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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/09/2022 TO: 16/09/2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | 2025 On 03-November-22 | | | Bond Future | 167.09 | 167.6258 | 167.0915 | 167.6258 | 7,188.00 |
| 16/09/2022 | 2025 On 02-February-23 | | | Bond Future | 168.41 | 168.9535 | 168.4083 | 168.9535 | 1,936.00 |
| 16/09/2022 | 2025 On 04-May-23 | | | Bond Future | 171.64 | 172.1919 | 171.6354 | 172.1919 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | 2025 On 03-August-23 | | | Bond Future | 173.23 | 173.7990 | 173.2288 | 173.7990 | 0.00 |
| 16/09/2022 | 2025 On 02-November-23 | | | Bond Future | 176.57 | 177.1505 | 176.5695 | 177.1505 | 0.00 |
| 16/09/2022 | 2029 On 03-November-22 | | | Bond Future | 121.77 | 122.3258 | 121.7678 | 122.3258 | 1,519.00 |
| 16/09/2022 | 2029 On 02-February-23 | | | Bond Future | 123.98 | 124.5468 | 123.9772 | 124.5468 | 728.00 |
| 16/09/2022 | 2029 On 04-May-23 | | | Bond Future | 125.04 | 125.6225 | 125.0414 | 125.6225 | 0.00 |
| 16/09/2022 | 2029 On 03-August-23 | | | Bond Future | 127.50 | 128.0936 | 127.5008 | 128.0936 | 0.00 |
| 16/09/2022 | 2029 On 02-November-23 | | | Bond Future | 128.60 | 129.2039 | 128.5982 | 129.2039 | 0.00 |
| 16/09/2022 | 2030 On 03-November-22 | | | Bond Future | 10.41 | 90.4676 | 90.1214 | 90.4676 | 64,899.00 |
| 16/09/2022 | 2030 On 03-November-22 | 10.08 | Call | Bond Future | 573 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2030 On 03-November-22 | 10.09 | Call | Bond Future | 589 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2030 On 03-November-22 | 10.20 | Call | Bond Future | 793 | 1 | 1 | 1 | 500.00 |
| 16/09/2022 | 2030 On 03-November-22 | 11.57 | Call | Bond Future | 5302 | 6 | 5 | 6 | 0.00 |
| 16/09/2022 | 2030 On 03-November-22 | 9.70 | Call | Bond Future | 139 | 0 | 0 | 0 | 500.00 |
| 16/09/2022 | 2030 On 03-November-22 | 10.10 | Call | Bond Future | 607 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2030 On 03-November-22 | 10.10 | Put | Bond Future | 2042 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2030 On 03-November-22 | 10.20 | Put | Bond Future | 1760 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2030 On 03-November-22 | 9.70 | Put | Bond Future | 3480 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2030 On 03-November-22 | 11.57 | Put | Bond Future | 156 | 0 | 0 | 0 | 500.00 |
| 16/09/2022 | 2030 On 03-November-22 | 10.09 | Put | Bond Future | 2072 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2030 On 03-November-22 | 10.08 | Put | Bond Future | 2102 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | | | Bond Future | 10.56 | 88.0827 | 87.7292 | 88.0827 | 5,200.00 |
| 16/09/2022 | 2030 On 02-February-23 | 11.55 | Call | Bond Future | 5051 | 5 | 5 | 5 | 5,000.00 |
| 16/09/2022 | 2030 On 02-February-23 | 11.12 | Call | Bond Future | 3675 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 11.16 | Call | Bond Future | 3797 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 1085 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 9.83 | Call | Bond Future | 843 | 1 | 1 | 1 | 388.00 |
| 16/09/2022 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 176 | 0 | 0 | 0 | 102.00 |
| 16/09/2022 | 2030 On 02-February-23 | 9.08 | Call | Bond Future | 270 | 0 | 0 | 0 | 388.00 |
| 16/09/2022 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 985 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 9.79 | Call | Bond Future | 795 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 11.35 | Call | Bond Future | 4394 | 5 | 4 | 5 | 5,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 1055 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 1070 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 807 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 325 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 9.04 | Call | Bond Future | 254 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 653 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 4785 | 5 | 5 | 5 | 102.00 |
| 16/09/2022 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 8441 | 8 | 8 | 8 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 9.04 | Put | Bond Future | 7378 | 7 | 7 | 7 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 9.08 | Put | Bond Future | 7197 | 7 | 7 | 7 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 6665 | 6 | 7 | 6 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 3806 | 4 | 4 | 4 | 102.00 |
| 16/09/2022 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 3581 | 3 | 4 | 3 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 11.35 | Put | Bond Future | 957 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 11.16 | Put | Bond Future | 1170 | 1 | 1 | 1 | 388.00 |
| 16/09/2022 | 2030 On 02-February-23 | 9.79 | Put | Bond Future | 4315 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 9.83 | Put | Bond Future | 4176 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 4280 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 3644 | 3 | 4 | 3 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 3612 | 3 | 4 | 3 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 11.12 | Put | Bond Future | 1220 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2030 On 02-February-23 | 11.55 | Put | Bond Future | 772 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | | | Bond Future | 10.71 | 89.7527 | 89.3920 | 89.7527 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 8242 | 9 | 8 | 9 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 5192 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 6509 | 7 | 7 | 7 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 8019 | 8 | 8 | 8 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 2324 | 3 | 2 | 3 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 2568 | 3 | 3 | 3 | 350.00 |
| 16/09/2022 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 817 | 1 | 1 | 1 | 150.00 |
| 16/09/2022 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 4362 | 5 | 4 | 5 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 2075 | 2 | 2 | 2 | 479.00 |
| 16/09/2022 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 2281 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 2302 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 913 | 1 | 1 | 1 | 479.00 |
| 16/09/2022 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 1042 | 1 | 1 | 1 | 388.00 |
| 16/09/2022 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 429 | 0 | 0 | 0 | 388.00 |
| 16/09/2022 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 1335 | 1 | 1 | 1 | 1,080.00 |
| 16/09/2022 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 4456 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 8070 | 8 | 8 | 8 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 5861 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 5164 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 5541 | 5 | 6 | 5 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 3068 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 3090 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 3323 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 1676 | 2 | 2 | 2 | 150.00 |
| 16/09/2022 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 2812 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 3046 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 683 | 1 | 1 | 1 | 479.00 |
| 16/09/2022 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 977 | 1 | 1 | 1 | 1,080.00 |
| 16/09/2022 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 1352 | 1 | 1 | 1 | 388.00 |
| 16/09/2022 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 636 | 1 | 1 | 1 | 350.00 |
| 16/09/2022 | 2030 On 03-August-23 | | | Bond Future | 10.86 | 87.4924 | 87.1244 | 87.4924 | 0.00 |
| 16/09/2022 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 7821 | 8 | 8 | 8 | 0.00 |
| 16/09/2022 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 4188 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 8749 | 9 | 9 | 9 | 0.00 |
| 16/09/2022 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 4134 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 4161 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 1996 | 2 | 2 | 2 | 1,012.00 |
| 16/09/2022 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 2485 | 3 | 2 | 3 | 350.00 |
| 16/09/2022 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 3352 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 2113 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 2141 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 746 | 1 | 1 | 1 | 350.00 |
| 16/09/2022 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 3930 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 938 | 1 | 1 | 1 | 1,012.00 |
| 16/09/2022 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 2127 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2030 On 02-November-23 | | | Bond Future | 11.02 | 89.1604 | 88.7855 | 89.1604 | 0.00 |
