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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/09/2022 TO: 29/09/2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | 2025 On 03-November-22 | | | Bond Future | 165.44 | 165.3532 | 165.4361 | 165.3532 | 7,182.00 |
| 29/09/2022 | 2025 On 02-February-23 | | | Bond Future | 166.85 | 166.7716 | 166.8544 | 166.7716 | 232.00 |
| 29/09/2022 | 2025 On 04-May-23 | | | Bond Future | 170.33 | 170.2430 | 170.3259 | 170.2430 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | 2025 On 03-August-23 | | | Bond Future | 172.14 | 172.0553 | 172.1425 | 172.0553 | 0.00 |
| 29/09/2022 | 2025 On 02-November-23 | | | Bond Future | 175.72 | 175.6301 | 175.7191 | 175.6301 | 0.00 |
| 29/09/2022 | 2029 On 03-November-22 | | | Bond Future | 119.41 | 119.3889 | 119.4100 | 119.3889 | 1,099.00 |
| 29/09/2022 | 2029 On 02-February-23 | | | Bond Future | 121.67 | 121.6481 | 121.6678 | 121.6481 | 728.00 |
| 29/09/2022 | 2029 On 04-May-23 | | | Bond Future | 122.89 | 122.8747 | 122.8949 | 122.8747 | 0.00 |
| 29/09/2022 | 2029 On 03-August-23 | | | Bond Future | 125.48 | 125.4604 | 125.4805 | 125.4604 | 0.00 |
| 29/09/2022 | 2029 On 02-November-23 | | | Bond Future | 126.74 | 126.7151 | 126.7385 | 126.7151 | 0.00 |
| 29/09/2022 | 2030 On 03-November-22 | | | Bond Future | 11.03 | 88.0762 | 87.3159 | 88.0762 | 62,294.00 |
| 29/09/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 50 | 0 | 0 | 0 | 500.00 |
| 29/09/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 2749 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 25 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2030 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 29/09/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 6147 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 4266 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 3823 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 4311 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 408 | 0 | 0 | 0 | 500.00 |
| 29/09/2022 | 2030 On 03-November-22 | 0000000 | Put | Bond Future | 4357 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | | | Bond Future | 11.20 | 85.7157 | 84.9399 | 85.7157 | 5,200.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 2921 | 3 | 3 | 3 | 5,000.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 1861 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 1950 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 339 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 239 | 0 | 0 | 0 | 388.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 36 | 0 | 0 | 0 | 102.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 61 | 0 | 0 | 0 | 388.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 221 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 2400 | 3 | 2 | 3 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 326 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 333 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 225 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Call | Bond Future | 174 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 7096 | 6 | 7 | 6 | 102.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 11090 | 10 | 11 | 10 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 9969 | 9 | 10 | 9 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 9777 | 9 | 10 | 9 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 9206 | 8 | 9 | 8 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 5906 | 5 | 6 | 5 | 102.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 5624 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 1752 | 1 | 2 | 1 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 2113 | 2 | 2 | 2 | 388.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 6530 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 6361 | 6 | 6 | 6 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 6488 | 6 | 6 | 6 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 5704 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 5664 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 2196 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | 2030 On 02-February-23 | 0000000 | Put | Bond Future | 1431 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | | | Bond Future | 11.34 | 87.4832 | 86.6906 | 87.4832 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 5950 | 7 | 6 | 7 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 3275 | 4 | 3 | 4 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 4394 | 5 | 4 | 5 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 5738 | 6 | 6 | 6 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 1135 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 1294 | 2 | 1 | 2 | 350.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 314 | 0 | 0 | 0 | 150.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 2605 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 978 | 1 | 1 | 1 | 479.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 1107 | 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 |
