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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/09/2022 TO: 20/09/2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | 2025 On 03-November-22 | | | Bond Future | 167.05 | 166.9788 | 167.0549 | 166.9788 | 7,188.00 |
| 20/09/2022 | 2025 On 02-February-23 | | | Bond Future | 168.47 | 168.2922 | 168.4743 | 168.2922 | 1,936.00 |
| 20/09/2022 | 2025 On 04-May-23 | | | Bond Future | 171.98 | 171.5162 | 171.9837 | 171.5162 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | 2025 On 03-August-23 | | | Bond Future | 173.84 | 173.1091 | 173.8351 | 173.1091 | 0.00 |
| 20/09/2022 | 2025 On 02-November-23 | | | Bond Future | 177.39 | 176.4474 | 177.3867 | 176.4474 | 0.00 |
| 20/09/2022 | 2029 On 03-November-22 | | | Bond Future | 121.71 | 122.0958 | 121.7130 | 122.0958 | 1,519.00 |
| 20/09/2022 | 2029 On 02-February-23 | | | Bond Future | 124.00 | 124.3095 | 123.9959 | 124.3095 | 728.00 |
| 20/09/2022 | 2029 On 04-May-23 | | | Bond Future | 125.27 | 125.3804 | 125.2673 | 125.3804 | 0.00 |
| 20/09/2022 | 2029 On 03-August-23 | | | Bond Future | 127.91 | 127.8461 | 127.9119 | 127.8461 | 0.00 |
| 20/09/2022 | 2029 On 02-November-23 | | | Bond Future | 129.17 | 128.9525 | 129.1665 | 128.9525 | 0.00 |
| 20/09/2022 | 2030 On 03-November-22 | | | Bond Future | 10.60 | 89.5429 | 89.2448 | 89.5429 | 63,296.00 |
| 20/09/2022 | 2030 On 03-November-22 | 10.08 | Call | Bond Future | 310 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | 2030 On 03-November-22 | 10.09 | Call | Bond Future | 321 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | 2030 On 03-November-22 | 10.20 | Call | Bond Future | 463 | 1 | 0 | 1 | 500.00 |
| 20/09/2022 | 2030 On 03-November-22 | 11.57 | Call | Bond Future | 4484 | 5 | 4 | 5 | 0.00 |
| 20/09/2022 | 2030 On 03-November-22 | 9.70 | Call | Bond Future | 54 | 0 | 0 | 0 | 500.00 |
| 20/09/2022 | 2030 On 03-November-22 | 10.10 | Call | Bond Future | 333 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | 2030 On 03-November-22 | 10.10 | Put | Bond Future | 2645 | 2 | 3 | 2 | 0.00 |
| 20/09/2022 | 2030 On 03-November-22 | 10.20 | Put | Bond Future | 2306 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2030 On 03-November-22 | 9.70 | Put | Bond Future | 4271 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2030 On 03-November-22 | 11.57 | Put | Bond Future | 214 | 0 | 0 | 0 | 500.00 |
| 20/09/2022 | 2030 On 03-November-22 | 10.09 | Put | Bond Future | 2681 | 2 | 3 | 2 | 0.00 |
| 20/09/2022 | 2030 On 03-November-22 | 10.08 | Put | Bond Future | 2716 | 2 | 3 | 2 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | | | Bond Future | 10.75 | 87.1392 | 86.8914 | 87.1392 | 5,200.00 |
| 20/09/2022 | 2030 On 02-February-23 | 11.55 | Call | Bond Future | 4387 | 5 | 4 | 5 | 5,000.00 |
| 20/09/2022 | 2030 On 02-February-23 | 11.12 | Call | Bond Future | 3096 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 11.16 | Call | Bond Future | 3209 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 809 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 9.83 | Call | Bond Future | 614 | 1 | 1 | 1 | 388.00 |
| 20/09/2022 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 114 | 0 | 0 | 0 | 102.00 |
| 20/09/2022 | 2030 On 02-February-23 | 9.08 | Call | Bond Future | 179 | 0 | 0 | 0 | 388.00 |
| 20/09/2022 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 728 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 9.79 | Call | Bond Future | 576 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 11.35 | Call | Bond Future | 3767 | 4 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 785 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 797 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 585 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 218 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 9.04 | Call | Bond Future | 168 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 464 | 1 | 0 | 1 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 5434 | 5 | 5 | 5 | 102.00 |
| 20/09/2022 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 9216 | 9 | 9 | 9 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 9.04 | Put | Bond Future | 8130 | 8 | 8 | 8 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 9.08 | Put | Bond Future | 7944 | 8 | 8 | 8 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 7396 | 7 | 7 | 7 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 4386 | 4 | 4 | 4 | 102.00 |
| 20/09/2022 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 4143 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 11.35 | Put | Bond Future | 1168 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 11.16 | Put | Bond Future | 1421 | 1 | 1 | 1 | 388.00 |
| 20/09/2022 | 2030 On 02-February-23 | 9.79 | Put | Bond Future | 4934 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 9.83 | Put | Bond Future | 4785 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 4896 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 4211 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 4177 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 11.12 | Put | Bond Future | 1479 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2030 On 02-February-23 | 11.55 | Put | Bond Future | 946 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | | | Bond Future | 10.87 | 88.7903 | 88.6851 | 88.7903 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 7630 | 8 | 8 | 8 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 4674 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 5943 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 7413 | 8 | 7 | 8 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 1983 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 2206 | 2 | 2 | 2 | 350.00 |
| 20/09/2022 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 651 | 1 | 1 | 1 | 150.00 |
| 20/09/2022 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 1097 | 1 | 1 | 1 | 1,080.00 |
| 20/09/2022 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 3883 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 1756 | 2 | 2 | 2 | 479.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 1943 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 1963 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 733 | 1 | 1 | 1 | 479.00 |
| 20/09/2022 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 843 | 1 | 1 | 1 | 388.00 |
| 20/09/2022 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 331 | 0 | 0 | 0 | 388.00 |
| 20/09/2022 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 8678 | 9 | 9 | 9 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 6402 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 5672 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 6068 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 3436 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 3460 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 3712 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 1904 | 2 | 2 | 2 | 150.00 |
| 20/09/2022 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 4925 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 3157 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 3412 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 784 | 1 | 1 | 1 | 479.00 |
| 20/09/2022 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 1118 | 1 | 1 | 1 | 1,080.00 |
| 20/09/2022 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 1541 | 2 | 2 | 2 | 388.00 |
| 20/09/2022 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 731 | 1 | 1 | 1 | 350.00 |
| 20/09/2022 | 2030 On 03-August-23 | | | Bond Future | 11.00 | 86.5108 | 86.5318 | 86.5108 | 0.00 |
| 20/09/2022 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 7331 | 7 | 7 | 7 | 0.00 |
| 20/09/2022 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 3808 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 8240 | 8 | 8 | 8 | 0.00 |
| 20/09/2022 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 3757 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 3782 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 1747 | 2 | 2 | 2 | 1,012.00 |
| 20/09/2022 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 2199 | 2 | 2 | 2 | 350.00 |
| 20/09/2022 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 3659 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 2326 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 2356 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 829 | 1 | 1 | 1 | 350.00 |
| 20/09/2022 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 4273 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 1040 | 1 | 1 | 1 | 1,012.00 |
| 20/09/2022 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 2341 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2030 On 02-November-23 | | | Bond Future | 11.14 | 88.1601 | 88.2806 | 88.1601 | 0.00 |
| 20/09/2022 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 2518 | 2 | 3 | 2 | 0.00 |