| 16/09/2022 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 2768 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 2747 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 2726 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 3602 | 3 | 4 | 3 | 0.00 |
| 16/09/2022 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 3582 | 3 | 4 | 3 | 0.00 |
| 16/09/2022 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 3562 | 3 | 4 | 3 | 0.00 |
| 16/09/2022 | 2032 On 03-November-22 | | | Bond Future | 10.87 | 86.0411 | 85.7044 | 86.0411 | 170,395.00 |
| 16/09/2022 | 2032 On 03-November-22 | 9.31 | Call | Bond Future | 2 | 0 | 0 | 0 | 180.00 |
| 16/09/2022 | 2032 On 03-November-22 | 9.46 | Call | Bond Future | 5 | 0 | 0 | 0 | 500.00 |
| 16/09/2022 | 2032 On 03-November-22 | 11.55 | Call | Bond Future | 3884 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2032 On 03-November-22 | 12.30 | Call | Bond Future | 7130 | 7 | 7 | 7 | 0.00 |
| 16/09/2022 | 2032 On 03-November-22 | 10.66 | Call | Bond Future | 927 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2032 On 03-November-22 | 10.67 | Call | Bond Future | 949 | 1 | 1 | 1 | 750.00 |
| 16/09/2022 | 2032 On 03-November-22 | 11.45 | Call | Bond Future | 3479 | 4 | 3 | 4 | 0.00 |
| 16/09/2022 | 2032 On 03-November-22 | 10.21 | Call | Bond Future | 230 | 0 | 0 | 0 | 500.00 |
| 16/09/2022 | 2032 On 03-November-22 | 10.49 | Call | Bond Future | 592 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2032 On 03-November-22 | 10.56 | Call | Bond Future | 719 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2032 On 03-November-22 | 10.11 | Call | Bond Future | 152 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | 2032 On 03-November-22 | 9.36 | Call | Bond Future | 3 | 0 | 0 | 0 | 454.00 |
| 16/09/2022 | 2032 On 03-November-22 | 10.16 | Call | Bond Future | 188 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | 2032 On 03-November-22 | 9.92 | Call | Bond Future | 59 | 0 | 0 | 0 | 750.00 |
| 16/09/2022 | 2032 On 03-November-22 | 9.92 | Put | Bond Future | 5168 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2032 On 03-November-22 | 10.11 | Put | Bond Future | 4201 | 4 | 4 | 4 | 454.00 |
| 16/09/2022 | 2032 On 03-November-22 | 10.16 | Put | Bond Future | 3962 | 4 | 4 | 4 | 180.00 |
| 16/09/2022 | 2032 On 03-November-22 | 9.36 | Put | Bond Future | 8329 | 8 | 8 | 8 | 0.00 |
| 16/09/2022 | 2032 On 03-November-22 | 9.46 | Put | Bond Future | 7746 | 7 | 8 | 7 | 0.00 |
| 16/09/2022 | 2032 On 03-November-22 | 10.56 | Put | Bond Future | 2327 | 2 | 2 | 2 | 180.00 |
| 16/09/2022 | 2032 On 03-November-22 | 9.31 | Put | Bond Future | 8623 | 8 | 9 | 8 | 0.00 |
| 16/09/2022 | 2032 On 03-November-22 | 10.49 | Put | Bond Future | 2574 | 2 | 3 | 2 | 454.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | 2032 On 03-November-22 | 10.21 | Put | Bond Future | 3729 | 3 | 4 | 3 | 0.00 |
| 16/09/2022 | 2032 On 03-November-22 | 11.45 | Put | Bond Future | 513 | 0 | 1 | 0 | 7,500.00 |
| 16/09/2022 | 2032 On 03-November-22 | 10.67 | Put | Bond Future | 1973 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2032 On 03-November-22 | 10.66 | Put | Bond Future | 2004 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2032 On 03-November-22 | 12.30 | Put | Bond Future | 92 | 0 | 0 | 0 | 750.00 |
| 16/09/2022 | 2032 On 03-November-22 | 11.55 | Put | Bond Future | 424 | 0 | 0 | 0 | 500.00 |
| 16/09/2022 | 2032 On 02-February-23 | | | Bond Future | 11.02 | 87.5822 | 87.2384 | 87.5822 | 18.00 |
| 16/09/2022 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 5185 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 8657 | 9 | 9 | 9 | 0.00 |
| 16/09/2022 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 1151 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 1168 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 827 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 197 | 0 | 0 | 0 | 454.00 |
| 16/09/2022 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 4654 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 1184 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 1359 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 1702 | 2 | 2 | 2 | 750.00 |
| 16/09/2022 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 908 | 1 | 1 | 1 | 500.00 |
| 16/09/2022 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 265 | 0 | 0 | 0 | 500.00 |
| 16/09/2022 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 561 | 1 | 1 | 1 | 750.00 |
| 16/09/2022 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 6361 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 8599 | 8 | 9 | 8 | 0.00 |
| 16/09/2022 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 5068 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 3475 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 4024 | 4 | 4 | 4 | 454.00 |
| 16/09/2022 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 4379 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 1325 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 9455 | 9 | 9 | 9 | 0.00 |
| 16/09/2022 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 5311 | 5 | 5 | 5 | 454.00 |
| 16/09/2022 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 4416 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 4453 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 445 | 0 | 0 | 0 | 750.00 |
| 16/09/2022 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 1140 | 1 | 1 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | 2032 On 04-May-23 | | | Bond Future | 11.16 | 85.0818 | 84.7310 | 85.0818 | 0.00 |
| 16/09/2022 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 1958 | 2 | 2 | 2 | 400.00 |
| 16/09/2022 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 2500 | 3 | 2 | 3 | 0.00 |
| 16/09/2022 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 2523 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 2547 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 3809 | 4 | 4 | 4 | 400.00 |
| 16/09/2022 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 10840 | 11 | 11 | 11 | 0.00 |
| 16/09/2022 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 536 | 1 | 1 | 1 | 400.00 |
| 16/09/2022 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 3875 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 3902 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 3929 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 4663 | 4 | 5 | 4 | 0.00 |
| 16/09/2022 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 2760 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2032 On 03-August-23 | | | Bond Future | 11.29 | 86.7381 | 86.3802 | 86.7381 | 2,600.00 |
| 16/09/2022 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 4809 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 4839 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 5263 | 6 | 5 | 6 | 5,000.00 |
| 16/09/2022 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 4868 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 2615 | 2 | 3 | 2 | 0.00 |
| 16/09/2022 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 2408 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 2632 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 2648 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2032 On 02-November-23 | | | Bond Future | 11.45 | 84.2339 | 83.8693 | 84.2339 | 0.00 |
| 16/09/2022 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 3265 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 3288 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 3312 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 4300 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 4324 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 4348 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2033 On 03-November-22 | | | Bond Future | 114.61 | 114.5796 | 114.6133 | 114.5796 | 1,287.00 |
| 16/09/2022 | 2033 On 02-February-23 | | | Bond Future | 116.69 | 116.6600 | 116.6928 | 116.6600 | 6,141.00 |
| 16/09/2022 | 2033 On 04-May-23 | | | Bond Future | 117.53 | 117.4984 | 117.5319 | 117.4984 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | 2033 On 03-August-23 | | | Bond Future | 119.84 | 119.8097 | 119.8436 | 119.8097 | 0.00 |
| 16/09/2022 | 2033 On 02-November-23 | | | Bond Future | 120.70 | 120.6706 | 120.7034 | 120.6706 | 0.00 |
| 16/09/2022 | 2037 On 03-November-22 | | | Bond Future | 11.27 | 83.1870 | 82.8909 | 83.1870 | 65,201.00 |
| 16/09/2022 | 2037 On 03-November-22 | 11.30 | Call | Bond Future | 1775 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2037 On 03-November-22 | 11.32 | Call | Bond Future | 1841 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2037 On 03-November-22 | 11.31 | Call | Bond Future | 1808 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2037 On 03-November-22 | 11.31 | Put | Bond Future | 1545 | 1 | 2 | 1 | 0.00 |
| 16/09/2022 | 2037 On 03-November-22 | 11.30 | Put | Bond Future | 1572 | 1 | 2 | 1 | 0.00 |
| 16/09/2022 | 2037 On 03-November-22 | 11.32 | Put | Bond Future | 1519 | 1 | 2 | 1 | 0.00 |
| 16/09/2022 | 2037 On 02-February-23 | | | Bond Future | 11.40 | 80.4214 | 80.1189 | 80.4214 | 73,477.00 |