|------------|----------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 1121 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 352 | 0 | 0 | 0 | 479.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 408 | 1 | 0 | 1 | 388.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 149 | 0 | 0 | 0 | 388.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Call | Bond Future | 562 | 1 | 1 | 1 | 1,080.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 6385 | 6 | 6 | 6 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 10492 | 10 | 10 | 10 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 8060 | 7 | 8 | 7 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 7232 | 7 | 7 | 7 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 7682 | 7 | 8 | 7 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 4588 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 4618 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 4928 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 2620 | 2 | 3 | 2 | 150.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 4239 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 4558 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 1103 | 1 | 1 | 1 | 479.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 1563 | 1 | 2 | 1 | 1,080.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 2137 | 2 | 2 | 2 | 388.00 |
| 29/09/2022 | 2030 On 04-May-23 | 0000000 | Put | Bond Future | 1046 | 1 | 1 | 1 | 350.00 |
| 29/09/2022 | 2030 On 03-August-23 | | | Bond Future | 11.50 | 85.2983 | 84.4889 | 85.2983 | 0.00 |
| 29/09/2022 | 2030 On 03-August-23 | 0000000 | Call | Bond Future | 5679 | 6 | 6 | 6 | 0.00 |
| 29/09/2022 | 2030 On 03-August-23 | 0000000 | Call | Bond Future | 2569 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | 2030 On 03-August-23 | 0000000 | Call | Bond Future | 6547 | 7 | 7 | 7 | 0.00 |
| 29/09/2022 | 2030 On 03-August-23 | 0000000 | Call | Bond Future | 2527 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | 2030 On 03-August-23 | 0000000 | Call | Bond Future | 1003 | 1 | 1 | 1 | 1,012.00 |
| 29/09/2022 | 2030 On 03-August-23 | 0000000 | Call | Bond Future | 1317 | 2 | 1 | 2 | 350.00 |
| 29/09/2022 | 2030 On 03-August-23 | 0000000 | Call | Bond Future | 2548 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | 2030 On 03-August-23 | 0000000 | Put | Bond Future | 3130 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | 2030 On 03-August-23 | 0000000 | Put | Bond Future | 4820 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | 2030 On 03-August-23 | 0000000 | Put | Bond Future | 3169 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | 2030 On 03-August-23 | 0000000 | Put | Bond Future | 1180 | 1 | 1 | 1 | 350.00 |
| 29/09/2022 | 2030 On 03-August-23 | 0000000 | Put | Bond Future | 5572 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | 2030 On 03-August-23 | 0000000 | Put | Bond Future | 1431 | 1 | 1 | 1 | 1,012.00 |
| 29/09/2022 | 2030 On 03-August-23 | 0000000 | Put | Bond Future | 3149 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | 2030 On 02-November-23 | | | Bond Future | 11.66 | 87.0523 | 86.2262 | 87.0523 | 0.00 |
| 29/09/2022 | 2030 On 02-November-23 | 0000000 | Call | Bond Future | 1521 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | 2030 On 02-November-23 | 0000000 | Call | Bond Future | 1506 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | 2030 On 02-November-23 | 0000000 | Call | Bond Future | 1491 | 2 | 1 | 2 | 0.00 |
| 29/09/2022 | 2030 On 02-November-23 | 0000000 | Put | Bond Future | 4927 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | 2030 On 02-November-23 | 0000000 | Put | Bond Future | 4900 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | 2030 On 02-November-23 | 0000000 | Put | Bond Future | 4874 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | 2032 On 03-November-22 | | | Bond Future | 11.51 | 83.2988 | 82.4253 | 83.2988 | 171,115.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 180.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 1363 | 2 | 1 | 2 | 0.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 4011 | 5 | 4 | 5 | 0.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 64 | 0 | 0 | 0 | 750.