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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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | 2025 On 02-February-23 | | | Bond Future | 165.91 | 166.0379 | 165.9057 | 166.0379 | 6,568.00 |
| 19/12/2022 | 2025 On 04-May-23 | | | Bond Future | 169.20 | 169.3366 | 169.2007 | 169.3366 | 0.00 |
| 19/12/2022 | 2025 On 03-August-23 | | | Bond Future | 171.00 | 171.1384 | 170.9993 | 171.1384 | 0.00 |
| 19/12/2022 | 2025 On 02-November-23 | | | Bond Future | 174.63 | 174.7744 | 174.6322 | 174.7744 | 0.00 |
| 19/12/2022 | 2025 On 01-February-24 | | | Bond Future | 176.45 | 176.5913 | 176.4469 | 176.5913 | 0.00 |
| 19/12/2022 | 2029 On 02-February-23 | | | Bond Future | 119.37 | 119.4495 | 119.3741 | 119.4495 | 1,476.00 |
| 19/12/2022 | 2029 On 04-May-23 | | | Bond Future | 120.45 | 120.5269 | 120.4493 | 120.5269 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | 2029 On 03-August-23 | | | Bond Future | 122.97 | 123.0507 | 122.9710 | 123.0507 | 0.00 |
| 19/12/2022 | 2029 On 02-November-23 | | | Bond Future | 124.25 | 124.3353 | 124.2540 | 124.3353 | 0.00 |
| 19/12/2022 | 2029 On 01-February-24 | | | Bond Future | 126.82 | 126.8999 | 126.8171 | 126.8999 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | | | Bond Future | 10.19 | 89.1588 | 10.1898 | 89.1588 | 92,379.00 |
| 19/12/2022 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 5 | 0 | 5 | 0 | 102.00 |
| 19/12/2022 | 2030 On 02-February-23 | 9.08 | Call | Bond Future | 19 | 0 | 19 | 0 | 388.00 |
| 19/12/2022 | 2030 On 02-February-23 | 11.55 | Call | Bond Future | 6046 | 6 | 6046 | 6 | 5,000.00 |
| 19/12/2022 | 2030 On 02-February-23 | 11.12 | Call | Bond Future | 4346 | 4 | 4346 | 4 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 11.16 | Call | Bond Future | 4502 | 4 | 4502 | 4 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 783 | 1 | 783 | 1 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 9.83 | Call | Bond Future | 459 | 0 | 459 | 0 | 388.00 |
| 19/12/2022 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 645 | 1 | 645 | 1 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 9.79 | Call | Bond Future | 400 | 0 | 400 | 0 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 9.04 | Call | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 11.35 | Call | Bond Future | 5249 | 5 | 5249 | 5 | 5,000.00 |
| 19/12/2022 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 742 | 1 | 742 | 1 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 762 | 1 | 762 | 1 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 414 | 0 | 414 | 0 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 2706 | 3 | 2706 | 3 | 102.00 |
| 19/12/2022 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 4703 | 5 | 4703 | 5 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 1795 | 2 | 1795 | 2 | 102.00 |
| 19/12/2022 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 1609 | 2 | 1609 | 2 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 11.35 | Put | Bond Future | 143 | 0 | 143 | 0 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 9.04 | Put | Bond Future | 5469 | 6 | 5469 | 6 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 9.08 | Put | Bond Future | 5276 | 6 | 5276 | 6 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 11.16 | Put | Bond Future | 205 | 0 | 205 | 0 | 388.00 |
| 19/12/2022 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 6599 | 7 | 6599 | 7 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 9.79 | Put | Bond Future | 2250 | 2 | 2250 | 2 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 9.83 | Put | Bond Future | 2122 | 2 | 2122 | 2 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 2218 | 2 | 2218 | 2 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 1661 | 2 | 1661 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 1635 | 2 | 1635 | 2 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 11.12 | Put | Bond Future | 222 | 0 | 222 | 0 | 0.00 |
| 19/12/2022 | 2030 On 02-February-23 | 11.55 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | | | Bond Future | 10.30 | 90.9091 | 10.3038 | 90.9091 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 9645 | 9 | 9645 | 9 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 6315 | 6 | 6315 | 6 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 7769 | 8 | 7769 | 8 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 9401 | 9 | 9401 | 9 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 3011 | 3 | 3011 | 3 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 1129 | 1 | 1129 | 1 | 150.00 |
| 19/12/2022 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 3302 | 3 | 3302 | 3 | 350.00 |
| 19/12/2022 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 5383 | 5 | 5383 | 5 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 2709 | 3 | 2709 | 3 | 479.00 |
| 19/12/2022 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 2959 | 3 | 2959 | 3 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 2985 | 3 | 2985 | 3 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 1254 | 1 | 1254 | 1 | 479.00 |
| 19/12/2022 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 1421 | 1 | 1421 | 1 | 388.00 |
| 19/12/2022 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 1796 | 2 | 1796 | 2 | 1,080.00 |
| 19/12/2022 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 603 | 1 | 603 | 1 | 388.00 |
| 19/12/2022 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 6483 | 7 | 6483 | 7 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 4411 | 5 | 4411 | 5 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 3155 | 3 | 3155 | 3 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 3781 | 4 | 3781 | 4 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 4121 | 4 | 4121 | 4 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 1990 | 2 | 1990 | 2 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 2007 | 2 | 2007 | 2 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 2196 | 2 | 2196 | 2 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 935 | 1 | 935 | 1 | 150.00 |
| 19/12/2022 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 1784 | 2 | 1784 | 2 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 1972 | 2 | 1972 | 2 | 0.00 |
| 19/12/2022 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 303 | 0 | 303 | 0 | 479.00 |
| 19/12/2022 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 475 | 1 | 475 | 1 | 1,080.00 |
| 19/12/2022 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 714 | 1 | 714 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 277 | 0 | 277 | 0 | 350.00 |
| 19/12/2022 | 2030 On 03-August-23 | | | Bond Future | 10.41 | 88.7846 | 10.4057 | 88.7846 | 0.00 |
| 19/12/2022 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 9445 | 9 | 9445 | 9 | 0.00 |
| 19/12/2022 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 5532 | 5 | 5532 | 5 | 0.00 |
| 19/12/2022 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 10423 | 10 | 10423 | 10 | 0.00 |
| 19/12/2022 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 5472 | 5 | 5472 | 5 | 0.00 |
| 19/12/2022 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 2994 | 3 | 2994 | 3 | 1,012.00 |
| 19/12/2022 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 3583 | 3 | 3583 | 3 | 350.00 |
| 19/12/2022 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 5502 | 5 | 5502 | 5 | 0.00 |
| 19/12/2022 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 1548 | 2 | 1548 | 2 | 0.00 |
| 19/12/2022 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 2541 | 3 | 2541 | 3 | 0.00 |
| 19/12/2022 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 1569 | 2 | 1569 | 2 | 0.00 |
| 19/12/2022 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 511 | 1 | 511 | 1 | 350.00 |
| 19/12/2022 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 3018 | 3 | 3018 | 3 | 0.00 |
| 19/12/2022 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 653 | 1 | 653 | 1 | 1,012.00 |
| 19/12/2022 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 1558 | 2 | 1558 | 2 | 0.00 |
| 19/12/2022 | 2030 On 02-November-23 | | | Bond Future | 10.50 | 90.6523 | 10.4987 | 90.6523 | 0.00 |
| 19/12/2022 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 3913 | 4 | 3913 | 4 | 0.00 |
| 19/12/2022 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 3863 | 4 | 3863 | 4 | 0.00 |
| 19/12/2022 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 3888 | 4 | 3888 | 4 | 0.00 |
| 19/12/2022 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 2602 | 3 | 2602 | 3 | 0.00 |
| 19/12/2022 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 2618 | 3 | 2618 | 3 | 0.00 |
| 19/12/2022 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 2586 | 3 | 2586 | 3 | 0.00 |
| 19/12/2022 | 2030 On 01-February-24 | | | Bond Future | 10.62 | 88.4960 | 10.6163 | 88.4960 | 0.00 |
| 19/12/2022 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 5081 | 5 | 5081 | 5 | 0.00 |
| 19/12/2022 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 5054 | 5 | 5054 | 5 | 0.00 |