| 16/09/2022 | 2037 On 02-February-23 | 11.10 | Call | Bond Future | 2188 | 2 | 2 | 2 | 636.00 |
| 16/09/2022 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 2058 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2037 On 02-February-23 | 11.97 | Call | Bond Future | 5053 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 2007 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 2032 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 4188 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 4224 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 4153 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2037 On 02-February-23 | 11.10 | Put | Bond Future | 3979 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2037 On 02-February-23 | 11.97 | Put | Bond Future | 1811 | 2 | 2 | 2 | 636.00 |
| 16/09/2022 | 2037 On 04-May-23 | | | Bond Future | 11.53 | 81.9465 | 81.6379 | 81.9465 | 0.00 |
| 16/09/2022 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 4607 | 5 | 5 | 5 | 400.00 |
| 16/09/2022 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 2423 | 3 | 2 | 3 | 400.00 |
| 16/09/2022 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 12057 | 12 | 12 | 12 | 0.00 |
| 16/09/2022 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 3184 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 3156 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 3128 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 4461 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 4431 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 5373 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 746 | 1 | 1 | 1 | 400.00 |
| 16/09/2022 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 4400 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 3181 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2037 On 03-August-23 | | | Bond Future | 11.66 | 79.2842 | 78.9693 | 79.2842 | 0.00 |
| 16/09/2022 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 5853 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 5819 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 5785 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 3243 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 3222 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 3203 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2037 On 02-November-23 | | | Bond Future | 11.79 | 80.7957 | 80.4748 | 80.7957 | 0.00 |
| 16/09/2022 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 3981 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 3953 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 4008 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 5305 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 5276 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 5247 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2038 On 03-November-22 | | | Bond Future | 129.91 | 129.7110 | 129.9094 | 129.7110 | 5,473.00 |
| 16/09/2022 | 2038 On 02-February-23 | | | Bond Future | 130.34 | 130.1358 | 130.3373 | 130.1358 | 0.00 |
| 16/09/2022 | 2038 On 04-May-23 | | | Bond Future | 132.84 | 132.6306 | 132.8354 | 132.6306 | 0.00 |
| 16/09/2022 | 2038 On 03-August-23 | | | Bond Future | 133.44 | 133.2371 | 133.4431 | 133.2371 | 0.00 |
| 16/09/2022 | 2038 On 02-November-23 | | | Bond Future | 136.02 | 135.8064 | 136.0164 | 135.8064 | 0.00 |
| 16/09/2022 | 2040 On 03-November-22 | | | Bond Future | 11.34 | 85.1311 | 84.8775 | 85.1311 | 52,281.00 |
| 16/09/2022 | 2040 On 03-November-22 | 10.10 | Call | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | 2040 On 03-November-22 | 11.50 | Call | Bond Future | 2415 | 3 | 2 | 3 | 0.00 |
| 16/09/2022 | 2040 On 03-November-22 | 10.60 | Call | Bond Future | 268 | 0 | 0 | 0 | 1,600.00 |
| 16/09/2022 | 2040 On 03-November-22 | 11.41 | Call | Bond Future | 2078 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2040 On 03-November-22 | 10.80 | Call | Bond Future | 508 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2040 On 03-November-22 | 11.30 | Call | Bond Future | 1699 | 2 | 2 | 2 | 1,600.00 |
| 16/09/2022 | 2040 On 03-November-22 | 10.70 | Call | Bond Future | 373 | 0 | 0 | 0 | 1,078.00 |
| 16/09/2022 | 2040 On 03-November-22 | 12.00 | Call | Bond Future | 4639 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2040 On 03-November-22 | 12.52 | Call | Bond Future | 7288 | 8 | 7 | 8 | 0.00 |
| 16/09/2022 | 2040 On 03-November-22 | 11.39 | Call | Bond Future | 2006 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | 2040 On 03-November-22 | 11.40 | Call | Bond Future | 2042 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2040 On 03-November-22 | 11.20 | Call | Bond Future | 1390 | 2 | 1 | 2 | 1,078.00 |
| 16/09/2022 | 2040 On 03-November-22 | 11.20 | Put | Bond Future | 2290 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2040 On 03-November-22 | 11.41 | Put | Bond Future | 1615 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2040 On 03-November-22 | 12.00 | Put | Bond Future | 532 | 0 | 1 | 0 | 0.00 |
| 16/09/2022 | 2040 On 03-November-22 | 10.60 | Put | Bond Future | 5259 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2040 On 03-November-22 | 11.30 | Put | Bond Future | 1946 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2040 On 03-November-22 | 10.80 | Put | Bond Future | 4102 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2040 On 03-November-22 | 10.70 | Put | Bond Future | 4661 | 4 | 5 | 4 | 0.00 |
| 16/09/2022 | 2040 On 03-November-22 | 11.50 | Put | Bond Future | 1379 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2040 On 03-November-22 | 12.52 | Put | Bond Future | 177 | 0 | 0 | 0 | 1,078.00 |
| 16/09/2022 | 2040 On 03-November-22 | 11.39 | Put | Bond Future | 1672 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2040 On 03-November-22 | 11.40 | Put | Bond Future | 1643 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2040 On 03-November-22 | 10.10 | Put | Bond Future | 8679 | 8 | 9 | 8 | 0.00 |
| 16/09/2022 | 2040 On 02-February-23 | | | Bond Future | 11.47 | 82.1500 | 81.8907 | 82.1500 | 64,540.00 |
| 16/09/2022 | 2040 On 02-February-23 | 12.07 | Call | Bond Future | 5539 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 2141 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 2168 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2040 On 02-February-23 | 10.21 | Call | Bond Future | 554 | 1 | 1 | 1 | 388.00 |
| 16/09/2022 | 2040 On 02-February-23 | 10.18 | Call | Bond Future | 526 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2040 On 02-February-23 | 12.24 | Call | Bond Future | 6252 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | 2040 On 02-February-23 | 12.27 | Call | Bond Future | 6381 | 7 | 6 | 7 | 0.00 |
| 16/09/2022 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 2195 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2040 On 02-February-23 | 11.19 | Call | Bond Future | 2392 | 3 | 2 | 3 | 621.00 |
| 16/09/2022 | 2040 On 02-February-23 | 10.93 | Call | Bond Future | 1713 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2040 On 02-February-23 | 10.96 | Call | Bond Future | 1783 | 2 | 2 | 2 | 388.00 |
| 16/09/2022 | 2040 On 02-February-23 | 10.96 | Put | Bond Future | 5100 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2040 On 02-February-23 | 11.19 | Put | Bond Future | 4180 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2040 On 02-February-23 | 12.07 | Put | Bond Future | 1859 | 2 | 2 | 2 | 621.00 |
| 16/09/2022 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 4444 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2040 On 02-February-23 | 12.27 | Put | Bond Future | 1536 | 1 | 2 | 1 | 388.00 |
| 16/09/2022 | 2040 On 02-February-23 | 12.24 | Put | Bond Future | 1581 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2040 On 02-February-23 | 10.18 | Put | Bond Future | 9361 | 9 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | 2040 On 02-February-23 | 10.21 | Put | Bond Future | 9166 | 9 | 9 | 9 | 0.00 |
| 16/09/2022 | 2040 On 02-February-23 | 10.93 | Put | Bond Future | 5232 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 4483 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 4522 | 4 | 5 | 4 | 0.00 |
| 16/09/2022 | 2040 On 04-May-23 | | | Bond Future | 11.59 | 83.7080 | 83.4434 | 83.7080 | 0.00 |
| 16/09/2022 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 11508 | 12 | 12 | 12 | 0.00 |
| 16/09/2022 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 3602 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 3791 | 4 | 4 | 4 | 486.00 |
| 16/09/2022 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 1812 | 2 | 2 | 2 | 486.00 |
| 16/09/2022 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 2229 | 2 | 2 | 2 | 388.00 |
| 16/09/2022 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 3571 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 932 | 1 | 1 | 1 | 388.00 |
| 16/09/2022 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 8694 | 9 | 9 | 9 | 0.00 |