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 1101 | 2 | 1 | 2 | 0.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 2 | 0 | 0 | 0 | 500.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 454.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 750.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 7054 | 6 | 7 | 6 | 180.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 8388 | 8 | 8 | 8 | 0.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 7330 | 6 | 7 | 6 | 454.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 11606 | 11 | 12 | 11 | 0.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 11020 | 10 | 11 | 10 | 0.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 4920 | 4 | 5 | 4 | 180.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 11901 | 11 | 12 | 11 | 0.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 5281 | 4 | 5 | 4 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 6780 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 1414 | 1 | 1 | 1 | 7,500.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 4368 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 4417 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 253 | 0 | 0 | 0 | 750.00 |
| 29/09/2022 | 2032 On 03-November-22 | 0000000 | Put | Bond Future | 1182 | 1 | 1 | 1 | 500.00 |
| 29/09/2022 | 2032 On 02-February-23 | | | Bond Future | 11.68 | 84.8545 | 83.9635 | 84.8545 | 18.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 2834 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 5772 | 6 | 6 | 6 | 0.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 326 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 333 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 208 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 33 | 0 | 0 | 0 | 454.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 2429 | 3 | 2 | 3 | 0.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 340 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 415 | 1 | 0 | 1 | 0.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 569 | 1 | 1 | 1 | 750.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 233 | 0 | 0 | 0 | 500.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 48 | 0 | 0 | 0 | 500.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Call | Bond Future | 129 | 0 | 0 | 0 | 750.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 9203 | 8 | 9 | 8 | 0.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 11657 | 11 | 12 | 11 | 0.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 7668 | 7 | 8 | 7 | 0.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 5617 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 6354 | 6 | 6 | 6 | 454.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 6810 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 2376 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 12566 | 12 | 13 | 12 | 0.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 7968 | 7 | 8 | 7 | 454.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 6856 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 6902 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 835 | 1 | 1 | 1 | 750.00 |
| 29/09/2022 | 2032 On 02-February-23 | 0000000 | Put | Bond Future | 2064 | 2 | 2 | 2 | 500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | 2032 On 04-May-23 | | | Bond Future | 11.82 | 82.4397 | 81.5295 | 82.4397 | 0.00 |
| 29/09/2022 | 2032 On 04-May-23 | 0000000 | Call | Bond Future | 854 | 1 | 1 | 1 | 400.00 |
| 29/09/2022 | 2032 On 04-May-23 | 0000000 | Call | Bond Future | 1174 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | 2032 On 04-May-23 | 0000000 | Call | Bond Future | 1188 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | 2032 On 04-May-23 | 0000000 | Call | Bond Future | 1203 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | 2032 On 04-May-23 | 0000000 | Call | Bond Future | 2053 | 2 | 2 | 2 | 400.00 |
| 29/09/2022 | 2032 On 04-May-23 | 0000000 | Call | Bond Future | 8038 | 9 | 8 | 9 | 0.00 |
| 29/09/2022 | 2032 On 04-May-23 | 0000000 | Put | Bond Future | 935 | 1 | 1 | 1 | 400.00 |
| 29/09/2022 | 2032 On 04-May-23 | 0000000 | Put | Bond Future | 5733 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | 2032 On 04-May-23 | 0000000 | Put | Bond Future | 5769 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | 2032 On 04-May-23 | 0000000 | Put | Bond Future | 5805 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | 2032 On 04-May-23 | 0000000 | Put | Bond Future | 6761 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2032 On 04-May-23 | 0000000 | Put | Bond Future | 4206 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | 2032 On 03-August-23 | | | Bond Future | 11.96 | 84.1578 | 83.2284 | 84.1578 | 2,600.00 |