| 19/12/2022 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 5107 | 5 | 5107 | 5 | 0.00 |
| 19/12/2022 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 2134 | 2 | 2134 | 2 | 0.00 |
| 19/12/2022 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 2158 | 2 | 2158 | 2 | 0.00 |
| 19/12/2022 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 2146 | 2 | 2146 | 2 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | | | Bond Future | 10.80 | 88.1242 | 10.8043 | 88.1242 | 112,056.00 |
| 19/12/2022 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 4 | 0 | 4 | 0 | 454.00 |
| 19/12/2022 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 9336 | 9 | 9336 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 5375 | 5 | 5375 | 5 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 515 | 1 | 515 | 1 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 531 | 1 | 531 | 1 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | 10.30 | Call | Bond Future | 396 | 0 | 396 | 0 | 8,000.00 |
| 19/12/2022 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 10 | 0 | 10 | 0 | 500.00 |
| 19/12/2022 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 81 | 0 | 81 | 0 | 750.00 |
| 19/12/2022 | 2032 On 02-February-23 | 11.50 | Call | Bond Future | 3951 | 4 | 3951 | 4 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 4737 | 5 | 4737 | 5 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 1113 | 1 | 1113 | 1 | 750.00 |
| 19/12/2022 | 2032 On 02-February-23 | 11.45 | Call | Bond Future | 3749 | 4 | 3749 | 4 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 548 | 1 | 548 | 1 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 296 | 0 | 296 | 0 | 500.00 |
| 19/12/2022 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 3378 | 4 | 3378 | 4 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 2665 | 3 | 2665 | 3 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | 11.45 | Put | Bond Future | 506 | 1 | 506 | 1 | 8,000.00 |
| 19/12/2022 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 1809 | 2 | 1809 | 2 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 2319 | 3 | 2319 | 3 | 454.00 |
| 19/12/2022 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 331 | 0 | 331 | 0 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | 11.50 | Put | Bond Future | 464 | 1 | 464 | 1 | 8,000.00 |
| 19/12/2022 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 4803 | 5 | 4803 | 5 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 7266 | 7 | 7266 | 7 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | 10.30 | Put | Bond Future | 3047 | 3 | 3047 | 3 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 3640 | 4 | 3640 | 4 | 454.00 |
| 19/12/2022 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 2702 | 3 | 2702 | 3 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 2739 | 3 | 2739 | 3 | 0.00 |
| 19/12/2022 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 253 | 0 | 253 | 0 | 500.00 |
| 19/12/2022 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 46 | 0 | 46 | 0 | 750.00 |
| 19/12/2022 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 8184 | 8 | 8184 | 8 | 0.00 |
| 19/12/2022 | 2032 On 04-May-23 | | | Bond Future | 10.92 | 85.6932 | 10.9240 | 85.6932 | 66,405.00 |
| 19/12/2022 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 2781 | 3 | 2781 | 3 | 0.00 |
| 19/12/2022 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 2161 | 2 | 2161 | 2 | 400.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 2755 | 3 | 2755 | 3 | 0.00 |
| 19/12/2022 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 2807 | 3 | 2807 | 3 | 0.00 |
| 19/12/2022 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 11757 | 12 | 11757 | 12 | 0.00 |
| 19/12/2022 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 4191 | 4 | 4191 | 4 | 400.00 |
| 19/12/2022 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 295 | 0 | 295 | 0 | 400.00 |
| 19/12/2022 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 2978 | 3 | 2978 | 3 | 0.00 |
| 19/12/2022 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 3027 | 3 | 3027 | 3 | 0.00 |
| 19/12/2022 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 3709 | 4 | 3709 | 4 | 0.00 |
| 19/12/2022 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 3002 | 3 | 3002 | 3 | 0.00 |
| 19/12/2022 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 1985 | 2 | 1985 | 2 | 0.00 |
| 19/12/2022 | 2032 On 03-August-23 | | | Bond Future | 11.03 | 87.4689 | 11.0297 | 87.4689 | 2,600.00 |
| 19/12/2022 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 5780 | 6 | 5780 | 6 | 0.00 |
| 19/12/2022 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 5812 | 6 | 5812 | 6 | 0.00 |
| 19/12/2022 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 5843 | 6 | 5843 | 6 | 0.00 |
| 19/12/2022 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 6261 | 6 | 6261 | 6 | 5,000.00 |
| 19/12/2022 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 2119 | 2 | 2119 | 2 | 0.00 |
| 19/12/2022 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 2302 | 2 | 2302 | 2 | 0.00 |
| 19/12/2022 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 2317 | 2 | 2317 | 2 | 0.00 |
| 19/12/2022 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 2332 | 2 | 2332 | 2 | 0.00 |
| 19/12/2022 | 2032 On 02-November-23 | | | Bond Future | 11.14 | 85.1473 | 11.1371 | 85.1473 | 0.00 |
| 19/12/2022 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 4002 | 4 | 4002 | 4 | 0.00 |
| 19/12/2022 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 3976 | 4 | 3976 | 4 | 0.00 |
| 19/12/2022 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 4028 | 4 | 4028 | 4 | 0.00 |
| 19/12/2022 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 3535 | 4 | 3535 | 4 | 0.00 |
| 19/12/2022 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 3578 | 4 | 3578 | 4 | 0.00 |
| 19/12/2022 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 3557 | 4 | 3557 | 4 | 0.00 |
| 19/12/2022 | 2032 On 01-February-24 | | | Bond Future | 11.26 | 86.8832 | 11.2626 | 86.8832 | 0.00 |
| 19/12/2022 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 5589 | 5 | 5589 | 5 | 0.00 |
| 19/12/2022 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 5559 | 5 | 5559 | 5 | 0.00 |
| 19/12/2022 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 5530 | 5 | 5530 | 5 | 0.00 |
| 19/12/2022 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 2924 | 3 | 2924 | 3 | 0.00 |
| 19/12/2022 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 2909 | 3 | 2909 | 3 | 0.00 |
| 19/12/2022 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 2893 | 3 | 2893 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | 2033 On 02-February-23 | | | Bond Future | 114.22 | 114.2223 | 114.2172 | 114.2223 | 7,312.00 |
| 19/12/2022 | 2033 On 04-May-23 | | | Bond Future | 115.10 | 115.1052 | 115.0992 | 115.1052 | 0.00 |
| 19/12/2022 | 2033 On 03-August-23 | | | Bond Future | 117.51 | 117.5154 | 117.5088 | 117.5154 | 0.00 |
| 19/12/2022 | 2033 On 02-November-23 | | | Bond Future | 118.58 | 118.5916 | 118.5849 | 118.5916 | 0.00 |
| 19/12/2022 | 2033 On 01-February-24 | | | Bond Future | 121.03 | 121.0377 | 121.0311 | 121.0377 | 0.00 |
| 19/12/2022 | 2037 On 02-February-23 | | | Bond Future | 11.44 | 79.6271 | 11.4371 | 79.6271 | 133,641.00 |
| 19/12/2022 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 898 | 1 | 898 | 1 | 0.00 |
| 19/12/2022 | 2037 On 02-February-23 | 11.10 | Call | Bond Future | 998 | 1 | 998 | 1 | 577.00 |
| 19/12/2022 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 860 | 1 | 860 | 1 | 0.00 |
| 19/12/2022 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 879 | 1 | 879 | 1 | 0.00 |
| 19/12/2022 | 2037 On 02-February-23 | 11.97 | Call | Bond Future | 3807 | 4 | 3807 | 4 | 0.00 |
| 19/12/2022 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 3250 | 4 | 3250 | 4 | 0.00 |
| 19/12/2022 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 3293 | 4 | 3293 | 4 | 0.00 |
| 19/12/2022 | 2037 On 02-February-23 | 11.10 | Put | Bond Future | 3005 | 3 | 3005 | 3 | 0.00 |
| 19/12/2022 | 2037 On 02-February-23 | 11.97 | Put | Bond Future | 781 | 1 | 781 | 1 | 577.00 |
| 19/12/2022 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 3209 | 3 | 3209 | 3 | 0.00 |
| 19/12/2022 | 2037 On 04-May-23 | | | Bond Future | 11.56 | 81.1905 | 11.5579 | 81.1905 | 0.00 |
| 19/12/2022 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 11745 | 12 | 11745 | 12 | 0.00 |
| 19/12/2022 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 2800 | 3 | 2800 | 3 | 0.00 |
| 19/12/2022 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 4189 | 4 | 4189 | 4 | 400.00 |
| 19/12/2022 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 2082 | 2 | 2082 | 2 | 400.00 |
| 19/12/2022 | 2037 On 04-May-23 | 11.94 | Call | Bond Future | 4729 | 5 | 4729 | 5 | 0.00 |
| 19/12/2022 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 2746 | 3 | 2746 | 3 | 0.00 |
| 19/12/2022 | 2037 On 04-May-23 | 10.95 | Call | Bond Future | 1906 | 2 | 1906 | 2 | 703.00 |
| 19/12/2022 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 2773 | 3 | 2773 | 3 | 0.00 |