| 20/09/2022 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 2498 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 2478 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 3859 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 3838 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 3817 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2032 On 03-November-22 | | | Bond Future | 11.07 | 85.0010 | 84.6627 | 85.0010 | 170,413.00 |
| 20/09/2022 | 2032 On 03-November-22 | 9.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 180.00 |
| 20/09/2022 | 2032 On 03-November-22 | 9.46 | Call | Bond Future | 1 | 0 | 0 | 0 | 500.00 |
| 20/09/2022 | 2032 On 03-November-22 | 11.55 | Call | Bond Future | 3020 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2032 On 03-November-22 | 12.30 | Call | Bond Future | 6126 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2032 On 03-November-22 | 10.66 | Call | Bond Future | 532 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2032 On 03-November-22 | 10.67 | Call | Bond Future | 548 | 1 | 1 | 1 | 750.00 |
| 20/09/2022 | 2032 On 03-November-22 | 11.45 | Call | Bond Future | 2650 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2032 On 03-November-22 | 10.21 | Call | Bond Future | 95 | 0 | 0 | 0 | 500.00 |
| 20/09/2022 | 2032 On 03-November-22 | 10.49 | Call | Bond Future | 307 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | 2032 On 03-November-22 | 10.56 | Call | Bond Future | 390 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | 2032 On 03-November-22 | 10.11 | Call | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | 2032 On 03-November-22 | 9.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 454.00 |
| 20/09/2022 | 2032 On 03-November-22 | 10.16 | Call | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | 2032 On 03-November-22 | 9.92 | Call | Bond Future | 18 | 0 | 0 | 0 | 750.00 |
| 20/09/2022 | 2032 On 03-November-22 | 9.92 | Put | Bond Future | 6168 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2032 On 03-November-22 | 10.11 | Put | Bond Future | 5149 | 5 | 5 | 5 | 454.00 |
| 20/09/2022 | 2032 On 03-November-22 | 10.16 | Put | Bond Future | 4890 | 5 | 5 | 5 | 180.00 |
| 20/09/2022 | 2032 On 03-November-22 | 9.36 | Put | Bond Future | 9369 | 9 | 9 | 9 | 0.00 |
| 20/09/2022 | 2032 On 03-November-22 | 9.46 | Put | Bond Future | 8784 | 8 | 9 | 8 | 0.00 |
| 20/09/2022 | 2032 On 03-November-22 | 10.56 | Put | Bond Future | 3039 | 3 | 3 | 3 | 180.00 |
| 20/09/2022 | 2032 On 03-November-22 | 9.31 | Put | Bond Future | 9664 | 9 | 10 | 9 | 0.00 |
| 20/09/2022 | 2032 On 03-November-22 | 10.49 | Put | Bond Future | 3330 | 3 | 3 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | 2032 On 03-November-22 | 10.21 | Put | Bond Future | 4636 | 4 | 5 | 4 | 0.00 |
| 20/09/2022 | 2032 On 03-November-22 | 11.45 | Put | Bond Future | 725 | 1 | 1 | 1 | 7,500.00 |
| 20/09/2022 | 2032 On 03-November-22 | 10.67 | Put | Bond Future | 2614 | 2 | 3 | 2 | 0.00 |
| 20/09/2022 | 2032 On 03-November-22 | 10.66 | Put | Bond Future | 2651 | 2 | 3 | 2 | 0.00 |
| 20/09/2022 | 2032 On 03-November-22 | 12.30 | Put | Bond Future | 131 | 0 | 0 | 0 | 750.00 |
| 20/09/2022 | 2032 On 03-November-22 | 11.55 | Put | Bond Future | 601 | 1 | 1 | 1 | 500.00 |
| 20/09/2022 | 2032 On 02-February-23 | | | Bond Future | 11.22 | 86.5214 | 86.2300 | 86.5214 | 18.00 |
| 20/09/2022 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 4430 | 5 | 4 | 5 | 0.00 |
| 20/09/2022 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 7756 | 8 | 8 | 8 | 0.00 |
| 20/09/2022 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 842 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 855 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 585 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 123 | 0 | 0 | 0 | 454.00 |
| 20/09/2022 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 3934 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 868 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 1010 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 1296 | 1 | 1 | 1 | 750.00 |
| 20/09/2022 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 648 | 1 | 1 | 1 | 500.00 |
| 20/09/2022 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 169 | 0 | 0 | 0 | 500.00 |
| 20/09/2022 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 382 | 0 | 0 | 0 | 750.00 |
| 20/09/2022 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 7190 | 7 | 7 | 7 | 0.00 |
| 20/09/2022 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 9512 | 9 | 10 | 9 | 0.00 |
| 20/09/2022 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 5816 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 4078 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 4684 | 4 | 5 | 4 | 454.00 |
| 20/09/2022 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 5072 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 1613 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 10390 | 10 | 10 | 10 | 0.00 |
| 20/09/2022 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 6078 | 6 | 6 | 6 | 454.00 |
| 20/09/2022 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 5112 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 5152 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 552 | 1 | 1 | 1 | 750.00 |
| 20/09/2022 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 1393 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | 2032 On 04-May-23 | | | Bond Future | 11.34 | 84.0000 | 83.8450 | 84.0000 | 0.00 |
| 20/09/2022 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 1614 | 2 | 2 | 2 | 400.00 |
| 20/09/2022 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 2097 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 2119 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 2140 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 3294 | 3 | 3 | 3 | 400.00 |
| 20/09/2022 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 10044 | 10 | 10 | 10 | 0.00 |
| 20/09/2022 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 625 | 1 | 1 | 1 | 400.00 |
| 20/09/2022 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 4354 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 4383 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 4413 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 5205 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 3131 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2032 On 03-August-23 | | | Bond Future | 11.46 | 85.6347 | 85.5987 | 85.6347 | 2,600.00 |
| 20/09/2022 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 4319 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 4347 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 4751 | 5 | 5 | 5 | 5,000.00 |
| 20/09/2022 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 4376 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 2904 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 2677 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 2922 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 2940 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2032 On 02-November-23 | | | Bond Future | 11.60 | 83.1095 | 83.1690 | 83.1095 | 0.00 |
| 20/09/2022 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 2923 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 2945 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 2967 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 4656 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 4681 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 4707 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2033 On 03-November-22 | | | Bond Future | 115.02 | 114.4365 | 115.0219 | 114.4365 | 1,287.00 |
| 20/09/2022 | 2033 On 02-February-23 | | | Bond Future | 117.18 | 116.5114 | 117.1793 | 116.5114 | 6,141.00 |
| 20/09/2022 | 2033 On 04-May-23 | | | Bond Future | 118.22 | 117.3471 | 118.2224 | 117.3471 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | 2033 On 03-August-23 | | | Bond Future | 120.72 | 119.6549 | 120.7181 | 119.6549 | 0.00 |
| 20/09/2022 | 2033 On 02-November-23 | | | Bond Future | 121.74 | 120.5131 | 121.7351 | 120.5131 | 0.00 |
| 20/09/2022 | 2037 On 03-November-22 | | | Bond Future | 11.49 | 81.9027 | 81.5723 | 81.9027 | 65,201.00 |
| 20/09/2022 | 2037 On 03-November-22 | 11.30 | Call | Bond Future | 1092 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2037 On 03-November-22 | 11.31 | Call | Bond Future | 1117 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2037 On 03-November-22 | 11.32 | Call | Bond Future | 1142 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2037 On 03-November-22 | 11.31 | Put | Bond Future | 2173 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2037 On 03-November-22 | 11.30 | Put | Bond Future | 2208 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2037 On 03-November-22 | 11.32 | Put | Bond Future | 2138 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2037 On 02-February-23 | | | Bond Future | 11.62 | 79.1120 | 78.8265 | 79.1120 | 76,247.00 |