| 16/09/2022 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 3633 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 4646 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 7458 | 7 | 7 | 7 | 0.00 |
| 16/09/2022 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 1798 | 2 | 2 | 2 | 388.00 |
| 16/09/2022 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 1128 | 1 | 1 | 1 | 486.00 |
| 16/09/2022 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 10581 | 10 | 11 | 10 | 0.00 |
| 16/09/2022 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 4711 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 6579 | 6 | 7 | 6 | 0.00 |
| 16/09/2022 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 4488 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 4679 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2040 On 03-August-23 | | | Bond Future | 11.72 | 80.8295 | 80.5596 | 80.8295 | 0.00 |
| 16/09/2022 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 6354 | 7 | 6 | 7 | 0.00 |
| 16/09/2022 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 6318 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 6391 | 7 | 6 | 7 | 0.00 |
| 16/09/2022 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 3346 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 3388 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 3367 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2040 On 02-November-23 | | | Bond Future | 11.84 | 82.3706 | 82.0954 | 82.3706 | 0.00 |
| 16/09/2022 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 4319 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 4290 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 4260 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 5859 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 5795 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 5827 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | 2044 On 03-November-22 | | | Bond Future | 11.33 | 82.0746 | 81.7808 | 82.0746 | 73,454.00 |
| 16/09/2022 | 2044 On 03-November-22 | 11.39 | Call | Bond Future | 2082 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2044 On 03-November-22 | 11.40 | Call | Bond Future | 2119 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2044 On 03-November-22 | 10.10 | Call | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | 2044 On 03-November-22 | 10.60 | Call | Bond Future | 280 | 0 | 0 | 0 | 1,900.00 |
| 16/09/2022 | 2044 On 03-November-22 | 10.80 | Call | Bond Future | 532 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | 2044 On 03-November-22 | 11.41 | Call | Bond Future | 2156 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2044 On 03-November-22 | 11.30 | Call | Bond Future | 1766 | 2 | 2 | 2 | 1,900.00 |
| 16/09/2022 | 2044 On 03-November-22 | 11.30 | Put | Bond Future | 1955 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2044 On 03-November-22 | 11.40 | Put | Bond Future | 1649 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2044 On 03-November-22 | 11.41 | Put | Bond Future | 1621 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2044 On 03-November-22 | 10.80 | Put | Bond Future | 4154 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2044 On 03-November-22 | 10.60 | Put | Bond Future | 5344 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2044 On 03-November-22 | 10.10 | Put | Bond Future | 8890 | 9 | 9 | 9 | 0.00 |
| 16/09/2022 | 2044 On 03-November-22 | 11.39 | Put | Bond Future | 1678 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2044 On 02-February-23 | | | Bond Future | 11.45 | 79.1639 | 78.8638 | 79.1639 | 33,819.00 |
| 16/09/2022 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 2406 | 3 | 2 | 3 | 0.00 |
| 16/09/2022 | 2044 On 02-February-23 | 12.00 | Call | Bond Future | 5429 | 6 | 5 | 6 | 0.00 |
| 16/09/2022 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 2377 | 3 | 2 | 3 | 0.00 |
| 16/09/2022 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 2348 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 4401 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 4363 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2044 On 02-February-23 | 12.00 | Put | Bond Future | 1995 | 2 | 2 | 2 | 4,000.00 |
| 16/09/2022 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 4324 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2044 On 04-May-23 | | | Bond Future | 11.57 | 80.6653 | 80.3591 | 80.6653 | 0.00 |
| 16/09/2022 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 5813 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 4886 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 3794 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 3762 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 3730 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 4701 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 3727 | 4 | 4 | 4 | 4,115.00 |
| 16/09/2022 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 4734 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 4668 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 3126 | 3 | 3 | 3 | 4,115.00 |
| 16/09/2022 | 2044 On 03-August-23 | | | Bond Future | 11.68 | 77.8529 | 77.5405 | 77.8529 | 0.00 |
| 16/09/2022 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 6428 | 7 | 6 | 7 | 0.00 |
| 16/09/2022 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 6354 | 7 | 6 | 7 | 0.00 |
| 16/09/2022 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 6391 | 7 | 6 | 7 | 0.00 |
| 16/09/2022 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 3493 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 3515 | 3 | 4 | 3 | 0.00 |
| 16/09/2022 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 3471 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | 2044 On 02-November-23 | | | Bond Future | 11.80 | 79.3371 | 79.0188 | 79.3371 | 0.00 |
| 16/09/2022 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 4393 | 5 | 4 | 5 | 0.00 |
| 16/09/2022 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 4424 | 5 | 4 | 5 | 0.00 |
| 16/09/2022 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 4454 | 5 | 4 | 5 | 0.00 |
| 16/09/2022 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 5890 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 5923 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 5956 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | 2046 On 03-November-22 | | | Bond Future | 116.20 | 116.0688 | 116.1987 | 116.0688 | 16,413.00 |
| 16/09/2022 | 2046 On 02-February-23 | | | Bond Future | 118.31 | 118.1762 | 118.3069 | 118.1762 | 0.00 |
| 16/09/2022 | 2046 On 04-May-23 | | | Bond Future | 118.51 | 118.3812 | 118.5138 | 118.3812 | 0.00 |
| 16/09/2022 | 2046 On 03-August-23 | | | Bond Future | 120.85 | 120.7103 | 120.8452 | 120.7103 | 0.00 |
| 16/09/2022 | 2046 On 02-November-23 | | | Bond Future | 121.04 | 120.9010 | 121.0365 | 120.9010 | 0.00 |
| 16/09/2022 | 2050 On 03-November-22 | | | Bond Future | 118.65 | 119.0461 | 118.6500 | 119.0461 | 12,412.00 |
| 16/09/2022 | 2050 On 02-February-23 | | | Bond Future | 118.66 | 119.0617 | 118.6580 | 119.0617 | 0.00 |
| 16/09/2022 | 2050 On 04-May-23 | | | Bond Future | 120.93 | 121.3442 | 120.9320 | 121.3442 | 0.00 |
| 16/09/2022 | 2050 On 03-August-23 | | | Bond Future | 121.08 | 121.5076 | 121.0846 | 121.5076 | 0.00 |
| 16/09/2022 | 2050 On 02-November-23 | | | Bond Future | 123.42 | 123.8506 | 123.4196 | 123.8506 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | AL37 On 03-November-22 | | | Index Future | 829.50 | 830.6810 | 829.5010 | 830.6810 | 0.00 |
| 16/09/2022 | AL37 On 02-February-23 | | | Index Future | 844.35 | 845.5600 | 844.3490 | 845.5600 | 0.00 |
| 16/09/2022 | AL37 On 04-May-23 | | | Index Future | 860.32 | 861.5620 | 860.3230 | 861.5620 | 0.00 |
| 16/09/2022 | AL37 On 03-August-23 | | | Index Future | 877.05 | 878.3110 | 877.0450 | 878.3110 | 0.00 |
| 16/09/2022 | AL37 On 02-November-23 | | | Index Future | 893.77 | 895.0580 | 893.7680 | 895.0580 | 0.00 |
| 16/09/2022 | AL7T On 03-November-22 | | | Index Future | 958.95 | 962.5480 | 958.9540 | 962.5480 | 0.00 |
| 16/09/2022 | AL7T On 02-February-23 | | | Index Future | 976.12 | 979.7890 | 976.1190 | 979.7890 | 0.00 |
| 16/09/2022 | AL7T On 04-May-23 | | | Index Future | 994.59 | 998.3310 | 994.5860 | 998.3310 | 0.00 |
| 16/09/2022 | AL7T On 03-August-23 | | | Index Future | 1013.92 | 1017.7380 | 1013.9180 | 1017.7380 | 0.00 |
| 16/09/2022 | AL7T On 02-November-23 | | | Index Future | 1033.25 | 1037.1440 | 1033.2500 | 1037.1440 | 0.00 |
| 16/09/2022 | ALBI On 03-November-22 | | | Index Future | 845.49 | 848.0550 | 845.4930 | 848.0550 | 135.00 |
| 16/09/2022 | ALBI On 02-February-23 | | | Index Future | 860.63 | 863.2460 | 860.6270 | 863.2460 | 0.00 |
| 16/09/2022 | ALBI On 04-May-23 | | | Index Future | 876.91 | 879.5820 | 876.9090 | 879.5820 | 0.00 |
| 16/09/2022 | ALBI On 03-August-23 | | | Index Future | 893.95 | 896.6810 | 893.9530 | 896.6810 | 0.00 |
| 16/09/2022 | ALBI On 02-November-23 | | | Index Future | 911.00 | 913.7780 | 910.9980 | 913.7780 | 0.00 |