| 19/12/2022 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 4215 | 4 | 4215 | 4 | 0.00 |
| 19/12/2022 | 2037 On 04-May-23 | 10.95 | Put | Bond Future | 5510 | 6 | 5510 | 6 | 0.00 |
| 19/12/2022 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 4246 | 4 | 4246 | 4 | 0.00 |
| 19/12/2022 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 5199 | 5 | 5199 | 5 | 0.00 |
| 19/12/2022 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 600 | 1 | 600 | 1 | 400.00 |
| 19/12/2022 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 2929 | 3 | 2929 | 3 | 0.00 |
| 19/12/2022 | 2037 On 04-May-23 | 11.94 | Put | Bond Future | 2579 | 3 | 2579 | 3 | 703.00 |
| 19/12/2022 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 4183 | 4 | 4183 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | 2037 On 03-August-23 | | | Bond Future | 11.67 | 78.6144 | 11.6708 | 78.6144 | 0.00 |
| 19/12/2022 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 5835 | 6 | 5835 | 6 | 0.00 |
| 19/12/2022 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 5768 | 6 | 5768 | 6 | 0.00 |
| 19/12/2022 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 5802 | 6 | 5802 | 6 | 0.00 |
| 19/12/2022 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 3274 | 3 | 3274 | 3 | 0.00 |
| 19/12/2022 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 3294 | 3 | 3294 | 3 | 0.00 |
| 19/12/2022 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 3254 | 3 | 3254 | 3 | 0.00 |
| 19/12/2022 | 2037 On 02-November-23 | | | Bond Future | 11.78 | 80.2684 | 11.7756 | 80.2684 | 0.00 |
| 19/12/2022 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 4037 | 4 | 4037 | 4 | 0.00 |
| 19/12/2022 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 4064 | 4 | 4064 | 4 | 0.00 |
| 19/12/2022 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 4091 | 4 | 4091 | 4 | 0.00 |
| 19/12/2022 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 5303 | 5 | 5303 | 5 | 0.00 |
| 19/12/2022 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 5274 | 5 | 5274 | 5 | 0.00 |
| 19/12/2022 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 5244 | 5 | 5244 | 5 | 0.00 |
| 19/12/2022 | 2037 On 01-February-24 | | | Bond Future | 11.90 | 77.6496 | 11.8976 | 77.6496 | 0.00 |
| 19/12/2022 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 6123 | 6 | 6123 | 6 | 0.00 |
| 19/12/2022 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 6154 | 6 | 6154 | 6 | 0.00 |
| 19/12/2022 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 6186 | 6 | 6186 | 6 | 0.00 |
| 19/12/2022 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 3881 | 4 | 3881 | 4 | 0.00 |
| 19/12/2022 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 3902 | 4 | 3902 | 4 | 0.00 |
| 19/12/2022 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 3923 | 4 | 3923 | 4 | 0.00 |
| 19/12/2022 | 2038 On 02-February-23 | | | Bond Future | 126.18 | 126.1886 | 126.1825 | 126.1886 | 4,123.00 |
| 19/12/2022 | 2038 On 04-May-23 | | | Bond Future | 128.69 | 128.6956 | 128.6888 | 128.6956 | 1,583.00 |
| 19/12/2022 | 2038 On 03-August-23 | | | Bond Future | 129.42 | 129.4286 | 129.4215 | 129.4286 | 0.00 |
| 19/12/2022 | 2038 On 02-November-23 | | | Bond Future | 132.17 | 132.1788 | 132.1712 | 132.1788 | 0.00 |
| 19/12/2022 | 2038 On 01-February-24 | | | Bond Future | 132.89 | 132.8932 | 132.8861 | 132.8932 | 0.00 |
| 19/12/2022 | 2040 On 02-February-23 | | | Bond Future | 11.47 | 81.5826 | 11.4691 | 81.5826 | 142,936.00 |
| 19/12/2022 | 2040 On 02-February-23 | 10.18 | Call | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 19/12/2022 | 2040 On 02-February-23 | 10.21 | Call | Bond Future | 89 | 0 | 89 | 0 | 388.00 |
| 19/12/2022 | 2040 On 02-February-23 | 12.07 | Call | Bond Future | 4430 | 4 | 4430 | 4 | 0.00 |
| 19/12/2022 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 1017 | 1 | 1017 | 1 | 0.00 |
| 19/12/2022 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 1039 | 1 | 1039 | 1 | 0.00 |
| 19/12/2022 | 2040 On 02-February-23 | 10.93 | Call | Bond Future | 692 | 1 | 692 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | 2040 On 02-February-23 | 12.24 | Call | Bond Future | 5224 | 5 | 5224 | 5 | 0.00 |
| 19/12/2022 | 2040 On 02-February-23 | 12.27 | Call | Bond Future | 5367 | 5 | 5367 | 5 | 0.00 |
| 19/12/2022 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 1061 | 1 | 1061 | 1 | 0.00 |
| 19/12/2022 | 2040 On 02-February-23 | 11.19 | Call | Bond Future | 1223 | 1 | 1223 | 1 | 563.00 |
| 19/12/2022 | 2040 On 02-February-23 | 10.96 | Call | Bond Future | 744 | 1 | 744 | 1 | 388.00 |
| 19/12/2022 | 2040 On 02-February-23 | 10.96 | Put | Bond Future | 4070 | 4 | 4070 | 4 | 0.00 |
| 19/12/2022 | 2040 On 02-February-23 | 11.19 | Put | Bond Future | 3021 | 3 | 3021 | 3 | 0.00 |
| 19/12/2022 | 2040 On 02-February-23 | 12.07 | Put | Bond Future | 759 | 1 | 759 | 1 | 563.00 |
| 19/12/2022 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 3319 | 4 | 3319 | 4 | 0.00 |
| 19/12/2022 | 2040 On 02-February-23 | 12.27 | Put | Bond Future | 533 | 1 | 533 | 1 | 388.00 |
| 19/12/2022 | 2040 On 02-February-23 | 12.24 | Put | Bond Future | 562 | 1 | 562 | 1 | 0.00 |
| 19/12/2022 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 3363 | 4 | 3363 | 4 | 0.00 |
| 19/12/2022 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 3408 | 4 | 3408 | 4 | 0.00 |
| 19/12/2022 | 2040 On 02-February-23 | 10.21 | Put | Bond Future | 8712 | 9 | 8712 | 9 | 0.00 |
| 19/12/2022 | 2040 On 02-February-23 | 10.93 | Put | Bond Future | 4221 | 5 | 4221 | 5 | 0.00 |
| 19/12/2022 | 2040 On 02-February-23 | 10.18 | Put | Bond Future | 8925 | 9 | 8925 | 9 | 0.00 |
| 19/12/2022 | 2040 On 04-May-23 | | | Bond Future | 11.58 | 83.1844 | 11.5841 | 83.1844 | 300.00 |
| 19/12/2022 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 11277 | 11 | 11277 | 11 | 0.00 |
| 19/12/2022 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 3455 | 3 | 3455 | 3 | 486.00 |
| 19/12/2022 | 2040 On 04-May-23 | 12.05 | Call | Bond Future | 5449 | 5 | 5449 | 5 | 0.00 |
| 19/12/2022 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 3238 | 3 | 3238 | 3 | 0.00 |
| 19/12/2022 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 3269 | 3 | 3269 | 3 | 0.00 |
| 19/12/2022 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 1548 | 2 | 1548 | 2 | 486.00 |
| 19/12/2022 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 1944 | 2 | 1944 | 2 | 388.00 |
| 19/12/2022 | 2040 On 04-May-23 | 11.03 | Call | Bond Future | 2201 | 2 | 2201 | 2 | 684.00 |
| 19/12/2022 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 763 | 1 | 763 | 1 | 388.00 |
| 19/12/2022 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 3300 | 3 | 3300 | 3 | 0.00 |
| 19/12/2022 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 8405 | 8 | 8405 | 8 | 0.00 |
| 19/12/2022 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 1464 | 2 | 1464 | 2 | 388.00 |
| 19/12/2022 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 4268 | 4 | 4268 | 4 | 0.00 |
| 19/12/2022 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 7150 | 7 | 7150 | 7 | 0.00 |
| 19/12/2022 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 852 | 1 | 852 | 1 | 486.00 |
| 19/12/2022 | 2040 On 04-May-23 | 12.05 | Put | Bond Future | 2627 | 3 | 2627 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 10368 | 11 | 10368 | 11 | 0.00 |
| 19/12/2022 | 2040 On 04-May-23 | 11.03 | Put | Bond Future | 5769 | 6 | 5769 | 6 | 0.00 |
| 19/12/2022 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 6249 | 6 | 6249 | 6 | 0.00 |
| 19/12/2022 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 4301 | 5 | 4301 | 5 | 0.00 |
| 19/12/2022 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 4334 | 5 | 4334 | 5 | 0.00 |
| 19/12/2022 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 4107 | 4 | 4107 | 4 | 0.00 |
| 19/12/2022 | 2040 On 03-August-23 | | | Bond Future | 11.69 | 80.3992 | 11.6915 | 80.3992 | 0.00 |
| 19/12/2022 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 6513 | 6 | 6513 | 6 | 0.00 |
| 19/12/2022 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 6549 | 6 | 6549 | 6 | 0.00 |
| 19/12/2022 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 6586 | 6 | 6586 | 6 | 0.00 |
| 19/12/2022 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 3391 | 4 | 3391 | 4 | 0.00 |
| 19/12/2022 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 3412 | 4 | 3412 | 4 | 0.00 |
| 19/12/2022 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 3434 | 4 | 3434 | 4 | 0.00 |
| 19/12/2022 | 2040 On 02-November-23 | | | Bond Future | 11.79 | 82.0909 | 11.7907 | 82.0909 | 0.00 |
| 19/12/2022 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 4573 | 4 | 4573 | 4 | 0.00 |
| 19/12/2022 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 4543 | 4 | 4543 | 4 | 0.00 |
| 19/12/2022 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 4514 | 4 | 4514 | 4 | 0.00 |
| 19/12/2022 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 5801 | 6 | 5801 | 6 | 0.00 |
| 19/12/2022 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 5737 | 6 | 5737 | 6 | 0.00 |