| 20/09/2022 | 2037 On 02-February-23 | 11.10 | Call | Bond Future | 1644 | 2 | 2 | 2 | 636.00 |
| 20/09/2022 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 1536 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2037 On 02-February-23 | 11.97 | Call | Bond Future | 4172 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 1493 | 2 | 1 | 2 | 0.00 |
| 20/09/2022 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 1514 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 4962 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 5002 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 4923 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2037 On 02-February-23 | 11.10 | Put | Bond Future | 4727 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2037 On 02-February-23 | 11.97 | Put | Bond Future | 2223 | 2 | 2 | 2 | 636.00 |
| 20/09/2022 | 2037 On 04-May-23 | | | Bond Future | 11.74 | 80.6115 | 80.4546 | 80.6115 | 0.00 |
| 20/09/2022 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 3914 | 4 | 4 | 4 | 400.00 |
| 20/09/2022 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 1953 | 2 | 2 | 2 | 400.00 |
| 20/09/2022 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 11013 | 11 | 11 | 11 | 0.00 |
| 20/09/2022 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 2624 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 2574 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 2599 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 5057 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 6086 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 885 | 1 | 1 | 1 | 400.00 |
| 20/09/2022 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 5091 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 5023 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 3670 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2037 On 03-August-23 | | | Bond Future | 11.85 | 77.9227 | 77.8792 | 77.9227 | 0.00 |
| 20/09/2022 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 5168 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 5104 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 5136 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 3630 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 3652 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 3608 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2037 On 02-November-23 | | | Bond Future | 11.98 | 79.4083 | 79.4530 | 79.4083 | 0.00 |
| 20/09/2022 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 3483 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 3457 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 3508 | 3 | 4 | 3 | 0.00 |
| 20/09/2022 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 5832 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 5800 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 5769 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2038 On 03-November-22 | | | Bond Future | 129.69 | 129.6268 | 129.6931 | 129.6268 | 5,473.00 |
| 20/09/2022 | 2038 On 02-February-23 | | | Bond Future | 130.20 | 130.0487 | 130.1974 | 130.0487 | 0.00 |
| 20/09/2022 | 2038 On 04-May-23 | | | Bond Future | 132.91 | 132.5405 | 132.9102 | 132.5405 | 0.00 |
| 20/09/2022 | 2038 On 03-August-23 | | | Bond Future | 133.71 | 133.1447 | 133.7147 | 133.1447 | 0.00 |
| 20/09/2022 | 2038 On 02-November-23 | | | Bond Future | 136.45 | 135.7124 | 136.4466 | 135.7124 | 0.00 |
| 20/09/2022 | 2040 On 03-November-22 | | | Bond Future | 11.57 | 83.7800 | 83.3914 | 83.7800 | 52,281.00 |
| 20/09/2022 | 2040 On 03-November-22 | 10.10 | Call | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | 2040 On 03-November-22 | 10.60 | Call | Bond Future | 101 | 0 | 0 | 0 | 1,600.00 |
| 20/09/2022 | 2040 On 03-November-22 | 11.50 | Call | Bond Future | 1541 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2040 On 03-November-22 | 11.41 | Call | Bond Future | 1279 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2040 On 03-November-22 | 10.80 | Call | Bond Future | 223 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | 2040 On 03-November-22 | 11.30 | Call | Bond Future | 997 | 1 | 1 | 1 | 1,600.00 |
| 20/09/2022 | 2040 On 03-November-22 | 10.70 | Call | Bond Future | 152 | 0 | 0 | 0 | 1,078.00 |
| 20/09/2022 | 2040 On 03-November-22 | 12.00 | Call | Bond Future | 3431 | 4 | 3 | 4 | 0.00 |
| 20/09/2022 | 2040 On 03-November-22 | 12.52 | Call | Bond Future | 5902 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2040 On 03-November-22 | 11.39 | Call | Bond Future | 1225 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | 2040 On 03-November-22 | 11.40 | Call | Bond Future | 1252 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2040 On 03-November-22 | 11.20 | Call | Bond Future | 778 | 1 | 1 | 1 | 1,078.00 |
| 20/09/2022 | 2040 On 03-November-22 | 11.20 | Put | Bond Future | 3164 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2040 On 03-November-22 | 11.41 | Put | Bond Future | 2303 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2040 On 03-November-22 | 12.00 | Put | Bond Future | 810 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2040 On 03-November-22 | 10.60 | Put | Bond Future | 6579 | 6 | 7 | 6 | 0.00 |
| 20/09/2022 | 2040 On 03-November-22 | 11.30 | Put | Bond Future | 2730 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2040 On 03-November-22 | 10.80 | Put | Bond Future | 5303 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2040 On 03-November-22 | 11.50 | Put | Bond Future | 1991 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2040 On 03-November-22 | 12.52 | Put | Bond Future | 277 | 0 | 0 | 0 | 1,078.00 |
| 20/09/2022 | 2040 On 03-November-22 | 11.39 | Put | Bond Future | 2377 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2040 On 03-November-22 | 11.40 | Put | Bond Future | 2340 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2040 On 03-November-22 | 10.70 | Put | Bond Future | 5927 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2040 On 03-November-22 | 10.10 | Put | Bond Future | 10138 | 10 | 10 | 10 | 0.00 |
| 20/09/2022 | 2040 On 02-February-23 | | | Bond Future | 11.70 | 80.7726 | 80.4290 | 80.7726 | 64,540.00 |
| 20/09/2022 | 2040 On 02-February-23 | 12.07 | Call | Bond Future | 4533 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 1565 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 1587 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2040 On 02-February-23 | 10.18 | Call | Bond Future | 329 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | 2040 On 02-February-23 | 10.21 | Call | Bond Future | 348 | 0 | 0 | 0 | 388.00 |
| 20/09/2022 | 2040 On 02-February-23 | 12.24 | Call | Bond Future | 5188 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2040 On 02-February-23 | 12.27 | Call | Bond Future | 5307 | 6 | 5 | 6 | 0.00 |
| 20/09/2022 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 1609 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2040 On 02-February-23 | 11.19 | Call | Bond Future | 1772 | 2 | 2 | 2 | 621.00 |
| 20/09/2022 | 2040 On 02-February-23 | 10.96 | Call | Bond Future | 1275 | 1 | 1 | 1 | 388.00 |
| 20/09/2022 | 2040 On 02-February-23 | 10.93 | Call | Bond Future | 1219 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2040 On 02-February-23 | 10.96 | Put | Bond Future | 6054 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2040 On 02-February-23 | 11.19 | Put | Bond Future | 5022 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2040 On 02-February-23 | 12.07 | Put | Bond Future | 2315 | 2 | 2 | 2 | 621.00 |
| 20/09/2022 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 5320 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2040 On 02-February-23 | 12.27 | Put | Bond Future | 1925 | 2 | 2 | 2 | 388.00 |
| 20/09/2022 | 2040 On 02-February-23 | 12.24 | Put | Bond Future | 1979 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2040 On 02-February-23 | 10.21 | Put | Bond Future | 10423 | 10 | 10 | 10 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | 2040 On 02-February-23 | 10.93 | Put | Bond Future | 6200 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2040 On 02-February-23 | 10.18 | Put | Bond Future | 10626 | 10 | 11 | 10 | 0.00 |
| 20/09/2022 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 5364 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 5408 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2040 On 04-May-23 | | | Bond Future | 11.81 | 82.3036 | 82.0903 | 82.3036 | 0.00 |
| 20/09/2022 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 10367 | 11 | 10 | 11 | 0.00 |
| 20/09/2022 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 2950 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 3118 | 3 | 3 | 3 | 486.00 |
| 20/09/2022 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 1400 | 1 | 1 | 1 | 486.00 |
| 20/09/2022 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 1752 | 2 | 2 | 2 | 388.00 |
| 20/09/2022 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 685 | 1 | 1 | 1 | 388.00 |