| 16/09/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C035 On 28-February-35 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 16/09/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | C446 On 31-March-46 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/09/2022 | ES33 On 03-November-22 | | | Bond Future | 12.09 | 73.9512 | 73.7415 | 73.9512 | 0.00 |
| 16/09/2022 | ES33 On 02-February-23 | | | Bond Future | 12.28 | 75.2939 | 75.0795 | 75.2939 | 350.00 |
| 16/09/2022 | ES33 On 04-May-23 | | | Bond Future | 12.45 | 72.9449 | 72.7260 | 72.9449 | 0.00 |
| 16/09/2022 | ES33 On 03-August-23 | | | Bond Future | 12.62 | 74.3814 | 74.1579 | 74.3814 | 0.00 |
| 16/09/2022 | ES33 On 02-November-23 | | | Bond Future | 12.81 | 72.0234 | 71.7956 | 72.0234 | 0.00 |
| 16/09/2022 | ES42 On 03-November-22 | | | Bond Future | 12.37 | 72.2956 | 72.0500 | 72.2956 | 0.00 |
| 16/09/2022 | ES42 On 02-February-23 | | | Bond Future | 12.53 | 73.6101 | 73.3591 | 73.6101 | 4,769.00 |
| 16/09/2022 | ES42 On 04-May-23 | | | Bond Future | 12.69 | 70.7594 | 70.5031 | 70.7594 | 0.00 |
| 16/09/2022 | ES42 On 03-August-23 | | | Bond Future | 12.84 | 72.1540 | 71.8924 | 72.1540 | 0.00 |
| 16/09/2022 | ES42 On 02-November-23 | | | Bond Future | 13.01 | 69.2835 | 69.0169 | 69.2835 | 0.00 |
| 16/09/2022 | GOVI On 03-November-22 | | | GOVI | 833.66 | 836.2230 | 833.6640 | 836.2230 | 883.00 |
| 16/09/2022 | GOVI On 03-November-22 | 820.43 | Call | GOVI | 132340 | 16 | 13 | 16 | 0.00 |
| 16/09/2022 | GOVI On 03-November-22 | 820.42 | Call | GOVI | 132440 | 16 | 13 | 16 | 0.00 |
| 16/09/2022 | GOVI On 03-November-22 | 820.41 | Call | GOVI | 132540 | 16 | 13 | 16 | 0.00 |
| 16/09/2022 | GOVI On 03-November-22 | 820.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | GOVI On 03-November-22 | 820.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | GOVI On 03-November-22 | 820.43 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | GOVI On 02-February-23 | | | GOVI | 848.59 | 851.2020 | 848.5860 | 851.2020 | 0.00 |
| 16/09/2022 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 22440 | 0 | 2 | 0 | 0.00 |
| 16/09/2022 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 22340 | 0 | 2 | 0 | 0.00 |
| 16/09/2022 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 22540 | 0 | 2 | 0 | 0.00 |
| 16/09/2022 | GOVI On 04-May-23 | | | GOVI | 864.64 | 867.3100 | 864.6400 | 867.3100 | 0.00 |
| 16/09/2022 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 117600 | 14 | 12 | 14 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 117800 | 14 | 12 | 14 | 0.00 |
| 16/09/2022 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 117700 | 14 | 12 | 14 | 0.00 |
| 16/09/2022 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | GOVI On 03-August-23 | | | GOVI | 881.45 | 884.1700 | 881.4460 | 884.1700 | 0.00 |
| 16/09/2022 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 442160 | 47 | 44 | 47 | 0.00 |
| 16/09/2022 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 442360 | 47 | 44 | 47 | 0.00 |
| 16/09/2022 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 442260 | 47 | 44 | 47 | 0.00 |
| 16/09/2022 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | GOVI On 02-November-23 | | | GOVI | 898.25 | 901.0290 | 898.2530 | 901.0290 | 0.00 |
| 16/09/2022 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 124530 | 15 | 12 | 15 | 0.00 |
| 16/09/2022 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 124430 | 15 | 12 | 15 | 0.00 |
| 16/09/2022 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 124330 | 15 | 12 | 15 | 0.00 |
| 16/09/2022 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 16/09/2022 | IGOV On 03-November-22 | | | Index Future | 324.69 | 325.1060 | 324.6870 | 325.1060 | 702.00 |
| 16/09/2022 | IGOV On 02-February-23 | | | Index Future | 330.58 | 331.0090 | 330.5780 | 331.0090 | 0.00 |
| 16/09/2022 | IGOV On 04-May-23 | | | Index Future | 336.91 | 337.3510 | 336.9100 | 337.3510 | 0.00 |
| 16/09/2022 | IGOV On 03-August-23 | | | Index Future | 343.54 | 343.9860 | 343.5350 | 343.9860 | 0.00 |
| 16/09/2022 | IGOV On 02-November-23 | | | Index Future | 350.16 | 350.6200 | 350.1600 | 350.6200 | 0.00 |
| 16/09/2022 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5000 | 93.5000 | 93.5000 | 0.00 |
| 16/09/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 16/09/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 16/09/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 16/09/2022 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 16/09/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 16/09/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 16/09/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 16/09/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 16/09/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 16/09/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 16/09/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 16/09/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 16/09/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 16/09/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 16/09/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 16/09/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 16/09/2022 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 5.88 | 94.1550 | 94.1250 | 94.1550 | 0.00 |
| 16/09/2022 | JBAF On 19-October-22 | | | Jibar Tradeable Future | 6.62 | 93.3750 | 93.3850 | 93.3750 | 0.00 |
| 16/09/2022 | JBAF On 16-November-22 | | | Jibar Tradeable Future | 6.74 | 93.2700 | 93.2600 | 93.2700 | 0.00 |
| 16/09/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 7.43 | 92.5850 | 92.5750 | 92.5850 | 68.00 |
| 16/09/2022 | JBAF On 18-January-23 | | | Jibar Tradeable Future | 7.53 | 92.5000 | 92.4700 | 92.5000 | 0.00 |
| 16/09/2022 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 8.01 | 92.0200 | 91.9900 | 92.0200 | 0.00 |
| 16/09/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 8.11 | 91.9200 | 91.8900 | 91.9200 | 0.00 |
| 16/09/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 8.35 | 91.6450 | 91.6550 | 91.6450 | 0.00 |
| 16/09/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 8.40 | 91.5850 | 91.6050 | 91.5850 | 75.00 |
| 16/09/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.40 | 91.5900 | 91.6000 | 91.5900 | 272.00 |
| 16/09/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.39 | 91.6000 | 91.6100 | 91.6000 | 0.00 |
| 16/09/2022 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.37 | 91.6250 | 91.6350 | 91.6250 | 0.00 |
| 16/09/2022 | R023 On 03-November-22 | | | Bond Future | 7.14 | 101.6462 | 101.6474 | 101.6462 | 23,874.00 |
| 16/09/2022 | R023 On 03-November-22 | 6.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | R023 On 03-November-22 | 6.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | R023 On 03-November-22 | 6.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | R023 On 03-November-22 | 6.26 | Put | Bond Future | 270 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | R023 On 03-November-22 | 6.25 | Put | Bond Future | 273 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | R023 On 03-November-22 | 6.27 | Put | Bond Future | 267 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | R035 On 03-November-22 | | | Bond Future | 11.12 | 87.0235 | 86.7925 | 87.0235 | 61,647.00 |
| 16/09/2022 | R035 On 03-November-22 | 9.82 | Call | Bond Future | 23 | 0 | 0 | 0 | 582.00 |
| 16/09/2022 | R035 On 03-November-22 | 10.30 | Call | Bond Future | 178 | 0 | 0 | 0 | 976.00 |
| 16/09/2022 | R035 On 03-November-22 | 11.14 | Call | Bond Future | 1712 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R035 On 03-November-22 | 11.13 | Call | Bond Future | 1681 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R035 On 03-November-22 | 10.57 | Call | Bond Future | 438 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | R035 On 03-November-22 | 11.15 | Call | Bond Future | 1744 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R035 On 03-November-22 | 12.68 | Call | Bond Future | 8597 | 9 | 9 | 9 | 0.00 |
| 16/09/2022 | R035 On 03-November-22 | 10.99 | Call | Bond Future | 1274 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R035 On 03-November-22 | 11.05 | Call | Bond Future | 1441 | 2 | 1 | 2 | 976.00 |
| 16/09/2022 | R035 On 03-November-22 | 10.99 | Put | Bond Future | 2058 | 2 | 2 | 2 | 582.00 |
| 16/09/2022 | R035 On 03-November-22 | 12.68 | Put | Bond Future | 63 | 0 | 0 | 0 | 976.00 |
| 16/09/2022 | R035 On 03-November-22 | 11.15 | Put | Bond Future | 1577 | 1 | 2 | 1 | 0.00 |
| 16/09/2022 | R035 On 03-November-22 | 10.57 | Put | Bond Future | 3788 | 4 | 4 | 4 | 582.00 |
| 16/09/2022 | R035 On 03-November-22 | 11.13 | Put | Bond Future | 1632 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R035 On 03-November-22 | 11.14 | Put | Bond Future | 1605 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R035 On 03-November-22 | 11.05 | Put | Bond Future | 1866 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R035 On 03-November-22 | 10.30 | Put | Bond Future | 5234 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R035 On 03-November-22 | 9.82 | Put | Bond Future | 8231 | 8 | 8 | 8 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | | | Bond Future | 11.27 | 88.5823 | 88.3460 | 88.5823 | 106,331.00 |