| 19/12/2022 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 5769 | 6 | 5769 | 6 | 0.00 |
| 19/12/2022 | 2040 On 01-February-24 | | | Bond Future | 11.91 | 79.2588 | 11.9057 | 79.2588 | 0.00 |
| 19/12/2022 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 6876 | 7 | 6876 | 7 | 0.00 |
| 19/12/2022 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 6808 | 7 | 6808 | 7 | 0.00 |
| 19/12/2022 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 6841 | 7 | 6841 | 7 | 0.00 |
| 19/12/2022 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 4330 | 4 | 4330 | 4 | 0.00 |
| 19/12/2022 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 4352 | 5 | 4352 | 5 | 0.00 |
| 19/12/2022 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 4308 | 4 | 4308 | 4 | 0.00 |
| 19/12/2022 | 2044 On 02-February-23 | | | Bond Future | 11.47 | 78.3296 | 11.4654 | 78.3296 | 79,570.00 |
| 19/12/2022 | 2044 On 02-February-23 | 10.75 | Call | Bond Future | 442 | 0 | 442 | 0 | 2,500.00 |
| 19/12/2022 | 2044 On 02-February-23 | 11.20 | Call | Bond Future | 1277 | 1 | 1277 | 1 | 0.00 |
| 19/12/2022 | 2044 On 02-February-23 | 11.75 | Call | Bond Future | 3121 | 3 | 3121 | 3 | 0.00 |
| 19/12/2022 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 1178 | 1 | 1178 | 1 | 0.00 |
| 19/12/2022 | 2044 On 02-February-23 | 11.00 | Call | Bond Future | 833 | 1 | 833 | 1 | 2,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | 2044 On 02-February-23 | 10.30 | Call | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 19/12/2022 | 2044 On 02-February-23 | 11.90 | Call | Bond Future | 3755 | 4 | 3755 | 4 | 0.00 |
| 19/12/2022 | 2044 On 02-February-23 | 12.00 | Call | Bond Future | 4200 | 4 | 4200 | 4 | 0.00 |
| 19/12/2022 | 2044 On 02-February-23 | 11.70 | Call | Bond Future | 2920 | 3 | 2920 | 3 | 1,700.00 |
| 19/12/2022 | 2044 On 02-February-23 | 11.10 | Call | Bond Future | 1040 | 1 | 1040 | 1 | 1,700.00 |
| 19/12/2022 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 1131 | 1 | 1131 | 1 | 0.00 |
| 19/12/2022 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 1154 | 1 | 1154 | 1 | 0.00 |
| 19/12/2022 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 3239 | 4 | 3239 | 4 | 0.00 |
| 19/12/2022 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 3283 | 4 | 3283 | 4 | 0.00 |
| 19/12/2022 | 2044 On 02-February-23 | 11.70 | Put | Bond Future | 1427 | 2 | 1427 | 2 | 0.00 |
| 19/12/2022 | 2044 On 02-February-23 | 11.20 | Put | Bond Future | 3025 | 3 | 3025 | 3 | 0.00 |
| 19/12/2022 | 2044 On 02-February-23 | 12.00 | Put | Bond Future | 865 | 1 | 865 | 1 | 4,000.00 |
| 19/12/2022 | 2044 On 02-February-23 | 11.90 | Put | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 19/12/2022 | 2044 On 02-February-23 | 10.30 | Put | Bond Future | 8301 | 9 | 8301 | 9 | 0.00 |
| 19/12/2022 | 2044 On 02-February-23 | 11.00 | Put | Bond Future | 3942 | 4 | 3942 | 4 | 0.00 |
| 19/12/2022 | 2044 On 02-February-23 | 11.75 | Put | Bond Future | 1316 | 2 | 1316 | 2 | 2,500.00 |
| 19/12/2022 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 3196 | 4 | 3196 | 4 | 0.00 |
| 19/12/2022 | 2044 On 02-February-23 | 11.10 | Put | Bond Future | 3464 | 4 | 3464 | 4 | 0.00 |
| 19/12/2022 | 2044 On 02-February-23 | 10.75 | Put | Bond Future | 5305 | 6 | 5305 | 6 | 0.00 |
| 19/12/2022 | 2044 On 04-May-23 | | | Bond Future | 11.57 | 79.8676 | 11.5735 | 79.8676 | 0.00 |
| 19/12/2022 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 4466 | 4 | 4466 | 4 | 0.00 |
| 19/12/2022 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 5392 | 5 | 5392 | 5 | 0.00 |
| 19/12/2022 | 2044 On 04-May-23 | 12.25 | Call | Bond Future | 6371 | 6 | 6371 | 6 | 0.00 |
| 19/12/2022 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 3390 | 3 | 3390 | 3 | 0.00 |
| 19/12/2022 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 3359 | 3 | 3359 | 3 | 0.00 |
| 19/12/2022 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 3327 | 3 | 3327 | 3 | 0.00 |
| 19/12/2022 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 4379 | 5 | 4379 | 5 | 0.00 |
| 19/12/2022 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 4346 | 5 | 4346 | 5 | 0.00 |
| 19/12/2022 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 3356 | 4 | 3356 | 4 | 4,115.00 |
| 19/12/2022 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 4312 | 5 | 4312 | 5 | 0.00 |
| 19/12/2022 | 2044 On 04-May-23 | 12.25 | Put | Bond Future | 2255 | 2 | 2255 | 2 | 1,500.00 |
| 19/12/2022 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 2754 | 3 | 2754 | 3 | 4,115.00 |
| 19/12/2022 | 2044 On 03-August-23 | | | Bond Future | 11.67 | 77.1389 | 11.6740 | 77.1389 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 6544 | 6 | 6544 | 6 | 0.00 |
| 19/12/2022 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 6470 | 6 | 6470 | 6 | 0.00 |
| 19/12/2022 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 6507 | 6 | 6507 | 6 | 0.00 |
| 19/12/2022 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 3559 | 4 | 3559 | 4 | 0.00 |
| 19/12/2022 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 3581 | 4 | 3581 | 4 | 0.00 |
| 19/12/2022 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 3537 | 4 | 3537 | 4 | 0.00 |
| 19/12/2022 | 2044 On 02-November-23 | | | Bond Future | 11.77 | 78.7620 | 11.7665 | 78.7620 | 0.00 |
| 19/12/2022 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 4702 | 5 | 4702 | 5 | 0.00 |
| 19/12/2022 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 4732 | 5 | 4732 | 5 | 0.00 |
| 19/12/2022 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 4763 | 5 | 4763 | 5 | 0.00 |
| 19/12/2022 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 5994 | 6 | 5994 | 6 | 0.00 |
| 19/12/2022 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 6027 | 6 | 6027 | 6 | 0.00 |
| 19/12/2022 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 6060 | 6 | 6060 | 6 | 0.00 |
| 19/12/2022 | 2044 On 01-February-24 | | | Bond Future | 11.87 | 75.9872 | 11.8735 | 75.9872 | 0.00 |
| 19/12/2022 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 7060 | 7 | 7060 | 7 | 0.00 |
| 19/12/2022 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 7094 | 7 | 7094 | 7 | 0.00 |
| 19/12/2022 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 7128 | 7 | 7128 | 7 | 0.00 |
| 19/12/2022 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 4663 | 5 | 4663 | 5 | 0.00 |
| 19/12/2022 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 4687 | 5 | 4687 | 5 | 0.00 |
| 19/12/2022 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 4710 | 5 | 4710 | 5 | 0.00 |
| 19/12/2022 | 2046 On 02-February-23 | | | Bond Future | 112.01 | 112.0108 | 112.0058 | 112.0108 | 13,685.00 |
| 19/12/2022 | 2046 On 04-May-23 | | | Bond Future | 112.19 | 112.2004 | 112.1947 | 112.2004 | 4,935.00 |
| 19/12/2022 | 2046 On 03-August-23 | | | Bond Future | 114.54 | 114.5501 | 114.5440 | 114.5501 | 0.00 |
| 19/12/2022 | 2046 On 02-November-23 | | | Bond Future | 114.89 | 114.8948 | 114.8886 | 114.8948 | 0.00 |
| 19/12/2022 | 2046 On 01-February-24 | | | Bond Future | 117.26 | 117.2641 | 117.2580 | 117.2641 | 0.00 |
| 19/12/2022 | 2050 On 02-February-23 | | | Bond Future | 113.15 | 113.1515 | 113.1463 | 113.1515 | 10,717.00 |
| 19/12/2022 | 2050 On 04-May-23 | | | Bond Future | 115.39 | 115.3993 | 115.3932 | 115.3993 | 3,359.00 |
| 19/12/2022 | 2050 On 03-August-23 | | | Bond Future | 115.63 | 115.6345 | 115.6281 | 115.6345 | 0.00 |
| 19/12/2022 | 2050 On 02-November-23 | | | Bond Future | 118.08 | 118.0916 | 118.0848 | 118.0916 | 0.00 |
| 19/12/2022 | 2050 On 01-February-24 | | | Bond Future | 118.28 | 118.2857 | 118.2797 | 118.2857 | 0.00 |
| 19/12/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | AL37 On 02-February-23 | | | Index Future | 856.38 | 855.8390 | 856.3760 | 855.8390 | 0.00 |
| 19/12/2022 | AL37 On 04-May-23 | | | Index Future | 873.16 | 872.6360 | 873.1620 | 872.6360 | 0.00 |
| 19/12/2022 | AL37 On 03-August-23 | | | Index Future | 891.23 | 890.7040 | 891.2260 | 890.7040 | 0.00 |
| 19/12/2022 | AL37 On 02-November-23 | | | Index Future | 909.95 | 909.4260 | 909.9540 | 909.4260 | 0.00 |
| 19/12/2022 | AL37 On 01-February-24 | | | Index Future | 928.54 | 927.9930 | 928.5380 | 927.9930 | 0.00 |
| 19/12/2022 | AL7T On 02-February-23 | | | Index Future | 991.58 | 988.8880 | 991.5830 | 988.8880 | 0.00 |
| 19/12/2022 | AL7T On 04-May-23 | | | Index Future | 1011.02 | 1008.2960 | 1011.0200 | 1008.2960 | 0.00 |
| 19/12/2022 | AL7T On 03-August-23 | | | Index Future | 1031.94 | 1029.1720 | 1031.9360 | 1029.1720 | 0.00 |
| 19/12/2022 | AL7T On 02-November-23 | | | Index Future | 1053.62 | 1050.8050 | 1053.6210 | 1050.8050 | 0.00 |
| 19/12/2022 | AL7T On 01-February-24 | | | Index Future | 1075.14 | 1072.2590 | 1075.1390 | 1072.2590 | 0.00 |
| 19/12/2022 | ALBI On 02-February-23 | | | Index Future | 867.77 | 865.1820 | 867.7690 | 865.1820 | 111.00 |
| 19/12/2022 | ALBI On 04-May-23 | | | Index Future | 884.78 | 882.1630 | 884.7790 | 882.1630 | 0.00 |
| 19/12/2022 | ALBI On 03-August-23 | | | Index Future | 903.08 | 900.4280 | 903.0840 | 900.4280 | 0.00 |
| 19/12/2022 | ALBI On 02-November-23 | | | Index Future | 922.06 | 919.3550 | 922.0610 | 919.3550 | 0.00 |