| 20/09/2022 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 2922 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 7664 | 8 | 8 | 8 | 0.00 |
| 20/09/2022 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 2977 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 5344 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 8400 | 8 | 8 | 8 | 0.00 |
| 20/09/2022 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 2121 | 2 | 2 | 2 | 388.00 |
| 20/09/2022 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 1340 | 1 | 1 | 1 | 486.00 |
| 20/09/2022 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 5416 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 11687 | 12 | 12 | 12 | 0.00 |
| 20/09/2022 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 7455 | 7 | 7 | 7 | 0.00 |
| 20/09/2022 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 5168 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 5379 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2040 On 03-August-23 | | | Bond Future | 11.93 | 79.3974 | 79.2988 | 79.3974 | 0.00 |
| 20/09/2022 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 5559 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 5524 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 5593 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 3808 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 3855 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 3832 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2040 On 02-November-23 | | | Bond Future | 12.04 | 80.9111 | 80.9013 | 80.9111 | 0.00 |
| 20/09/2022 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 3741 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 3714 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 3687 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 6480 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 6410 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 6445 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2044 On 03-November-22 | | | Bond Future | 11.56 | 80.6599 | 80.2624 | 80.6599 | 73,454.00 |
| 20/09/2022 | 2044 On 03-November-22 | 11.39 | Call | Bond Future | 1275 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2044 On 03-November-22 | 11.40 | Call | Bond Future | 1303 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | 2044 On 03-November-22 | 10.10 | Call | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | 2044 On 03-November-22 | 10.60 | Call | Bond Future | 106 | 0 | 0 | 0 | 1,900.00 |
| 20/09/2022 | 2044 On 03-November-22 | 10.80 | Call | Bond Future | 234 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | 2044 On 03-November-22 | 11.41 | Call | Bond Future | 1331 | 2 | 1 | 2 | 0.00 |
| 20/09/2022 | 2044 On 03-November-22 | 11.30 | Call | Bond Future | 1040 | 1 | 1 | 1 | 1,900.00 |
| 20/09/2022 | 2044 On 03-November-22 | 11.30 | Put | Bond Future | 2747 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2044 On 03-November-22 | 11.40 | Put | Bond Future | 2352 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2044 On 03-November-22 | 11.41 | Put | Bond Future | 2315 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2044 On 03-November-22 | 10.80 | Put | Bond Future | 5375 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2044 On 03-November-22 | 10.60 | Put | Bond Future | 6689 | 6 | 7 | 6 | 0.00 |
| 20/09/2022 | 2044 On 03-November-22 | 10.10 | Put | Bond Future | 10381 | 10 | 10 | 10 | 0.00 |
| 20/09/2022 | 2044 On 03-November-22 | 11.39 | Put | Bond Future | 2389 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2044 On 02-February-23 | | | Bond Future | 11.68 | 77.7219 | 77.3672 | 77.7219 | 31,719.00 |
| 20/09/2022 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 1776 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2044 On 02-February-23 | 12.00 | Call | Bond Future | 4418 | 5 | 4 | 5 | 0.00 |
| 20/09/2022 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 1753 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 1729 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 5279 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 5235 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2044 On 02-February-23 | 12.00 | Put | Bond Future | 2480 | 2 | 2 | 2 | 4,000.00 |
| 20/09/2022 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 5191 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2044 On 04-May-23 | | | Bond Future | 11.79 | 79.1951 | 78.9654 | 79.1951 | 0.00 |
| 20/09/2022 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 4940 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 3108 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 4091 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 3080 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 3051 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 5449 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 5412 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 4326 | 4 | 4 | 4 | 4,115.00 |
| 20/09/2022 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 5376 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 3647 | 4 | 4 | 4 | 4,115.00 |
| 20/09/2022 | 2044 On 03-August-23 | | | Bond Future | 11.89 | 76.3537 | 76.2336 | 76.3537 | 0.00 |
| 20/09/2022 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 5606 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 5537 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 5571 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 3980 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 4004 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 3956 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2044 On 02-November-23 | | | Bond Future | 12.00 | 77.8093 | 77.7742 | 77.8093 | 0.00 |
| 20/09/2022 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 3791 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 3819 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 3847 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 6527 | 7 | 7 | 7 | 0.00 |
| 20/09/2022 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 6563 | 7 | 7 | 7 | 0.00 |
| 20/09/2022 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 6598 | 7 | 7 | 7 | 0.00 |
| 20/09/2022 | 2046 On 03-November-22 | | | Bond Future | 115.43 | 115.6603 | 115.4344 | 115.6603 | 16,413.00 |
| 20/09/2022 | 2046 On 02-February-23 | | | Bond Future | 117.60 | 117.7574 | 117.5997 | 117.7574 | 0.00 |
| 20/09/2022 | 2046 On 04-May-23 | | | Bond Future | 117.99 | 117.9546 | 117.9896 | 117.9546 | 0.00 |
| 20/09/2022 | 2046 On 03-August-23 | | | Bond Future | 120.48 | 120.2747 | 120.4812 | 120.2747 | 0.00 |
| 20/09/2022 | 2046 On 02-November-23 | | | Bond Future | 120.81 | 120.4585 | 120.8076 | 120.4585 | 0.00 |
| 20/09/2022 | 2050 On 03-November-22 | | | Bond Future | 118.64 | 118.9003 | 118.6380 | 118.9003 | 12,412.00 |
| 20/09/2022 | 2050 On 02-February-23 | | | Bond Future | 118.72 | 118.9118 | 118.7185 | 118.9118 | 0.00 |
| 20/09/2022 | 2050 On 04-May-23 | | | Bond Future | 121.19 | 121.1900 | 121.1922 | 121.1900 | 0.00 |
| 20/09/2022 | 2050 On 03-August-23 | | | Bond Future | 121.53 | 121.3499 | 121.5273 | 121.3499 | 0.00 |
| 20/09/2022 | 2050 On 02-November-23 | | | Bond Future | 124.01 | 123.6901 | 124.0100 | 123.6901 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | AL37 On 03-November-22 | | | Index Future | 825.81 | 826.8020 | 825.8080 | 826.8020 | 0.00 |
| 20/09/2022 | AL37 On 02-February-23 | | | Index Future | 841.07 | 841.5700 | 841.0720 | 841.5700 | 0.00 |
| 20/09/2022 | AL37 On 04-May-23 | | | Index Future | 858.37 | 857.4780 | 858.3660 | 857.4780 | 0.00 |
| 20/09/2022 | AL37 On 03-August-23 | | | Index Future | 876.28 | 874.1380 | 876.2800 | 874.1380 | 0.00 |
| 20/09/2022 | AL37 On 02-November-23 | | | Index Future | 894.00 | 890.8050 | 893.9960 | 890.8050 | 0.00 |
| 20/09/2022 | AL7T On 03-November-22 | | | Index Future | 948.66 | 952.1030 | 948.6570 | 952.1030 | 0.00 |
| 20/09/2022 | AL7T On 02-February-23 | | | Index Future | 966.19 | 969.1090 | 966.1920 | 969.1090 | 0.00 |
| 20/09/2022 | AL7T On 04-May-23 | | | Index Future | 986.06 | 987.4280 | 986.0590 | 987.4280 | 0.00 |
| 20/09/2022 | AL7T On 03-August-23 | | | Index Future | 1006.64 | 1006.6110 | 1006.6380 | 1006.6110 | 0.00 |
| 20/09/2022 | AL7T On 02-November-23 | | | Index Future | 1026.99 | 1025.8050 | 1026.9890 | 1025.8050 | 0.00 |
| 20/09/2022 | ALBI On 03-November-22 | | | Index Future | 834.63 | 837.7080 | 834.6280 | 837.7080 | 123.00 |
| 20/09/2022 | ALBI On 02-February-23 | | | Index Future | 850.06 | 852.6710 | 850.0550 | 852.6710 | 0.00 |
| 20/09/2022 | ALBI On 04-May-23 | | | Index Future | 867.53 | 868.7890 | 867.5330 | 868.7890 | 0.00 |
| 20/09/2022 | ALBI On 03-August-23 | | | Index Future | 885.64 | 885.6680 | 885.6390 | 885.6680 | 0.00 |
| 20/09/2022 | ALBI On 02-November-23 | | | Index Future | 903.54 | 902.5550 | 903.5440 | 902.5550 | 0.00 |
