |
| 13/12/2022 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 4333 | 5 | 4333 | 5 | 0.00 |
| 13/12/2022 | R248 On 02-February-23 | 10.40 | Put | Bond Future | 8450 | 9 | 8450 | 9 | 0.00 |
| 13/12/2022 | R248 On 04-May-23 | | | Bond Future | 11.68 | 77.2309 | 11.6773 | 77.2309 | 10,946.00 |
| 13/12/2022 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 2879 | 3 | 2879 | 3 | 0.00 |
| 13/12/2022 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 2851 | 3 | 2851 | 3 | 0.00 |
| 13/12/2022 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 2909 | 3 | 2909 | 3 | 0.00 |
| 13/12/2022 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 5050 | 6 | 5050 | 6 | 0.00 |
| 13/12/2022 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 5127 | 6 | 5127 | 6 | 0.00 |
| 13/12/2022 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 5088 | 6 | 5088 | 6 | 0.00 |
| 13/12/2022 | R248 On 03-August-23 | | | Bond Future | 11.78 | 78.7808 | 11.7809 | 78.7808 | 0.00 |
| 13/12/2022 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 6041 | 6 | 6041 | 6 | 0.00 |
| 13/12/2022 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 6005 | 6 | 6005 | 6 | 0.00 |
| 13/12/2022 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 6077 | 6 | 6077 | 6 | 0.00 |
| 13/12/2022 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 4057 | 4 | 4057 | 4 | 0.00 |
| 13/12/2022 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 4105 | 4 | 4105 | 4 | 0.00 |
| 13/12/2022 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 4081 | 4 | 4081 | 4 | 0.00 |
| 13/12/2022 | R248 On 02-November-23 | | | Bond Future | 11.88 | 76.0156 | 11.8759 | 76.0156 | 13,000.00 |
| 13/12/2022 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 4008 | 4 | 4008 | 4 | 0.00 |
| 13/12/2022 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 3980 | 4 | 3980 | 4 | 0.00 |
| 13/12/2022 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 3952 | 4 | 3952 | 4 | 0.00 |
| 13/12/2022 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 6468 | 7 | 6468 | 7 | 0.00 |
| 13/12/2022 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 6543 | 7 | 6543 | 7 | 0.00 |
| 13/12/2022 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 6505 | 7 | 6505 | 7 | 0.00 |
| 13/12/2022 | R248 On 01-February-24 | | | Bond Future | 11.99 | 77.5792 | 11.9867 | 77.5792 | 0.00 |
| 13/12/2022 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 6163 | 6 | 6163 | 6 | 0.00 |
| 13/12/2022 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 6130 | 6 | 6130 | 6 | 0.00 |
| 13/12/2022 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 6097 | 6 | 6097 | 6 | 0.00 |
| 13/12/2022 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 5173 | 6 | 5173 | 6 | 0.00 |
| 13/12/2022 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 5147 | 6 | 5147 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2022 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 5120 | 6 | 5120 | 6 | 0.00 |