| 19/12/2022 | ALBI On 01-February-24 | | | Index Future | 940.89 | 938.1240 | 940.8910 | 938.1240 | 0.00 |
| 19/12/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 19/12/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/12/2022 | ES33 On 02-February-23 | | | Bond Future | 12.20 | 75.2115 | 12.2011 | 75.2115 | 350.00 |
| 19/12/2022 | ES33 On 04-May-23 | | | Bond Future | 12.36 | 72.9112 | 12.3600 | 72.9112 | 0.00 |
| 19/12/2022 | ES33 On 03-August-23 | | | Bond Future | 12.51 | 74.4389 | 12.5077 | 74.4389 | 0.00 |
| 19/12/2022 | ES33 On 02-November-23 | | | Bond Future | 12.66 | 72.2250 | 12.6611 | 72.2250 | 0.00 |
| 19/12/2022 | ES33 On 01-February-24 | | | Bond Future | 12.84 | 73.7129 | 12.8374 | 73.7129 | 0.00 |
| 19/12/2022 | ES42 On 02-February-23 | | | Bond Future | 12.42 | 73.6659 | 12.4236 | 73.6659 | 4,195.00 |
| 19/12/2022 | ES42 On 04-May-23 | | | Bond Future | 12.57 | 70.8664 | 12.5670 | 70.8664 | 0.00 |
| 19/12/2022 | ES42 On 03-August-23 | | | Bond Future | 12.70 | 72.3522 | 12.6969 | 72.3522 | 0.00 |
| 19/12/2022 | ES42 On 02-November-23 | | | Bond Future | 12.83 | 69.6273 | 12.8311 | 69.6273 | 0.00 |
| 19/12/2022 | ES42 On 01-February-24 | | | Bond Future | 12.98 | 71.0607 | 12.9770 | 71.0607 | 0.00 |
| 19/12/2022 | GOVI On 02-February-23 | | | GOVI | 855.52 | 852.9750 | 855.5230 | 852.9750 | 848.00 |
| 19/12/2022 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 46830 | 2 | 46830 | 2 | 0.00 |
| 19/12/2022 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 47030 | 2 | 47030 | 2 | 0.00 |
| 19/12/2022 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 46930 | 2 | 46930 | 2 | 0.00 |
| 19/12/2022 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/12/2022 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/12/2022 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/12/2022 | GOVI On 04-May-23 | | | GOVI | 872.29 | 869.7150 | 872.2920 | 869.7150 | 0.00 |
| 19/12/2022 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 194120 | 17 | 194120 | 17 | 0.00 |
| 19/12/2022 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 194320 | 17 | 194320 | 17 | 0.00 |
| 19/12/2022 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 194220 | 17 | 194220 | 17 | 0.00 |
| 19/12/2022 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/12/2022 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/12/2022 | GOVI On 03-August-23 | | | GOVI | 890.34 | 887.7230 | 890.3390 | 887.7230 | 0.00 |
| 19/12/2022 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 531090 | 50 | 531090 | 50 | 0.00 |
| 19/12/2022 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 531190 | 51 | 531190 | 51 | 0.00 |
| 19/12/2022 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 531290 | 51 | 531290 | 51 | 0.00 |
| 19/12/2022 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/12/2022 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/12/2022 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/12/2022 | GOVI On 02-November-23 | | | GOVI | 909.05 | 906.3820 | 909.0480 | 906.3820 | 0.00 |
| 19/12/2022 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 232480 | 21 | 232480 | 21 | 0.00 |
| 19/12/2022 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 232380 | 21 | 232380 | 21 | 0.00 |
| 19/12/2022 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 232280 | 21 | 232280 | 21 | 0.00 |
| 19/12/2022 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/12/2022 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/12/2022 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/12/2022 | GOVI On 01-February-24 | | | GOVI | 927.61 | 924.8870 | 927.6130 | 924.8870 | 0.00 |
| 19/12/2022 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 476330 | 45 | 476330 | 45 | 0.00 |
| 19/12/2022 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 476230 | 45 | 476230 | 45 | 0.00 |
| 19/12/2022 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 476130 | 45 | 476130 | 45 | 0.00 |
| 19/12/2022 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/12/2022 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/12/2022 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/12/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 19/12/2022 | IGOV On 02-February-23 | | | Index Future | 318.80 | 318.9220 | 318.8020 | 318.9220 | 671.00 |
| 19/12/2022 | IGOV On 04-May-23 | | | Index Future | 325.13 | 325.2590 | 325.1290 | 325.2590 | 16.00 |
| 19/12/2022 | IGOV On 03-August-23 | | | Index Future | 331.93 | 332.0700 | 331.9320 | 332.0700 | 0.00 |
| 19/12/2022 | IGOV On 02-November-23 | | | Index Future | 338.98 | 339.1250 | 338.9820 | 339.1250 | 0.00 |
| 19/12/2022 | IGOV On 01-February-24 | | | Index Future | 345.98 | 346.1210 | 345.9780 | 346.1210 | 0.00 |
| 19/12/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 19/12/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 19/12/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 19/12/2022 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 19/12/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 19/12/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 19/12/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 19/12/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 19/12/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 19/12/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 19/12/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 19/12/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 19/12/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 19/12/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 19/12/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 19/12/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 19/12/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 7.27 | 92.7350 | 7.2650 | 92.7350 | 0.00 |
| 19/12/2022 | JBAF On 18-January-23 | | | Jibar Tradeable Future | 7.34 | 92.6850 | 7.3400 | 92.6850 | 0.00 |
| 19/12/2022 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 7.70 | 92.3100 | 7.6950 | 92.3100 | 0.00 |
| 19/12/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.74 | 92.2850 | 7.7350 | 92.2850 | 0.00 |
| 19/12/2022 | JBAF On 19-April-23 | | | Jibar Tradeable Future | 7.85 | 92.1700 | 7.8500 | 92.1700 | 0.00 |
| 19/12/2022 | JBAF On 17-May-23 | | | Jibar Tradeable Future | 7.87 | 92.1500 | 7.8700 | 92.1500 | 0.00 |
| 19/12/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 7.90 | 92.1200 | 7.8950 | 92.1200 | 0.00 |
| 19/12/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 7.91 | 92.1250 | 7.9100 | 92.1250 | 75.00 |
| 19/12/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 7.89 | 92.1350 | 7.8900 | 92.1350 | 272.00 |
| 19/12/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 7.87 | 92.1500 | 7.8700 | 92.1500 | 0.00 |
| 19/12/2022 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 7.87 | 92.1500 | 7.8700 | 92.1500 | 0.00 |
| 19/12/2022 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 7.88 | 92.1450 | 7.8750 | 92.1450 | 68.00 |
| 19/12/2022 | R035 On 02-February-23 | | | Bond Future | 11.24 | 88.2465 | 11.2411 | 88.2465 | 145,700.00 |
| 19/12/2022 | R035 On 02-February-23 | 11.98 | Call | Bond Future | 4657 | 5 | 4657 | 5 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 10474 | 10 | 10474 | 10 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 1306 | 1 | 1306 | 1 | 976.00 |
| 19/12/2022 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 1331 | 1 | 1331 | 1 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 889 | 1 | 889 | 1 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 909 | 1 | 909 | 1 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 212 | 0 | 212 | 0 | 976.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | R035 On 02-February-23 | 10.64 | Call | Bond Future | 531 | 1 | 531 | 1 | 388.00 |
| 19/12/2022 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 43 | 0 | 43 | 0 | 582.00 |
| 19/12/2022 | R035 On 02-February-23 | 9.85 | Call | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 9.89 | Call | Bond Future | 57 | 0 | 57 | 0 | 388.00 |
| 19/12/2022 | R035 On 02-February-23 | 11.94 | Call | Bond Future | 4481 | 4 | 4481 | 4 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 928 | 1 | 928 | 1 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 10.60 | Call | Bond Future | 479 | 0 | 479 | 0 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 558 | 1 | 558 | 1 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 4019 | 4 | 4019 | 4 | 582.00 |
| 19/12/2022 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 5918 | 6 | 5918 | 6 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 10.60 | Put | Bond Future | 4309 | 5 | 4309 | 5 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 10.64 | Put | Bond Future | 4115 | 4 | 4115 | 4 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 3056 | 3 | 3056 | 3 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 45 | 0 | 45 | 0 | 976.00 |