| 20/09/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 20/09/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2022 | ES33 On 03-November-22 | | | Bond Future | 12.32 | 72.9519 | 72.6428 | 72.9519 | 0.00 |
| 20/09/2022 | ES33 On 02-February-23 | | | Bond Future | 12.51 | 74.2747 | 74.0053 | 74.2747 | 350.00 |
| 20/09/2022 | ES33 On 04-May-23 | | | Bond Future | 12.67 | 71.9053 | 71.7518 | 71.9053 | 0.00 |
| 20/09/2022 | ES33 On 03-August-23 | | | Bond Future | 12.82 | 73.3208 | 73.2686 | 73.3208 | 0.00 |
| 20/09/2022 | ES33 On 02-November-23 | | | Bond Future | 13.00 | 70.9425 | 70.9705 | 70.9425 | 0.00 |
| 20/09/2022 | ES42 On 03-November-22 | | | Bond Future | 12.61 | 71.0764 | 70.7438 | 71.0764 | 0.00 |
| 20/09/2022 | ES42 On 02-February-23 | | | Bond Future | 12.77 | 72.3669 | 72.0726 | 72.3669 | 4,769.00 |
| 20/09/2022 | ES42 On 04-May-23 | | | Bond Future | 12.92 | 69.4915 | 69.3116 | 69.4915 | 0.00 |
| 20/09/2022 | ES42 On 03-August-23 | | | Bond Future | 13.06 | 70.8606 | 70.7785 | 70.8606 | 0.00 |
| 20/09/2022 | ES42 On 02-November-23 | | | Bond Future | 13.22 | 67.9653 | 67.9617 | 67.9653 | 0.00 |
| 20/09/2022 | GOVI On 03-November-22 | | | GOVI | 822.93 | 825.9860 | 822.9270 | 825.9860 | 876.00 |
| 20/09/2022 | GOVI On 03-November-22 | 820.43 | Call | GOVI | 24970 | 6 | 2 | 6 | 0.00 |
| 20/09/2022 | GOVI On 03-November-22 | 820.41 | Call | GOVI | 25170 | 6 | 3 | 6 | 0.00 |
| 20/09/2022 | GOVI On 03-November-22 | 820.42 | Call | GOVI | 25070 | 6 | 3 | 6 | 0.00 |
| 20/09/2022 | GOVI On 03-November-22 | 820.42 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | GOVI On 03-November-22 | 820.41 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | GOVI On 03-November-22 | 820.43 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | GOVI On 02-February-23 | | | GOVI | 838.14 | 840.7400 | 838.1380 | 840.7400 | 0.00 |
| 20/09/2022 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 126920 | 10 | 13 | 10 | 0.00 |
| 20/09/2022 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 126820 | 10 | 13 | 10 | 0.00 |
| 20/09/2022 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 127020 | 10 | 13 | 10 | 0.00 |
| 20/09/2022 | GOVI On 04-May-23 | | | GOVI | 855.37 | 856.6320 | 855.3720 | 856.6320 | 0.00 |
| 20/09/2022 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 24920 | 4 | 2 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 25120 | 4 | 3 | 4 | 0.00 |
| 20/09/2022 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 25020 | 4 | 3 | 4 | 0.00 |
| 20/09/2022 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | GOVI On 03-August-23 | | | GOVI | 873.22 | 873.2750 | 873.2240 | 873.2750 | 0.00 |
| 20/09/2022 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 359940 | 36 | 36 | 36 | 0.00 |
| 20/09/2022 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 360140 | 36 | 36 | 36 | 0.00 |
| 20/09/2022 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 360040 | 36 | 36 | 36 | 0.00 |
| 20/09/2022 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | GOVI On 02-November-23 | | | GOVI | 890.88 | 889.9260 | 890.8780 | 889.9260 | 0.00 |
| 20/09/2022 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 50780 | 4 | 5 | 4 | 0.00 |
| 20/09/2022 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 50680 | 4 | 5 | 4 | 0.00 |
| 20/09/2022 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 50580 | 4 | 5 | 4 | 0.00 |
| 20/09/2022 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 20/09/2022 | IGOV On 03-November-22 | | | Index Future | 324.52 | 324.4710 | 324.5200 | 324.4710 | 702.00 |
| 20/09/2022 | IGOV On 02-February-23 | | | Index Future | 330.60 | 330.3460 | 330.5980 | 330.3460 | 0.00 |
| 20/09/2022 | IGOV On 04-May-23 | | | Index Future | 337.47 | 336.6690 | 337.4730 | 336.6690 | 0.00 |
| 20/09/2022 | IGOV On 03-August-23 | | | Index Future | 344.59 | 343.2860 | 344.5930 | 343.2860 | 0.00 |
| 20/09/2022 | IGOV On 02-November-23 | | | Index Future | 351.63 | 349.9060 | 351.6340 | 349.9060 | 0.00 |
| 20/09/2022 | IS05 On 20-September-22 | | | Interest Rate Swap | 93.50 | 93.5000 | 93.5000 | 93.5000 | 0.00 |
| 20/09/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 20/09/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 20/09/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 20/09/2022 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 20/09/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 20/09/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 20/09/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 20/09/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 20/09/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 20/09/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 20/09/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 20/09/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 20/09/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 20/09/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 20/09/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 20/09/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 20/09/2022 | JBAF On 21-September-22 | | | Jibar Tradeable Future | 5.94 | 94.0950 | 94.0650 | 94.0950 | 0.00 |
| 20/09/2022 | JBAF On 19-October-22 | | | Jibar Tradeable Future | 6.66 | 93.3550 | 93.3450 | 93.3550 | 0.00 |
| 20/09/2022 | JBAF On 16-November-22 | | | Jibar Tradeable Future | 6.81 | 93.2400 | 93.1900 | 93.2400 | 0.00 |
| 20/09/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 7.50 | 92.5450 | 92.5050 | 92.5450 | 68.00 |
| 20/09/2022 | JBAF On 18-January-23 | | | Jibar Tradeable Future | 7.61 | 92.4400 | 92.3900 | 92.4400 | 0.00 |
| 20/09/2022 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 8.07 | 91.9700 | 91.9300 | 91.9700 | 0.00 |
| 20/09/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 8.19 | 91.9000 | 91.8100 | 91.9000 | 0.00 |
| 20/09/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 8.42 | 91.6350 | 91.5850 | 91.6350 | 0.00 |
| 20/09/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 8.47 | 91.5850 | 91.5350 | 91.5850 | 75.00 |
| 20/09/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.47 | 91.5800 | 91.5300 | 91.5800 | 272.00 |
| 20/09/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.46 | 91.5900 | 91.5400 | 91.5900 | 0.00 |
| 20/09/2022 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.45 | 91.6050 | 91.5550 | 91.6050 | 0.00 |
| 20/09/2022 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.38 | 8.3820 | 91.6180 | 8.3820 | 0.00 |
| 20/09/2022 | R023 On 03-November-22 | | | Bond Future | 7.09 | 101.6486 | 101.6633 | 101.6486 | 23,874.00 |
| 20/09/2022 | R023 On 03-November-22 | 6.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R023 On 03-November-22 | 6.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R023 On 03-November-22 | 6.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R023 On 03-November-22 | 6.26 | Put | Bond Future | 254 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | R023 On 03-November-22 | 6.25 | Put | Bond Future | 257 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R023 On 03-November-22 | 6.27 | Put | Bond Future | 251 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R035 On 03-November-22 | | | Bond Future | 11.35 | 85.8166 | 85.4325 | 85.8166 | 61,647.00 |
| 20/09/2022 | R035 On 03-November-22 | 9.82 | Call | Bond Future | 5 | 0 | 0 | 0 | 582.00 |
| 20/09/2022 | R035 On 03-November-22 | 10.30 | Call | Bond Future | 62 | 0 | 0 | 0 | 976.00 |
| 20/09/2022 | R035 On 03-November-22 | 11.13 | Call | Bond Future | 1004 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R035 On 03-November-22 | 11.14 | Call | Bond Future | 1027 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R035 On 03-November-22 | 10.57 | Call | Bond Future | 189 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R035 On 03-November-22 | 11.15 | Call | Bond Future | 1051 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R035 On 03-November-22 | 12.68 | Call | Bond Future | 7274 | 8 | 7 | 8 | 0.00 |
| 20/09/2022 | R035 On 03-November-22 | 10.99 | Call | Bond Future | 712 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R035 On 03-November-22 | 11.05 | Call | Bond Future | 830 | 1 | 1 | 1 | 976.00 |
| 20/09/2022 | R035 On 03-November-22 | 10.99 | Put | Bond Future | 2855 | 3 | 3 | 3 | 582.00 |
| 20/09/2022 | R035 On 03-November-22 | 12.68 | Put | Bond Future | 100 | 0 | 0 | 0 | 976.00 |
| 20/09/2022 | R035 On 03-November-22 | 11.15 | Put | Bond Future | 2244 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R035 On 03-November-22 | 10.57 | Put | Bond Future | 4899 | 5 | 5 | 5 | 582.00 |
| 20/09/2022 | R035 On 03-November-22 | 11.14 | Put | Bond Future | 2280 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R035 On 03-November-22 | 11.05 | Put | Bond Future | 2615 | 2 | 3 | 2 | 0.00 |
| 20/09/2022 | R035 On 03-November-22 | 11.13 | Put | Bond Future | 2315 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R035 On 03-November-22 | 10.30 | Put | Bond Future | 6479 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | R035 On 03-November-22 | 9.82 | Put | Bond Future | 9573 | 9 | 10 | 9 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | | | Bond Future | 11.50 | 87.3516 | 87.0140 | 87.3516 | 106,331.00 |