| 16/09/2022 | R035 On 02-February-23 | 11.98 | Call | Bond Future | 5488 | 6 | 5 | 6 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 10724 | 11 | 11 | 11 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 2322 | 2 | 2 | 2 | 976.00 |
| 16/09/2022 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 2349 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 1836 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 796 | 1 | 1 | 1 | 976.00 |
| 16/09/2022 | R035 On 02-February-23 | 10.64 | Call | Bond Future | 1359 | 1 | 1 | 1 | 388.00 |
| 16/09/2022 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 1859 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 11.94 | Call | Bond Future | 5332 | 6 | 5 | 6 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 1884 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 1398 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | R035 On 02-February-23 | 10.60 | Call | Bond Future | 1282 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 9.85 | Call | Bond Future | 370 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 9.89 | Call | Bond Future | 398 | 0 | 0 | 0 | 388.00 |
| 16/09/2022 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 344 | 0 | 0 | 0 | 582.00 |
| 16/09/2022 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 9382 | 9 | 9 | 9 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 9.89 | Put | Bond Future | 8905 | 9 | 9 | 9 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 10.60 | Put | Bond Future | 5257 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 10.64 | Put | Bond Future | 5088 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 5004 | 5 | 5 | 5 | 582.00 |
| 16/09/2022 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 6648 | 6 | 7 | 6 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 4157 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 440 | 0 | 0 | 0 | 976.00 |
| 16/09/2022 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 4192 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 9.85 | Put | Bond Future | 9143 | 9 | 9 | 9 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 4229 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 3552 | 3 | 4 | 3 | 582.00 |
| 16/09/2022 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 3584 | 3 | 4 | 3 | 0.00 |
| 16/09/2022 | R035 On 02-February-23 | 11.98 | Put | Bond Future | 1506 | 1 | 2 | 1 | 388.00 |
| 16/09/2022 | R035 On 02-February-23 | 11.94 | Put | Bond Future | 1565 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R035 On 04-May-23 | | | Bond Future | 11.40 | 85.7593 | 85.5181 | 85.7593 | 0.00 |
| 16/09/2022 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 3234 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 1422 | 1 | 1 | 1 | 491.00 |
| 16/09/2022 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 710 | 1 | 1 | 1 | 388.00 |
| 16/09/2022 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 7481 | 8 | 7 | 8 | 0.00 |
| 16/09/2022 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 3095 | 3 | 3 | 3 | 491.00 |
| 16/09/2022 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 3178 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 3206 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 1748 | 2 | 2 | 2 | 388.00 |
| 16/09/2022 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 10329 | 11 | 10 | 11 | 0.00 |
| 16/09/2022 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 1037 | 1 | 1 | 1 | 491.00 |
| 16/09/2022 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 6423 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 1750 | 2 | 2 | 2 | 388.00 |
| 16/09/2022 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 4233 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 10137 | 10 | 10 | 10 | 0.00 |
| 16/09/2022 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 7206 | 7 | 7 | 7 | 0.00 |
| 16/09/2022 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 4382 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 4292 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 4263 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R035 On 03-August-23 | | | Bond Future | 11.52 | 87.4285 | 87.1824 | 87.4285 | 0.00 |
| 16/09/2022 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 5600 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 5633 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 5667 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 3079 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 3099 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 3118 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R035 On 02-November-23 | | | Bond Future | 11.67 | 84.5946 | 84.3438 | 84.5946 | 0.00 |
| 16/09/2022 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 3897 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 3844 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 3870 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 5224 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 5253 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 5196 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R186 On 03-November-22 | | | Bond Future | 9.07 | 108.9592 | 108.8036 | 108.9592 | 63,582.00 |
| 16/09/2022 | R186 On 03-November-22 | 8.23 | Call | Bond Future | 38 | 0 | 0 | 0 | 4,310.00 |
| 16/09/2022 | R186 On 03-November-22 | 8.55 | Call | Bond Future | 181 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | R186 On 03-November-22 | 8.91 | Call | Bond Future | 582 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R186 On 03-November-22 | 8.53 | Call | Bond Future | 167 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | R186 On 03-November-22 | 8.54 | Call | Bond Future | 174 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | R186 On 03-November-22 | 8.54 | Put | Bond Future | 2052 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R186 On 03-November-22 | 8.91 | Put | Bond Future | 1156 | 1 | 1 | 1 | 4,310.00 |
| 16/09/2022 | R186 On 03-November-22 | 8.53 | Put | Bond Future | 2081 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R186 On 03-November-22 | 8.55 | Put | Bond Future | 2024 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R186 On 03-November-22 | 8.23 | Put | Bond Future | 3026 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R186 On 02-February-23 | | | Bond Future | 9.22 | 105.6130 | 105.4532 | 105.6130 | 0.00 |
| 16/09/2022 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 441 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 435 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 428 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 3424 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 3397 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 3370 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R186 On 04-May-23 | | | Bond Future | 9.35 | 107.6144 | 107.4510 | 107.6144 | 0.00 |
| 16/09/2022 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 1086 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 1074 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 1098 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 2702 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 2721 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 2683 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R186 On 03-August-23 | | | Bond Future | 9.48 | 104.4059 | 104.2389 | 104.4059 | 0.00 |
| 16/09/2022 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 2524 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 2488 | 3 | 2 | 3 | 0.00 |
| 16/09/2022 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 2506 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 1759 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 1770 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 1748 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R186 On 02-November-23 | | | Bond Future | 9.64 | 106.3964 | 106.2262 | 106.3964 | 0.00 |
| 16/09/2022 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 1791 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 1777 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 1805 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 2461 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 2487 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 2474 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R197 On 03-November-22 | | | Bond Future | 338.17 | 338.8101 | 338.1663 | 338.8101 | 831.00 |
| 16/09/2022 | R197 On 02-February-23 | | | Bond Future | 335.38 | 336.0396 | 335.3822 | 336.0396 | 0.00 |
| 16/09/2022 | R197 On 04-May-23 | | | Bond Future | 341.81 | 342.4820 | 341.8103 | 342.4820 | 0.00 |
| 16/09/2022 | R197 On 03-August-23 | | | Bond Future | 339.29 | 339.9849 | 339.2920 | 339.9849 | 0.00 |
| 16/09/2022 | R197 On 02-November-23 | | | Bond Future | 351.62 | 346.5408 | 351.6219 | 346.5408 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | R202 On 03-November-22 | | | Bond Future | 250.76 | 251.1390 | 250.7598 | 251.1390 | 6,148.00 |