| 19/12/2022 | R035 On 02-February-23 | 9.89 | Put | Bond Future | 8419 | 9 | 8419 | 9 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 8936 | 9 | 8936 | 9 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 3096 | 3 | 3096 | 3 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 3137 | 3 | 3137 | 3 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 2389 | 3 | 2389 | 3 | 582.00 |
| 19/12/2022 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 2423 | 3 | 2423 | 3 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 11.98 | Put | Bond Future | 530 | 1 | 530 | 1 | 388.00 |
| 19/12/2022 | R035 On 02-February-23 | 9.85 | Put | Bond Future | 8677 | 9 | 8677 | 9 | 0.00 |
| 19/12/2022 | R035 On 02-February-23 | 11.94 | Put | Bond Future | 570 | 1 | 570 | 1 | 0.00 |
| 19/12/2022 | R035 On 04-May-23 | | | Bond Future | 11.36 | 85.4744 | 11.3588 | 85.4744 | 104,314.00 |
| 19/12/2022 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 2958 | 3 | 2958 | 3 | 0.00 |
| 19/12/2022 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 1256 | 1 | 1256 | 1 | 491.00 |
| 19/12/2022 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 601 | 1 | 601 | 1 | 388.00 |
| 19/12/2022 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 7285 | 7 | 7285 | 7 | 0.00 |
| 19/12/2022 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 10225 | 10 | 10225 | 10 | 0.00 |
| 19/12/2022 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 2821 | 3 | 2821 | 3 | 491.00 |
| 19/12/2022 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 2903 | 3 | 2903 | 3 | 0.00 |
| 19/12/2022 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 2930 | 3 | 2930 | 3 | 0.00 |
| 19/12/2022 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 1543 | 2 | 1543 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 6012 | 6 | 6012 | 6 | 0.00 |
| 19/12/2022 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 727 | 1 | 727 | 1 | 491.00 |
| 19/12/2022 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 1348 | 1 | 1348 | 1 | 388.00 |
| 19/12/2022 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 3752 | 4 | 3752 | 4 | 0.00 |
| 19/12/2022 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 9822 | 10 | 9822 | 10 | 0.00 |
| 19/12/2022 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 6835 | 7 | 6835 | 7 | 0.00 |
| 19/12/2022 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 3904 | 4 | 3904 | 4 | 0.00 |
| 19/12/2022 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 3812 | 4 | 3812 | 4 | 0.00 |
| 19/12/2022 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 3782 | 4 | 3782 | 4 | 0.00 |
| 19/12/2022 | R035 On 03-August-23 | | | Bond Future | 11.47 | 87.2451 | 11.4658 | 87.2451 | 0.00 |
| 19/12/2022 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 5898 | 6 | 5898 | 6 | 0.00 |
| 19/12/2022 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 5932 | 6 | 5932 | 6 | 0.00 |
| 19/12/2022 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 5966 | 6 | 5966 | 6 | 0.00 |
| 19/12/2022 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 3062 | 3 | 3062 | 3 | 0.00 |
| 19/12/2022 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 3081 | 3 | 3081 | 3 | 0.00 |
| 19/12/2022 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 3100 | 3 | 3100 | 3 | 0.00 |
| 19/12/2022 | R035 On 02-November-23 | | | Bond Future | 11.58 | 84.5733 | 11.5770 | 84.5733 | 0.00 |
| 19/12/2022 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 4145 | 4 | 4145 | 4 | 0.00 |
| 19/12/2022 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 4090 | 4 | 4090 | 4 | 0.00 |
| 19/12/2022 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 4117 | 4 | 4117 | 4 | 0.00 |
| 19/12/2022 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 4983 | 5 | 4983 | 5 | 0.00 |
| 19/12/2022 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 5011 | 5 | 5011 | 5 | 0.00 |
| 19/12/2022 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 4955 | 5 | 4955 | 5 | 0.00 |
| 19/12/2022 | R035 On 01-February-24 | | | Bond Future | 11.71 | 86.2977 | 11.7078 | 86.2977 | 0.00 |
| 19/12/2022 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 6175 | 6 | 6175 | 6 | 0.00 |
| 19/12/2022 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 6238 | 6 | 6238 | 6 | 0.00 |
| 19/12/2022 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 6207 | 6 | 6207 | 6 | 0.00 |
| 19/12/2022 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 3680 | 4 | 3680 | 4 | 0.00 |
| 19/12/2022 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 3700 | 4 | 3700 | 4 | 0.00 |
| 19/12/2022 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 3661 | 4 | 3661 | 4 | 0.00 |
| 19/12/2022 | R186 On 02-February-23 | | | Bond Future | 8.75 | 106.9315 | 8.7546 | 106.9315 | 72,565.00 |
| 19/12/2022 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 19/12/2022 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 217 | 0 | 217 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 19/12/2022 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 1654 | 2 | 1654 | 2 | 0.00 |
| 19/12/2022 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 1679 | 2 | 1679 | 2 | 0.00 |
| 19/12/2022 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 1629 | 2 | 1629 | 2 | 0.00 |
| 19/12/2022 | R186 On 04-May-23 | | | Bond Future | 8.82 | 109.0295 | 8.8240 | 109.0295 | 12,216.00 |
| 19/12/2022 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 1503 | 1 | 1503 | 1 | 0.00 |
| 19/12/2022 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 1520 | 2 | 1520 | 2 | 0.00 |
| 19/12/2022 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 1536 | 2 | 1536 | 2 | 0.00 |
| 19/12/2022 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 1501 | 2 | 1501 | 2 | 0.00 |
| 19/12/2022 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 1486 | 2 | 1486 | 2 | 0.00 |
| 19/12/2022 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 1516 | 2 | 1516 | 2 | 0.00 |
| 19/12/2022 | R186 On 03-August-23 | | | Bond Future | 8.86 | 105.9808 | 8.8619 | 105.9808 | 0.00 |
| 19/12/2022 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 3455 | 3 | 3455 | 3 | 0.00 |
| 19/12/2022 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 3498 | 3 | 3498 | 3 | 0.00 |
| 19/12/2022 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 3476 | 3 | 3476 | 3 | 0.00 |
| 19/12/2022 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 931 | 1 | 931 | 1 | 0.00 |
| 19/12/2022 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 938 | 1 | 938 | 1 | 0.00 |
| 19/12/2022 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 924 | 1 | 924 | 1 | 0.00 |
| 19/12/2022 | R186 On 02-November-23 | | | Bond Future | 8.89 | 108.2098 | 8.8913 | 108.2098 | 0.00 |
| 19/12/2022 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 4821 | 5 | 4821 | 5 | 0.00 |
| 19/12/2022 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 2749 | 3 | 2749 | 3 | 0.00 |
| 19/12/2022 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 2731 | 3 | 2731 | 3 | 0.00 |
| 19/12/2022 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 2767 | 3 | 2767 | 3 | 0.00 |
| 19/12/2022 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 2328 | 2 | 2328 | 2 | 1,715.00 |
| 19/12/2022 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 1381 | 1 | 1381 | 1 | 0.00 |
| 19/12/2022 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 1399 | 1 | 1399 | 1 | 0.00 |
| 19/12/2022 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 1390 | 1 | 1390 | 1 | 0.00 |
| 19/12/2022 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 725 | 1 | 725 | 1 | 1,715.00 |
| 19/12/2022 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 1620 | 2 | 1620 | 2 | 0.00 |
| 19/12/2022 | R186 On 01-February-24 | | | Bond Future | 8.95 | 105.1108 | 8.9525 | 105.1108 | 0.00 |
| 19/12/2022 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 2889 | 3 | 2889 | 3 | 0.00 |
| 19/12/2022 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 2872 | 3 | 2872 | 3 | 0.00 |
| 19/12/2022 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 2854 | 3 | 2854 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 1457 | 1 | 1457 | 1 | 0.00 |
| 19/12/2022 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 1472 | 2 | 1472 | 2 | 0.00 |
| 19/12/2022 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 1464 | 1 | 1464 | 1 | 0.00 |
| 19/12/2022 | R197 On 02-February-23 | | | Bond Future | 328.89 | 328.9139 | 328.8912 | 328.9139 | 977.00 |
| 19/12/2022 | R197 On 04-May-23 | | | Bond Future | 335.42 | 335.4476 | 335.4224 | 335.4476 | 0.00 |
| 19/12/2022 | R197 On 03-August-23 | | | Bond Future | 333.38 | 333.4039 | 333.3777 | 333.4039 | 0.00 |
| 19/12/2022 | R197 On 02-November-23 | | | Bond Future | 340.46 | 340.4884 | 340.4612 | 340.4884 | 0.00 |
| 19/12/2022 | R202 On 02-February-23 | | | Bond Future | 244.90 | 244.9107 | 244.8998 | 244.9107 | 5,950.00 |
| 19/12/2022 | R202 On 04-May-23 | | | Bond Future | 249.76 | 249.7757 | 249.7631 | 249.7757 | 0.00 |
| 19/12/2022 | R202 On 03-August-23 | | | Bond Future | 250.18 | 250.1894 | 250.1759 | 250.1894 | 0.00 |
| 19/12/2022 | R202 On 02-November-23 | | | Bond Future | 255.49 | 255.5051 | 255.4910 | 255.5051 | 0.00 |
| 19/12/2022 | R202 On 01-February-24 | | | Bond Future | 255.81 | 255.8202 | 255.8074 | 255.8202 | 0.00 |