| 20/09/2022 | R035 On 02-February-23 | 11.98 | Call | Bond Future | 4538 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 9518 | 10 | 10 | 10 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 1735 | 2 | 2 | 2 | 976.00 |
| 20/09/2022 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 1758 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 1333 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 1353 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 524 | 1 | 1 | 1 | 976.00 |
| 20/09/2022 | R035 On 02-February-23 | 10.64 | Call | Bond Future | 952 | 1 | 1 | 1 | 388.00 |
| 20/09/2022 | R035 On 02-February-23 | 11.94 | Call | Bond Future | 4394 | 5 | 4 | 5 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 1373 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 983 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 10.60 | Call | Bond Future | 893 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 208 | 0 | 0 | 0 | 582.00 |
| 20/09/2022 | R035 On 02-February-23 | 9.85 | Call | Bond Future | 226 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 9.89 | Call | Bond Future | 244 | 0 | 0 | 0 | 388.00 |
| 20/09/2022 | R035 On 02-February-23 | 9.89 | Put | Bond Future | 10083 | 10 | 10 | 10 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 10578 | 10 | 11 | 10 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 10.60 | Put | Bond Future | 6200 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 10.64 | Put | Bond Future | 6013 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 5921 | 6 | 6 | 6 | 582.00 |
| 20/09/2022 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 7708 | 7 | 8 | 7 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 4977 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 565 | 1 | 1 | 1 | 976.00 |
| 20/09/2022 | R035 On 02-February-23 | 9.85 | Put | Bond Future | 10330 | 10 | 10 | 10 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 5018 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 5058 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 4293 | 4 | 4 | 4 | 582.00 |
| 20/09/2022 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 4329 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R035 On 02-February-23 | 11.98 | Put | Bond Future | 1888 | 2 | 2 | 2 | 388.00 |
| 20/09/2022 | R035 On 02-February-23 | 11.94 | Put | Bond Future | 1960 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R035 On 04-May-23 | | | Bond Future | 11.61 | 84.5043 | 84.3020 | 84.5043 | 0.00 |
| 20/09/2022 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 2653 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 1089 | 1 | 1 | 1 | 491.00 |
| 20/09/2022 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 517 | 1 | 1 | 1 | 388.00 |
| 20/09/2022 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 6577 | 7 | 7 | 7 | 0.00 |
| 20/09/2022 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 2529 | 3 | 3 | 3 | 491.00 |
| 20/09/2022 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 2603 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 2628 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 1362 | 1 | 1 | 1 | 388.00 |
| 20/09/2022 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 9308 | 9 | 9 | 9 | 0.00 |
| 20/09/2022 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 1232 | 1 | 1 | 1 | 491.00 |
| 20/09/2022 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 7253 | 7 | 7 | 7 | 0.00 |
| 20/09/2022 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 2063 | 2 | 2 | 2 | 388.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 4868 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 11160 | 11 | 11 | 11 | 0.00 |
| 20/09/2022 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 8089 | 8 | 8 | 8 | 0.00 |
| 20/09/2022 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 5032 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 4933 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 4900 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R035 On 03-August-23 | | | Bond Future | 11.73 | 86.1486 | 86.0649 | 86.1486 | 0.00 |
| 20/09/2022 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 4907 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 4939 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 4970 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 3500 | 3 | 4 | 3 | 0.00 |
| 20/09/2022 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 3522 | 3 | 4 | 3 | 0.00 |
| 20/09/2022 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 3544 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R035 On 02-November-23 | | | Bond Future | 11.86 | 83.2904 | 83.2997 | 83.2904 | 0.00 |
| 20/09/2022 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 3393 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 3344 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 3369 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 5766 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 5798 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 5736 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | R186 On 03-November-22 | | | Bond Future | 9.22 | 108.4323 | 108.3018 | 108.4323 | 63,575.00 |
| 20/09/2022 | R186 On 03-November-22 | 8.23 | Call | Bond Future | 14 | 0 | 0 | 0 | 4,310.00 |
| 20/09/2022 | R186 On 03-November-22 | 8.91 | Call | Bond Future | 375 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R186 On 03-November-22 | 8.55 | Call | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R186 On 03-November-22 | 8.54 | Call | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R186 On 03-November-22 | 8.53 | Call | Bond Future | 84 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R186 On 03-November-22 | 8.53 | Put | Bond Future | 2500 | 2 | 3 | 2 | 0.00 |
| 20/09/2022 | R186 On 03-November-22 | 8.54 | Put | Bond Future | 2469 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R186 On 03-November-22 | 8.91 | Put | Bond Future | 1451 | 1 | 1 | 1 | 4,310.00 |
| 20/09/2022 | R186 On 03-November-22 | 8.55 | Put | Bond Future | 2438 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R186 On 03-November-22 | 8.23 | Put | Bond Future | 3504 | 3 | 4 | 3 | 0.00 |
| 20/09/2022 | R186 On 02-February-23 | | | Bond Future | 9.36 | 105.0739 | 105.0071 | 105.0739 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 339 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 333 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 327 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 3770 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 3742 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 3714 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R186 On 04-May-23 | | | Bond Future | 9.44 | 107.0639 | 107.1731 | 107.0639 | 0.00 |
| 20/09/2022 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 974 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 962 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 985 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 2867 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 2887 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 2847 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R186 On 03-August-23 | | | Bond Future | 9.53 | 103.8440 | 104.1074 | 103.8440 | 0.00 |
| 20/09/2022 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 2437 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 2401 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 2419 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 1803 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 1814 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 1793 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R186 On 02-November-23 | | | Bond Future | 9.65 | 105.8239 | 106.2115 | 105.8239 | 0.00 |
| 20/09/2022 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 1774 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 1760 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 1788 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 2459 | 3 | 2 | 3 | 0.00 |
| 20/09/2022 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 2485 | 3 | 2 | 3 | 0.00 |
| 20/09/2022 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 2472 | 3 | 2 | 3 | 0.00 |
| 20/09/2022 | R197 On 03-November-22 | | | Bond Future | 337.28 | 337.4491 | 337.2797 | 337.4491 | 831.00 |
| 20/09/2022 | R197 On 02-February-23 | | | Bond Future | 334.68 | 334.6494 | 334.6849 | 334.6494 | 0.00 |
| 20/09/2022 | R197 On 04-May-23 | | | Bond Future | 341.66 | 341.0615 | 341.6586 | 341.0615 | 0.00 |
| 20/09/2022 | R197 On 03-August-23 | | | Bond Future | 339.64 | 338.5379 | 339.6376 | 338.5379 | 0.00 |
| 20/09/2022 | R197 On 02-November-23 | | | Bond Future | 346.58 | 350.9506 | 346.5761 | 350.9506 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | R202 On 03-November-22 | | | Bond Future | 250.96 | 250.8333 | 250.9611 | 250.8333 | 6,148.00 |