| 16/09/2022 | R202 On 02-February-23 | | | Bond Future | 250.57 | 250.9598 | 250.5718 | 250.9598 | 460.00 |
| 16/09/2022 | R202 On 04-May-23 | | | Bond Future | 255.37 | 255.7704 | 255.3736 | 255.7704 | 0.00 |
| 16/09/2022 | R202 On 03-August-23 | | | Bond Future | 255.49 | 255.8965 | 255.4877 | 255.8965 | 0.00 |
| 16/09/2022 | R202 On 02-November-23 | | | Bond Future | 260.41 | 260.8312 | 260.4144 | 260.8312 | 0.00 |
| 16/09/2022 | R209 On 03-November-22 | | | Bond Future | 11.11 | 67.4198 | 67.1899 | 67.4198 | 19,019.00 |
| 16/09/2022 | R209 On 03-November-22 | 10.00 | Call | Bond Future | 45 | 0 | 0 | 0 | 7,750.00 |
| 16/09/2022 | R209 On 03-November-22 | 11.02 | Call | Bond Future | 1209 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R209 On 03-November-22 | 11.50 | Call | Bond Future | 2682 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R209 On 03-November-22 | 10.50 | Call | Bond Future | 316 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | R209 On 03-November-22 | 11.00 | Call | Bond Future | 1161 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R209 On 03-November-22 | 11.01 | Call | Bond Future | 1185 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R209 On 03-November-22 | 9.25 | Call | Bond Future | 1 | 0 | 0 | 0 | 6,000.00 |
| 16/09/2022 | R209 On 03-November-22 | 9.50 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | R209 On 03-November-22 | 11.03 | Call | Bond Future | 1234 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R209 On 03-November-22 | 12.00 | Call | Bond Future | 4642 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R209 On 03-November-22 | 12.00 | Put | Bond Future | 251 | 0 | 0 | 0 | 7,750.00 |
| 16/09/2022 | R209 On 03-November-22 | 11.03 | Put | Bond Future | 1652 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R209 On 03-November-22 | 10.50 | Put | Bond Future | 3586 | 3 | 4 | 3 | 0.00 |
| 16/09/2022 | R209 On 03-November-22 | 9.50 | Put | Bond Future | 9131 | 9 | 9 | 9 | 0.00 |
| 16/09/2022 | R209 On 03-November-22 | 9.25 | Put | Bond Future | 10698 | 10 | 11 | 10 | 0.00 |
| 16/09/2022 | R209 On 03-November-22 | 11.01 | Put | Bond Future | 1708 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R209 On 03-November-22 | 11.00 | Put | Bond Future | 1736 | 2 | 2 | 2 | 6,000.00 |
| 16/09/2022 | R209 On 03-November-22 | 11.50 | Put | Bond Future | 707 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R209 On 03-November-22 | 11.02 | Put | Bond Future | 1680 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R209 On 03-November-22 | 10.00 | Put | Bond Future | 6162 | 6 | 6 | 6 | 6,000.00 |
| 16/09/2022 | R209 On 02-February-23 | | | Bond Future | 11.24 | 68.6275 | 68.3926 | 68.6275 | 2,066.00 |
| 16/09/2022 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 1539 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 1498 | 2 | 1 | 2 | 0.00 |
| 16/09/2022 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 1519 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 3805 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 3872 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 3838 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R209 On 04-May-23 | | | Bond Future | 11.35 | 66.7763 | 66.5366 | 66.7763 | 1,250.00 |
| 16/09/2022 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 6835 | 7 | 7 | 7 | 0.00 |
| 16/09/2022 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 2408 | 3 | 2 | 3 | 0.00 |
| 16/09/2022 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 2667 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 2619 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 2643 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 789 | 1 | 1 | 1 | 7,500.00 |
| 16/09/2022 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 8063 | 8 | 8 | 8 | 0.00 |
| 16/09/2022 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 3917 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 3944 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 3889 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 4198 | 4 | 4 | 4 | 7,500.00 |
| 16/09/2022 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 1420 | 1 | 1 | 1 | 7,500.00 |
| 16/09/2022 | R209 On 03-August-23 | | | Bond Future | 11.46 | 68.0761 | 67.8316 | 68.0761 | 0.00 |
| 16/09/2022 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 5004 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 4945 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 4975 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 2668 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 2703 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 2686 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R209 On 02-November-23 | | | Bond Future | 11.59 | 66.2242 | 65.9749 | 66.2242 | 0.00 |
| 16/09/2022 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 3415 | 4 | 3 | 4 | 0.00 |
| 16/09/2022 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 3367 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 3391 | 4 | 3 | 4 | 0.00 |
| 16/09/2022 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 4602 | 4 | 5 | 4 | 0.00 |
| 16/09/2022 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 4627 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 4576 | 4 | 5 | 4 | 0.00 |
| 16/09/2022 | R210 On 03-November-22 | | | Bond Future | 230.61 | 230.5555 | 230.6125 | 230.5555 | 732.00 |
| 16/09/2022 | R210 On 02-February-23 | | | Bond Future | 234.80 | 234.7417 | 234.7967 | 234.7417 | 300.00 |
| 16/09/2022 | R210 On 04-May-23 | | | Bond Future | 236.17 | 236.1174 | 236.1726 | 236.1174 | 0.00 |
| 16/09/2022 | R210 On 03-August-23 | | | Bond Future | 240.82 | 240.7625 | 240.8181 | 240.7625 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | R210 On 02-November-23 | | | Bond Future | 242.22 | 242.1659 | 242.2193 | 242.1659 | 0.00 |
| 16/09/2022 | R213 On 03-November-22 | | | Bond Future | 10.74 | 81.3973 | 81.0944 | 81.3973 | 33,963.00 |
| 16/09/2022 | R213 On 03-November-22 | 9.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 16/09/2022 | R213 On 03-November-22 | 9.84 | Call | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | R213 On 03-November-22 | 10.40 | Call | Bond Future | 605 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R213 On 03-November-22 | 10.19 | Call | Bond Future | 309 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | R213 On 03-November-22 | 9.98 | Call | Bond Future | 129 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | R213 On 03-November-22 | 9.19 | Call | Bond Future | 1 | 0 | 0 | 0 | 476.00 |
| 16/09/2022 | R213 On 03-November-22 | 10.38 | Call | Bond Future | 571 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R213 On 03-November-22 | 10.39 | Call | Bond Future | 588 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R213 On 03-November-22 | 10.37 | Call | Bond Future | 555 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R213 On 03-November-22 | 10.37 | Put | Bond Future | 2305 | 2 | 2 | 2 | 200.00 |
| 16/09/2022 | R213 On 03-November-22 | 10.39 | Put | Bond Future | 2241 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R213 On 03-November-22 | 10.38 | Put | Bond Future | 2273 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R213 On 03-November-22 | 9.19 | Put | Bond Future | 7687 | 7 | 8 | 7 | 0.00 |
| 16/09/2022 | R213 On 03-November-22 | 9.98 | Put | Bond Future | 3782 | 4 | 4 | 4 | 200.00 |
| 16/09/2022 | R213 On 03-November-22 | 10.19 | Put | Bond Future | 2930 | 3 | 3 | 3 | 476.00 |
| 16/09/2022 | R213 On 03-November-22 | 10.40 | Put | Bond Future | 2210 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R213 On 03-November-22 | 9.84 | Put | Bond Future | 4411 | 4 | 4 | 4 | 476.00 |
| 16/09/2022 | R213 On 03-November-22 | 9.13 | Put | Bond Future | 8003 | 8 | 8 | 8 | 0.00 |
| 16/09/2022 | R213 On 02-February-23 | | | Bond Future | 10.89 | 82.8553 | 82.5460 | 82.8553 | 0.00 |
| 16/09/2022 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 1310 | 1 | 1 | 1 | 912.00 |
| 16/09/2022 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 978 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 179 | 0 | 0 | 0 | 476.00 |
| 16/09/2022 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 964 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 992 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 1175 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 6292 | 7 | 6 | 7 | 0.00 |
| 16/09/2022 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 716 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 620 | 1 | 1 | 1 | 912.00 |
| 16/09/2022 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 4122 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 3457 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 3701 | 4 | 4 | 4 | 476.00 |
| 16/09/2022 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 4156 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 8597 | 8 | 9 | 8 | 0.00 |
| 16/09/2022 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 4872 | 5 | 5 | 5 | 476.00 |