| 19/12/2022 | R209 On 02-February-23 | | | Bond Future | 11.23 | 68.1709 | 11.2315 | 68.1709 | 31,504.00 |
| 19/12/2022 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 695 | 1 | 695 | 1 | 0.00 |
| 19/12/2022 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 664 | 1 | 664 | 1 | 0.00 |
| 19/12/2022 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 680 | 1 | 680 | 1 | 0.00 |
| 19/12/2022 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 2944 | 3 | 2944 | 3 | 0.00 |
| 19/12/2022 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 3020 | 3 | 3020 | 3 | 0.00 |
| 19/12/2022 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 2982 | 3 | 2982 | 3 | 0.00 |
| 19/12/2022 | R209 On 04-May-23 | | | Bond Future | 11.34 | 66.3569 | 11.3383 | 66.3569 | 2,635.00 |
| 19/12/2022 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 6639 | 6 | 6639 | 6 | 0.00 |
| 19/12/2022 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 2432 | 2 | 2432 | 2 | 0.00 |
| 19/12/2022 | R209 On 04-May-23 | 11.50 | Call | Bond Future | 3444 | 3 | 3444 | 3 | 1,000.00 |
| 19/12/2022 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 2179 | 2 | 2179 | 2 | 0.00 |
| 19/12/2022 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 2409 | 2 | 2409 | 2 | 0.00 |
| 19/12/2022 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 2385 | 2 | 2385 | 2 | 0.00 |
| 19/12/2022 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 665 | 1 | 665 | 1 | 500.00 |
| 19/12/2022 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 7874 | 8 | 7874 | 8 | 0.00 |
| 19/12/2022 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 3646 | 4 | 3646 | 4 | 0.00 |
| 19/12/2022 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 3618 | 4 | 3618 | 4 | 0.00 |
| 19/12/2022 | R209 On 04-May-23 | 11.50 | Put | Bond Future | 2641 | 3 | 2641 | 3 | 0.00 |
| 19/12/2022 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 3905 | 4 | 3905 | 4 | 6,250.00 |
| 19/12/2022 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 3590 | 4 | 3590 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 1161 | 1 | 1161 | 1 | 8,500.00 |
| 19/12/2022 | R209 On 03-August-23 | | | Bond Future | 11.43 | 67.7319 | 11.4333 | 67.7319 | 0.00 |
| 19/12/2022 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 5188 | 5 | 5188 | 5 | 0.00 |
| 19/12/2022 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 5129 | 5 | 5129 | 5 | 0.00 |
| 19/12/2022 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 5159 | 5 | 5159 | 5 | 0.00 |
| 19/12/2022 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 2704 | 3 | 2704 | 3 | 0.00 |
| 19/12/2022 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 2738 | 3 | 2738 | 3 | 0.00 |
| 19/12/2022 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 2721 | 3 | 2721 | 3 | 0.00 |
| 19/12/2022 | R209 On 02-November-23 | | | Bond Future | 11.53 | 66.0039 | 11.5288 | 66.0039 | 0.00 |
| 19/12/2022 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 3573 | 3 | 3573 | 3 | 0.00 |
| 19/12/2022 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 3525 | 3 | 3525 | 3 | 0.00 |
| 19/12/2022 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 3549 | 3 | 3549 | 3 | 0.00 |
| 19/12/2022 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 4477 | 5 | 4477 | 5 | 0.00 |
| 19/12/2022 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 4503 | 5 | 4503 | 5 | 0.00 |
| 19/12/2022 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 4452 | 5 | 4452 | 5 | 0.00 |
| 19/12/2022 | R209 On 01-February-24 | | | Bond Future | 11.64 | 67.3497 | 11.6370 | 67.3497 | 0.00 |
| 19/12/2022 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 5482 | 5 | 5482 | 5 | 0.00 |
| 19/12/2022 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 5510 | 5 | 5510 | 5 | 0.00 |
| 19/12/2022 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 5538 | 5 | 5538 | 5 | 0.00 |
| 19/12/2022 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 3187 | 3 | 3187 | 3 | 0.00 |
| 19/12/2022 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 3204 | 3 | 3204 | 3 | 0.00 |
| 19/12/2022 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 3222 | 3 | 3222 | 3 | 0.00 |
| 19/12/2022 | R210 On 02-February-23 | | | Bond Future | 221.04 | 221.0495 | 221.0355 | 221.0495 | 372.00 |
| 19/12/2022 | R210 On 04-May-23 | | | Bond Future | 222.34 | 222.3549 | 222.3395 | 222.3549 | 0.00 |
| 19/12/2022 | R210 On 03-August-23 | | | Bond Future | 226.99 | 227.0113 | 226.9945 | 227.0113 | 0.00 |
| 19/12/2022 | R210 On 02-November-23 | | | Bond Future | 228.65 | 228.6672 | 228.6505 | 228.6672 | 0.00 |
| 19/12/2022 | R210 On 01-February-24 | | | Bond Future | 233.37 | 233.3833 | 233.3665 | 233.3833 | 0.00 |
| 19/12/2022 | R213 On 02-February-23 | | | Bond Future | 10.60 | 83.6543 | 10.6049 | 83.6543 | 38,255.00 |
| 19/12/2022 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 3 | 0 | 3 | 0 | 476.00 |
| 19/12/2022 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 891 | 1 | 891 | 1 | 912.00 |
| 19/12/2022 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 499 | 0 | 499 | 0 | 0.00 |
| 19/12/2022 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 484 | 0 | 484 | 0 | 0.00 |
| 19/12/2022 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 234 | 0 | 234 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 7081 | 7 | 7081 | 7 | 0.00 |
| 19/12/2022 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 515 | 0 | 515 | 0 | 0.00 |
| 19/12/2022 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 726 | 1 | 726 | 1 | 0.00 |
| 19/12/2022 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 1923 | 2 | 1923 | 2 | 476.00 |
| 19/12/2022 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 81 | 0 | 81 | 0 | 912.00 |
| 19/12/2022 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 2314 | 3 | 2314 | 3 | 0.00 |
| 19/12/2022 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 1709 | 2 | 1709 | 2 | 0.00 |
| 19/12/2022 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 2346 | 3 | 2346 | 3 | 0.00 |
| 19/12/2022 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 2282 | 2 | 2282 | 2 | 0.00 |
| 19/12/2022 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 7091 | 7 | 7091 | 7 | 0.00 |
| 19/12/2022 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 3061 | 3 | 3061 | 3 | 476.00 |
| 19/12/2022 | R213 On 04-May-23 | | | Bond Future | 10.72 | 81.7435 | 10.7183 | 81.7435 | 0.00 |
| 19/12/2022 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 2621 | 3 | 2621 | 3 | 0.00 |
| 19/12/2022 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 2597 | 3 | 2597 | 3 | 0.00 |
| 19/12/2022 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 2645 | 3 | 2645 | 3 | 0.00 |
| 19/12/2022 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 2501 | 3 | 2501 | 3 | 0.00 |
| 19/12/2022 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 2544 | 3 | 2544 | 3 | 0.00 |
| 19/12/2022 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 2522 | 3 | 2522 | 3 | 0.00 |
| 19/12/2022 | R213 On 03-August-23 | | | Bond Future | 10.82 | 83.4368 | 10.8188 | 83.4368 | 0.00 |
| 19/12/2022 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 5388 | 5 | 5388 | 5 | 0.00 |
| 19/12/2022 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 5359 | 5 | 5359 | 5 | 0.00 |
| 19/12/2022 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 5418 | 5 | 5418 | 5 | 0.00 |
| 19/12/2022 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 1938 | 2 | 1938 | 2 | 0.00 |
| 19/12/2022 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 1950 | 2 | 1950 | 2 | 0.00 |
| 19/12/2022 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 1925 | 2 | 1925 | 2 | 0.00 |
| 19/12/2022 | R213 On 02-November-23 | | | Bond Future | 10.93 | 81.6368 | 10.9253 | 81.6368 | 0.00 |
| 19/12/2022 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 3793 | 4 | 3793 | 4 | 0.00 |
| 19/12/2022 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 3769 | 4 | 3769 | 4 | 0.00 |
| 19/12/2022 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 3818 | 4 | 3818 | 4 | 0.00 |
| 19/12/2022 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 2940 | 3 | 2940 | 3 | 0.00 |
| 19/12/2022 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 2976 | 3 | 2976 | 3 | 0.00 |
| 19/12/2022 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 2958 | 3 | 2958 | 3 | 0.00 |
| 19/12/2022 | R213 On 01-February-24 | | | Bond Future | 11.06 | 83.3018 | 11.0555 | 83.3018 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 5179 | 5 | 5179 | 5 | 0.00 |
| 19/12/2022 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 5152 | 5 | 5152 | 5 | 0.00 |
| 19/12/2022 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 5125 | 5 | 5125 | 5 | 0.00 |
| 19/12/2022 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 2477 | 3 | 2477 | 3 | 0.00 |
| 19/12/2022 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 2463 | 3 | 2463 | 3 | 0.00 |
| 19/12/2022 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 2450 | 3 | 2450 | 3 | 0.00 |
| 19/12/2022 | R214 On 02-February-23 | | | Bond Future | 11.34 | 65.7063 | 11.3440 | 65.7063 | 71,030.00 |