| 20/09/2022 | R202 On 02-February-23 | | | Bond Future | 250.93 | 250.6443 | 250.9298 | 250.6443 | 460.00 |
| 20/09/2022 | R202 On 04-May-23 | | | Bond Future | 256.16 | 255.4461 | 256.1570 | 255.4461 | 0.00 |
| 20/09/2022 | R202 On 03-August-23 | | | Bond Future | 256.66 | 255.5662 | 256.6595 | 255.5662 | 0.00 |
| 20/09/2022 | R202 On 02-November-23 | | | Bond Future | 261.90 | 260.4945 | 261.9031 | 260.4945 | 0.00 |
| 20/09/2022 | R209 On 03-November-22 | | | Bond Future | 11.34 | 66.3356 | 65.9972 | 66.3356 | 19,019.00 |
| 20/09/2022 | R209 On 03-November-22 | 10.00 | Call | Bond Future | 12 | 0 | 0 | 0 | 7,750.00 |
| 20/09/2022 | R209 On 03-November-22 | 11.02 | Call | Bond Future | 686 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R209 On 03-November-22 | 11.50 | Call | Bond Future | 1840 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R209 On 03-November-22 | 10.50 | Call | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R209 On 03-November-22 | 11.00 | Call | Bond Future | 652 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R209 On 03-November-22 | 11.01 | Call | Bond Future | 669 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R209 On 03-November-22 | 9.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 6,000.00 |
| 20/09/2022 | R209 On 03-November-22 | 9.50 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R209 On 03-November-22 | 11.03 | Call | Bond Future | 704 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R209 On 03-November-22 | 12.00 | Call | Bond Future | 3591 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R209 On 03-November-22 | 12.00 | Put | Bond Future | 393 | 0 | 0 | 0 | 7,750.00 |
| 20/09/2022 | R209 On 03-November-22 | 11.03 | Put | Bond Future | 2315 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R209 On 03-November-22 | 10.50 | Put | Bond Future | 4592 | 4 | 5 | 4 | 0.00 |
| 20/09/2022 | R209 On 03-November-22 | 9.50 | Put | Bond Future | 10321 | 10 | 10 | 10 | 0.00 |
| 20/09/2022 | R209 On 03-November-22 | 9.25 | Put | Bond Future | 11890 | 12 | 12 | 12 | 0.00 |
| 20/09/2022 | R209 On 03-November-22 | 11.01 | Put | Bond Future | 2385 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R209 On 03-November-22 | 11.00 | Put | Bond Future | 2420 | 2 | 2 | 2 | 6,000.00 |
| 20/09/2022 | R209 On 03-November-22 | 11.50 | Put | Bond Future | 1058 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R209 On 03-November-22 | 11.02 | Put | Bond Future | 2350 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R209 On 03-November-22 | 10.00 | Put | Bond Future | 7321 | 7 | 7 | 7 | 6,000.00 |
| 20/09/2022 | R209 On 02-February-23 | | | Bond Future | 11.47 | 67.5222 | 67.2189 | 67.5222 | 2,066.00 |
| 20/09/2022 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 1108 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 1075 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 1091 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 4548 | 4 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 4622 | 4 | 5 | 4 | 0.00 |
| 20/09/2022 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 4585 | 4 | 5 | 4 | 0.00 |
| 20/09/2022 | R209 On 04-May-23 | | | Bond Future | 11.57 | 65.6493 | 65.4510 | 65.6493 | 1,250.00 |
| 20/09/2022 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 6010 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 2166 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 1938 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 2123 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 2144 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 580 | 1 | 1 | 1 | 7,500.00 |
| 20/09/2022 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 8939 | 9 | 9 | 9 | 0.00 |
| 20/09/2022 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 4503 | 4 | 5 | 4 | 0.00 |
| 20/09/2022 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 4534 | 4 | 5 | 4 | 0.00 |
| 20/09/2022 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 4814 | 5 | 5 | 5 | 7,500.00 |
| 20/09/2022 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 4473 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 1681 | 2 | 2 | 2 | 7,500.00 |
| 20/09/2022 | R209 On 03-August-23 | | | Bond Future | 11.67 | 66.9269 | 66.8199 | 66.9269 | 0.00 |
| 20/09/2022 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 4369 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 4314 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 4342 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 3045 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 3083 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 3064 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R209 On 02-November-23 | | | Bond Future | 11.79 | 65.0530 | 65.0190 | 65.0530 | 0.00 |
| 20/09/2022 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 2952 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 2909 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 2931 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 5097 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 5125 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 5069 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R210 On 03-November-22 | | | Bond Future | 230.66 | 229.6097 | 230.6583 | 229.6097 | 732.00 |
| 20/09/2022 | R210 On 02-February-23 | | | Bond Future | 234.98 | 233.7729 | 234.9847 | 233.7729 | 300.00 |
| 20/09/2022 | R210 On 04-May-23 | | | Bond Future | 236.76 | 235.1301 | 236.7565 | 235.1301 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | R210 On 03-August-23 | | | Bond Future | 241.76 | 239.7545 | 241.7552 | 239.7545 | 0.00 |
| 20/09/2022 | R210 On 02-November-23 | | | Bond Future | 243.46 | 241.1407 | 243.4578 | 241.1407 | 0.00 |
| 20/09/2022 | R213 On 03-November-22 | | | Bond Future | 10.94 | 80.4608 | 80.1570 | 80.4608 | 33,963.00 |
| 20/09/2022 | R213 On 03-November-22 | 9.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 20/09/2022 | R213 On 03-November-22 | 9.84 | Call | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R213 On 03-November-22 | 10.40 | Call | Bond Future | 324 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R213 On 03-November-22 | 10.19 | Call | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R213 On 03-November-22 | 9.98 | Call | Bond Future | 47 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R213 On 03-November-22 | 9.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 476.00 |
| 20/09/2022 | R213 On 03-November-22 | 10.38 | Call | Bond Future | 302 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R213 On 03-November-22 | 10.39 | Call | Bond Future | 313 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R213 On 03-November-22 | 10.37 | Call | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R213 On 03-November-22 | 10.37 | Put | Bond Future | 2979 | 3 | 3 | 3 | 200.00 |
| 20/09/2022 | R213 On 03-November-22 | 10.39 | Put | Bond Future | 2904 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R213 On 03-November-22 | 10.38 | Put | Bond Future | 2941 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R213 On 03-November-22 | 9.19 | Put | Bond Future | 8623 | 8 | 9 | 8 | 0.00 |
| 20/09/2022 | R213 On 03-November-22 | 9.98 | Put | Bond Future | 4638 | 4 | 5 | 4 | 200.00 |
| 20/09/2022 | R213 On 03-November-22 | 10.19 | Put | Bond Future | 3700 | 3 | 4 | 3 | 476.00 |
| 20/09/2022 | R213 On 03-November-22 | 10.40 | Put | Bond Future | 2867 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R213 On 03-November-22 | 9.84 | Put | Bond Future | 5307 | 5 | 5 | 5 | 476.00 |
| 20/09/2022 | R213 On 03-November-22 | 9.13 | Put | Bond Future | 8940 | 9 | 9 | 9 | 0.00 |
| 20/09/2022 | R213 On 02-February-23 | | | Bond Future | 11.09 | 81.9000 | 81.6408 | 81.9000 | 0.00 |
| 20/09/2022 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 982 | 1 | 1 | 1 | 912.00 |
| 20/09/2022 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 712 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 700 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 113 | 0 | 0 | 0 | 476.00 |
| 20/09/2022 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 5533 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 723 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 871 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 505 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 766 | 1 | 1 | 1 | 912.00 |
| 20/09/2022 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 4761 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 4034 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 4302 | 4 | 4 | 4 | 476.00 |
| 20/09/2022 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 9435 | 9 | 9 | 9 | 0.00 |
| 20/09/2022 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 5566 | 5 | 6 | 5 | 476.00 |