| 16/09/2022 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 4088 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R213 On 04-May-23 | | | Bond Future | 11.03 | 80.8744 | 80.5588 | 80.8744 | 0.00 |
| 16/09/2022 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 2156 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 2136 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 2176 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 3442 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 3492 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 3467 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R213 On 03-August-23 | | | Bond Future | 11.17 | 82.4483 | 82.1263 | 82.4483 | 0.00 |
| 16/09/2022 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 4270 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 4243 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 4297 | 5 | 4 | 5 | 0.00 |
| 16/09/2022 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 2359 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 2374 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 2344 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R213 On 02-November-23 | | | Bond Future | 11.33 | 80.4703 | 80.1422 | 80.4703 | 0.00 |
| 16/09/2022 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 2863 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 2841 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 2884 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 3735 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 3777 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 3756 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R214 On 03-November-22 | | | Bond Future | 11.25 | 64.9434 | 64.7018 | 64.9434 | 25,440.00 |
| 16/09/2022 | R214 On 03-November-22 | 11.36 | Call | Bond Future | 1844 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R214 On 03-November-22 | 11.35 | Call | Bond Future | 1812 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R214 On 03-November-22 | 11.34 | Call | Bond Future | 1781 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R214 On 03-November-22 | 11.36 | Put | Bond Future | 1236 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R214 On 03-November-22 | 11.35 | Put | Bond Future | 1258 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | R214 On 03-November-22 | 11.34 | Put | Bond Future | 1281 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R214 On 02-February-23 | | | Bond Future | 11.37 | 66.1067 | 65.8600 | 66.1067 | 64,507.00 |
| 16/09/2022 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 2034 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 1986 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 2010 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 3574 | 3 | 4 | 3 | 0.00 |
| 16/09/2022 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 3606 | 3 | 4 | 3 | 0.00 |
| 16/09/2022 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 3543 | 3 | 4 | 3 | 0.00 |
| 16/09/2022 | R214 On 04-May-23 | | | Bond Future | 11.47 | 64.0624 | 63.8106 | 64.0624 | 0.00 |
| 16/09/2022 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 3185 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 3132 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 3158 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 3707 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 3734 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 3681 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R214 On 03-August-23 | | | Bond Future | 11.58 | 65.3093 | 65.0524 | 65.3093 | 0.00 |
| 16/09/2022 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 5623 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 5561 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 5592 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 2729 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 2746 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 2713 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R214 On 02-November-23 | | | Bond Future | 11.69 | 63.2581 | 62.9964 | 63.2581 | 0.00 |
| 16/09/2022 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 3586 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 3635 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 3611 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 4820 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 4848 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 4792 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R248 On 03-November-22 | | | Bond Future | 11.24 | 81.1183 | 80.8492 | 81.1183 | 254,347.00 |
| 16/09/2022 | R248 On 03-November-22 | 10.00 | Call | Bond Future | 32 | 0 | 0 | 0 | 0.00 |
| 16/09/2022 | R248 On 03-November-22 | 11.90 | Call | Bond Future | 4811 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | R248 On 03-November-22 | 11.30 | Call | Bond Future | 2099 | 2 | 2 | 2 | 950.00 |
| 16/09/2022 | R248 On 03-November-22 | 11.31 | Call | Bond Future | 2136 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R248 On 03-November-22 | 10.60 | Call | Bond Future | 367 | 0 | 0 | 0 | 950.00 |
| 16/09/2022 | R248 On 03-November-22 | 11.32 | Call | Bond Future | 2174 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R248 On 03-November-22 | 11.20 | Call | Bond Future | 1741 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R248 On 03-November-22 | 10.70 | Call | Bond Future | 504 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R248 On 03-November-22 | 10.70 | Put | Bond Future | 4374 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R248 On 03-November-22 | 11.20 | Put | Bond Future | 2043 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R248 On 03-November-22 | 11.30 | Put | Bond Future | 1720 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R248 On 03-November-22 | 11.31 | Put | Bond Future | 1690 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R248 On 03-November-22 | 10.60 | Put | Bond Future | 4984 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R248 On 03-November-22 | 11.90 | Put | Bond Future | 549 | 1 | 1 | 1 | 0.00 |
| 16/09/2022 | R248 On 03-November-22 | 10.00 | Put | Bond Future | 9383 | 9 | 9 | 9 | 0.00 |
| 16/09/2022 | R248 On 03-November-22 | 11.32 | Put | Bond Future | 1660 | 2 | 2 | 2 | 0.00 |
| 16/09/2022 | R248 On 02-February-23 | | | Bond Future | 11.36 | 82.6081 | 82.3331 | 82.6081 | 0.00 |
| 16/09/2022 | R248 On 02-February-23 | 11.10 | Call | Bond Future | 2613 | 3 | 3 | 3 | 2,700.00 |
| 16/09/2022 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 2490 | 3 | 2 | 3 | 0.00 |
| 16/09/2022 | R248 On 02-February-23 | 10.40 | Call | Bond Future | 951 | 1 | 1 | 1 | 2,700.00 |
| 16/09/2022 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 2521 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 2552 | 3 | 3 | 3 | 0.00 |
| 16/09/2022 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 4455 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R248 On 02-February-23 | 11.10 | Put | Bond Future | 4377 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 4494 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R248 On 02-February-23 | 10.40 | Put | Bond Future | 7859 | 8 | 8 | 8 | 0.00 |
| 16/09/2022 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 4534 | 4 | 5 | 4 | 0.00 |
| 16/09/2022 | R248 On 04-May-23 | | | Bond Future | 11.47 | 79.7163 | 79.4356 | 79.7163 | 0.00 |
| 16/09/2022 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 3860 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 3893 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 3927 | 4 | 4 | 4 | 0.00 |
| 16/09/2022 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 4701 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 4734 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 4768 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R248 On 03-August-23 | | | Bond Future | 11.58 | 81.2304 | 80.9441 | 81.2304 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2022 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 6777 | 7 | 7 | 7 | 0.00 |
| 16/09/2022 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 6816 | 7 | 7 | 7 | 0.00 |
| 16/09/2022 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 6854 | 7 | 7 | 7 | 0.00 |
| 16/09/2022 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 3523 | 3 | 4 | 3 | 0.00 |
| 16/09/2022 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 3545 | 3 | 4 | 3 | 0.00 |
| 16/09/2022 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 3567 | 3 | 4 | 3 | 0.00 |
| 16/09/2022 | R248 On 02-November-23 | | | Bond Future | 11.69 | 78.3611 | 78.0694 | 78.3611 | 0.00 |
| 16/09/2022 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 4638 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 4576 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 4607 | 5 | 5 | 5 | 0.00 |
| 16/09/2022 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 5914 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 5983 | 6 | 6 | 6 | 0.00 |
| 16/09/2022 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 5948 | 6 | 6 | 6 | 0.00 |