| 19/12/2022 | R214 On 02-February-23 | | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/12/2022 | R214 On 02-February-23 | 10.30 | Call | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 19/12/2022 | R214 On 02-February-23 | 11.00 | Call | Bond Future | 901 | 1 | 901 | 1 | 0.00 |
| 19/12/2022 | R214 On 02-February-23 | 10.90 | Call | Bond Future | 725 | 1 | 725 | 1 | 2,300.00 |
| 19/12/2022 | R214 On 02-February-23 | 11.80 | Call | Bond Future | 3196 | 3 | 3196 | 3 | 0.00 |
| 19/12/2022 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 1084 | 1 | 1084 | 1 | 0.00 |
| 19/12/2022 | R214 On 02-February-23 | 11.60 | Call | Bond Future | 2497 | 2 | 2497 | 2 | 2,300.00 |
| 19/12/2022 | R214 On 02-February-23 | 11.10 | Call | Bond Future | 1105 | 1 | 1105 | 1 | 0.00 |
| 19/12/2022 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 1041 | 1 | 1041 | 1 | 0.00 |
| 19/12/2022 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 1062 | 1 | 1062 | 1 | 0.00 |
| 19/12/2022 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 2502 | 3 | 2502 | 3 | 0.00 |
| 19/12/2022 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 2536 | 3 | 2536 | 3 | 0.00 |
| 19/12/2022 | R214 On 02-February-23 | 10.90 | Put | Bond Future | 3175 | 3 | 3175 | 3 | 0.00 |
| 19/12/2022 | R214 On 02-February-23 | 11.60 | Put | Bond Future | 1148 | 1 | 1148 | 1 | 0.00 |
| 19/12/2022 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 2468 | 3 | 2468 | 3 | 0.00 |
| 19/12/2022 | R214 On 02-February-23 | 11.10 | Put | Bond Future | 2434 | 3 | 2434 | 3 | 0.00 |
| 19/12/2022 | R214 On 02-February-23 | 11.80 | Put | Bond Future | 825 | 1 | 825 | 1 | 0.00 |
| 19/12/2022 | R214 On 02-February-23 | 11.00 | Put | Bond Future | 2787 | 3 | 2787 | 3 | 0.00 |
| 19/12/2022 | R214 On 02-February-23 | 10.30 | Put | Bond Future | 6142 | 6 | 6142 | 6 | 0.00 |
| 19/12/2022 | R214 On 02-February-23 | | Put | Bond Future | 34015 | 34 | 34015 | 34 | 0.00 |
| 19/12/2022 | R214 On 04-May-23 | | | Bond Future | 11.44 | 63.6972 | 11.4413 | 63.6972 | 0.00 |
| 19/12/2022 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 2969 | 3 | 2969 | 3 | 0.00 |
| 19/12/2022 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 2915 | 3 | 2915 | 3 | 0.00 |
| 19/12/2022 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 2942 | 3 | 2942 | 3 | 0.00 |
| 19/12/2022 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 3321 | 4 | 3321 | 4 | 0.00 |
| 19/12/2022 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 3347 | 4 | 3347 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 3294 | 3 | 3294 | 3 | 0.00 |
| 19/12/2022 | R214 On 03-August-23 | | | Bond Future | 11.53 | 65.0167 | 11.5288 | 65.0167 | 0.00 |
| 19/12/2022 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 5856 | 6 | 5856 | 6 | 0.00 |
| 19/12/2022 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 5794 | 6 | 5794 | 6 | 0.00 |
| 19/12/2022 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 5825 | 6 | 5825 | 6 | 0.00 |
| 19/12/2022 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 2709 | 3 | 2709 | 3 | 0.00 |
| 19/12/2022 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 2726 | 3 | 2726 | 3 | 0.00 |
| 19/12/2022 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 2692 | 3 | 2692 | 3 | 0.00 |
| 19/12/2022 | R214 On 02-November-23 | | | Bond Future | 11.62 | 63.0834 | 11.6188 | 63.0834 | 0.00 |
| 19/12/2022 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 3939 | 4 | 3939 | 4 | 0.00 |
| 19/12/2022 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 3889 | 4 | 3889 | 4 | 0.00 |
| 19/12/2022 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 3914 | 4 | 3914 | 4 | 0.00 |
| 19/12/2022 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 4741 | 5 | 4741 | 5 | 0.00 |
| 19/12/2022 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 4769 | 5 | 4769 | 5 | 0.00 |
| 19/12/2022 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 4714 | 5 | 4714 | 5 | 0.00 |
| 19/12/2022 | R214 On 01-February-24 | | | Bond Future | 11.72 | 64.3697 | 11.7230 | 64.3697 | 0.00 |
| 19/12/2022 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 5794 | 6 | 5794 | 6 | 0.00 |
| 19/12/2022 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 5823 | 6 | 5823 | 6 | 0.00 |
| 19/12/2022 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 5852 | 6 | 5852 | 6 | 0.00 |
| 19/12/2022 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 3692 | 4 | 3692 | 4 | 0.00 |
| 19/12/2022 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 3711 | 4 | 3711 | 4 | 0.00 |
| 19/12/2022 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 3730 | 4 | 3730 | 4 | 0.00 |
| 19/12/2022 | R248 On 02-February-23 | | | Bond Future | 11.32 | 82.3041 | 11.3155 | 82.3041 | 247,738.00 |
| 19/12/2022 | R248 On 02-February-23 | 10.40 | Call | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 19/12/2022 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 1344 | 1 | 1344 | 1 | 0.00 |
| 19/12/2022 | R248 On 02-February-23 | 11.10 | Call | Bond Future | 1455 | 1 | 1455 | 1 | 0.00 |
| 19/12/2022 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 1371 | 1 | 1371 | 1 | 0.00 |
| 19/12/2022 | R248 On 02-February-23 | 11.00 | Call | Bond Future | 1188 | 1 | 1188 | 1 | 2,900.00 |
| 19/12/2022 | R248 On 02-February-23 | 11.60 | Call | Bond Future | 3243 | 3 | 3243 | 3 | 2,900.00 |
| 19/12/2022 | R248 On 02-February-23 | 11.70 | Call | Bond Future | 3677 | 4 | 3677 | 4 | 0.00 |
| 19/12/2022 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 1399 | 1 | 1399 | 1 | 0.00 |
| 19/12/2022 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 3015 | 3 | 3015 | 3 | 0.00 |
| 19/12/2022 | R248 On 02-February-23 | 11.10 | Put | Bond Future | 2931 | 3 | 2931 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2022 | R248 On 02-February-23 | 11.70 | Put | Bond Future | 1157 | 1 | 1157 | 1 | 0.00 |
| 19/12/2022 | R248 On 02-February-23 | 11.60 | Put | Bond Future | 1365 | 2 | 1365 | 2 | 0.00 |
| 19/12/2022 | R248 On 02-February-23 | 11.00 | Put | Bond Future | 3366 | 4 | 3366 | 4 | 0.00 |
| 19/12/2022 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 3057 | 3 | 3057 | 3 | 0.00 |
| 19/12/2022 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 3100 | 3 | 3100 | 3 | 0.00 |
| 19/12/2022 | R248 On 02-February-23 | 10.40 | Put | Bond Future | 6871 | 7 | 6871 | 7 | 0.00 |
| 19/12/2022 | R248 On 04-May-23 | | | Bond Future | 11.41 | 79.4598 | 11.4141 | 79.4598 | 10,946.00 |
| 19/12/2022 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 3664 | 4 | 3664 | 4 | 0.00 |
| 19/12/2022 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 3630 | 4 | 3630 | 4 | 0.00 |
| 19/12/2022 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 3697 | 4 | 3697 | 4 | 0.00 |
| 19/12/2022 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 4125 | 4 | 4125 | 4 | 0.00 |
| 19/12/2022 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 4192 | 4 | 4192 | 4 | 0.00 |
| 19/12/2022 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 4158 | 4 | 4158 | 4 | 0.00 |
| 19/12/2022 | R248 On 03-August-23 | | | Bond Future | 11.51 | 81.0684 | 11.5060 | 81.0684 | 0.00 |
| 19/12/2022 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 7159 | 7 | 7159 | 7 | 0.00 |
| 19/12/2022 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 7120 | 7 | 7120 | 7 | 0.00 |
| 19/12/2022 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 7198 | 7 | 7198 | 7 | 0.00 |
| 19/12/2022 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 3415 | 4 | 3415 | 4 | 0.00 |
| 19/12/2022 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 3457 | 4 | 3457 | 4 | 0.00 |
| 19/12/2022 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 3436 | 4 | 3436 | 4 | 0.00 |
| 19/12/2022 | R248 On 02-November-23 | | | Bond Future | 11.59 | 78.3495 | 11.5916 | 78.3495 | 13,000.00 |
| 19/12/2022 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 5030 | 5 | 5030 | 5 | 0.00 |
| 19/12/2022 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 4998 | 5 | 4998 | 5 | 0.00 |
| 19/12/2022 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 4966 | 5 | 4966 | 5 | 0.00 |
| 19/12/2022 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 5691 | 6 | 5691 | 6 | 0.00 |
| 19/12/2022 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 5758 | 6 | 5758 | 6 | 0.00 |
| 19/12/2022 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 5724 | 6 | 5724 | 6 | 0.00 |
| 19/12/2022 | R248 On 01-February-24 | | | Bond Future | 11.69 | 79.9840 | 11.6882 | 79.9840 | 0.00 |
| 19/12/2022 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 7282 | 7 | 7282 | 7 | 0.00 |
| 19/12/2022 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 7210 | 7 | 7210 | 7 | 0.00 |
| 19/12/2022 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 7246 | 7 | 7246 | 7 | 0.00 |
| 19/12/2022 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 4404 | 5 | 4404 | 5 | 0.00 |
| 19/12/2022 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 4427 | 5 | 4427 | 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 |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 19/12/2022 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 4381 | 5 | 4381 | 5 | 0.00 |