| 20/09/2022 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 4798 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 4724 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R213 On 04-May-23 | | | Bond Future | 11.21 | 79.9002 | 79.7695 | 79.9002 | 0.00 |
| 20/09/2022 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 1802 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 1784 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 1821 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 3876 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 3930 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 3903 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R213 On 03-August-23 | | | Bond Future | 11.33 | 81.4546 | 81.4372 | 81.4546 | 0.00 |
| 20/09/2022 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 3840 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 3814 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 3865 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 2618 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 2634 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 2601 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R213 On 02-November-23 | | | Bond Future | 11.48 | 79.4577 | 79.5303 | 79.4577 | 0.00 |
| 20/09/2022 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 2564 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 2544 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 2584 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 4047 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 4092 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 4069 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R214 On 03-November-22 | | | Bond Future | 11.49 | 63.7530 | 63.4254 | 63.7530 | 25,360.00 |
| 20/09/2022 | R214 On 03-November-22 | 11.35 | Call | Bond Future | 1108 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R214 On 03-November-22 | 11.36 | Call | Bond Future | 1132 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R214 On 03-November-22 | 11.34 | Call | Bond Future | 1084 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R214 On 03-November-22 | 11.36 | Put | Bond Future | 1801 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | R214 On 03-November-22 | 11.35 | Put | Bond Future | 1830 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R214 On 03-November-22 | 11.34 | Put | Bond Future | 1860 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R214 On 02-February-23 | | | Bond Future | 11.61 | 64.8934 | 64.5995 | 64.8934 | 64,507.00 |
| 20/09/2022 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 1499 | 2 | 1 | 2 | 0.00 |
| 20/09/2022 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 1459 | 2 | 1 | 2 | 0.00 |
| 20/09/2022 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 1479 | 2 | 1 | 2 | 0.00 |
| 20/09/2022 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 4304 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 4340 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 4268 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R214 On 04-May-23 | | | Bond Future | 11.70 | 62.8254 | 62.6312 | 62.8254 | 0.00 |
| 20/09/2022 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 2595 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 2547 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 2571 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 4299 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 4329 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 4269 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R214 On 03-August-23 | | | Bond Future | 11.79 | 64.0478 | 63.9409 | 64.0478 | 0.00 |
| 20/09/2022 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 4906 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 4847 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 4877 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 3126 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 3145 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 3107 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R214 On 02-November-23 | | | Bond Future | 11.90 | 61.9726 | 61.9340 | 61.9726 | 0.00 |
| 20/09/2022 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 3072 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 3118 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 3095 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 5367 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 5397 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 5337 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R248 On 03-November-22 | | | Bond Future | 11.48 | 79.6584 | 79.2478 | 79.6584 | 248,814.00 |
| 20/09/2022 | R248 On 03-November-22 | 10.00 | Call | Bond Future | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | R248 On 03-November-22 | 11.90 | Call | Bond Future | 3513 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R248 On 03-November-22 | 11.30 | Call | Bond Future | 1258 | 1 | 1 | 1 | 950.00 |
| 20/09/2022 | R248 On 03-November-22 | 11.31 | Call | Bond Future | 1287 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R248 On 03-November-22 | 10.60 | Call | Bond Future | 143 | 0 | 0 | 0 | 950.00 |
| 20/09/2022 | R248 On 03-November-22 | 11.32 | Call | Bond Future | 1315 | 2 | 1 | 2 | 0.00 |
| 20/09/2022 | R248 On 03-November-22 | 11.20 | Call | Bond Future | 997 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R248 On 03-November-22 | 10.70 | Call | Bond Future | 212 | 0 | 0 | 0 | 0.00 |
| 20/09/2022 | R248 On 03-November-22 | 10.70 | Put | Bond Future | 5684 | 5 | 6 | 5 | 0.00 |
| 20/09/2022 | R248 On 03-November-22 | 11.20 | Put | Bond Future | 2901 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R248 On 03-November-22 | 11.30 | Put | Bond Future | 2481 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R248 On 03-November-22 | 11.31 | Put | Bond Future | 2442 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R248 On 03-November-22 | 10.60 | Put | Bond Future | 6362 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | R248 On 03-November-22 | 11.90 | Put | Bond Future | 852 | 1 | 1 | 1 | 0.00 |
| 20/09/2022 | R248 On 03-November-22 | 10.00 | Put | Bond Future | 10960 | 11 | 11 | 11 | 0.00 |
| 20/09/2022 | R248 On 03-November-22 | 11.32 | Put | Bond Future | 2403 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R248 On 02-February-23 | | | Bond Future | 11.60 | 81.1200 | 80.7517 | 81.1200 | 0.00 |
| 20/09/2022 | R248 On 02-February-23 | 11.10 | Call | Bond Future | 1932 | 2 | 2 | 2 | 2,700.00 |
| 20/09/2022 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 1830 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R248 On 02-February-23 | 10.40 | Call | Bond Future | 623 | 1 | 1 | 1 | 2,700.00 |
| 20/09/2022 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 1855 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 1880 | 2 | 2 | 2 | 0.00 |
| 20/09/2022 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 5365 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R248 On 02-February-23 | 11.10 | Put | Bond Future | 5277 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 5410 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R248 On 02-February-23 | 10.40 | Put | Bond Future | 9112 | 9 | 9 | 9 | 0.00 |
| 20/09/2022 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 5455 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R248 On 04-May-23 | | | Bond Future | 11.69 | 78.1991 | 77.9549 | 78.1991 | 0.00 |
| 20/09/2022 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 3134 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 3164 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 3193 | 3 | 3 | 3 | 0.00 |
| 20/09/2022 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 5448 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 5485 | 5 | 5 | 5 | 0.00 |
| 20/09/2022 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 5523 | 5 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2022 | R248 On 03-August-23 | | | Bond Future | 11.79 | 79.6832 | 79.5477 | 79.6832 | 0.00 |
| 20/09/2022 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 5895 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 5930 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 5966 | 6 | 6 | 6 | 0.00 |
| 20/09/2022 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 4032 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 4056 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 4081 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R248 On 02-November-23 | | | Bond Future | 11.90 | 76.7845 | 76.7337 | 76.7845 | 0.00 |
| 20/09/2022 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 3980 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 3923 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 3951 | 4 | 4 | 4 | 0.00 |
| 20/09/2022 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 6592 | 7 | 7 | 7 | 0.00 |
| 20/09/2022 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 6666 | 7 | 7 | 7 | 0.00 |
| 20/09/2022 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 6629 | 7 | 7 | 7 | 0.00 |