| 29/09/2022 | 2032 On 03-August-23 | 0000000 | Call | Bond Future | 2910 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | 2032 On 03-August-23 | 0000000 | Call | Bond Future | 2933 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | 2032 On 03-August-23 | 0000000 | Call | Bond Future | 3268 | 4 | 3 | 4 | 5,000.00 |
| 29/09/2022 | 2032 On 03-August-23 | 0000000 | Call | Bond Future | 2957 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | 2032 On 03-August-23 | 0000000 | Put | Bond Future | 3855 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | 2032 On 03-August-23 | 0000000 | Put | Bond Future | 3565 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | 2032 On 03-August-23 | 0000000 | Put | Bond Future | 3878 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | 2032 On 03-August-23 | 0000000 | Put | Bond Future | 3902 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | 2032 On 02-November-23 | | | Bond Future | 12.12 | 81.7278 | 80.7794 | 81.7278 | 0.00 |
| 29/09/2022 | 2032 On 02-November-23 | 0000000 | Call | Bond Future | 1838 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | 2032 On 02-November-23 | 0000000 | Call | Bond Future | 1854 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | 2032 On 02-November-23 | 0000000 | Call | Bond Future | 1871 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | 2032 On 02-November-23 | 0000000 | Put | Bond Future | 5949 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | 2032 On 02-November-23 | 0000000 | Put | Bond Future | 5980 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | 2032 On 02-November-23 | 0000000 | Put | Bond Future | 6011 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | 2033 On 03-November-22 | | | Bond Future | 112.27 | 111.5568 | 112.2691 | 111.5568 | 1,415.00 |
| 29/09/2022 | 2033 On 02-February-23 | | | Bond Future | 114.39 | 113.6678 | 114.3919 | 113.6678 | 6,141.00 |
| 29/09/2022 | 2033 On 04-May-23 | | | Bond Future | 115.38 | 114.6407 | 115.3797 | 114.6407 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | 2033 On 03-August-23 | | | Bond Future | 117.81 | 117.0530 | 117.8073 | 117.0530 | 0.00 |
| 29/09/2022 | 2033 On 02-November-23 | | | Bond Future | 118.82 | 118.0426 | 118.8153 | 118.0426 | 0.00 |
| 29/09/2022 | 2037 On 03-November-22 | | | Bond Future | 11.96 | 79.8100 | 78.8823 | 79.8100 | 60,747.00 |
| 29/09/2022 | 2037 On 03-November-22 | 0000000 | Call | Bond Future | 202 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2037 On 03-November-22 | 0000000 | Call | Bond Future | 218 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2037 On 03-November-22 | 0000000 | Call | Bond Future | 210 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2037 On 03-November-22 | 0000000 | Put | Bond Future | 3956 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | 2037 On 03-November-22 | 0000000 | Put | Bond Future | 4008 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | 2037 On 03-November-22 | 0000000 | Put | Bond Future | 3905 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | 2037 On 02-February-23 | | | Bond Future | 12.11 | 77.0447 | 76.0984 | 77.0447 | 76,247.00 |
| 29/09/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 705 | 1 | 1 | 1 | 636.00 |
| 29/09/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 643 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 2448 | 3 | 2 | 3 | 0.00 |
| 29/09/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 619 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | 2037 On 02-February-23 | 0000000 | Call | Bond Future | 631 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 6807 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 6856 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 6758 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 6516 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2037 On 02-February-23 | 0000000 | Put | Bond Future | 3227 | 3 | 3 | 3 | 636.00 |
| 29/09/2022 | 2037 On 04-May-23 | | | Bond Future | 12.25 | 78.6341 | 77.6676 | 78.6341 | 0.00 |
| 29/09/2022 | 2037 On 04-May-23 | 0000000 | Call | Bond Future | 2385 | 3 | 2 | 3 | 400.00 |
| 29/09/2022 | 2037 On 04-May-23 | 0000000 | Call | Bond Future | 8625 | 9 | 9 | 9 | 0.00 |
| 29/09/2022 | 2037 On 04-May-23 | 0000000 | Call | Bond Future | 1442 | 2 | 1 | 2 | 0.00 |
| 29/09/2022 | 2037 On 04-May-23 | 0000000 | Call | Bond Future | 1002 | 1 | 1 | 1 | 400.00 |
| 29/09/2022 | 2037 On 04-May-23 | 0000000 | Call | Bond Future | 1408 | 2 | 1 | 2 | 0.00 |
| 29/09/2022 | 2037 On 04-May-23 | 0000000 | Call | Bond Future | 1425 | 2 | 1 | 2 | 0.00 |
| 29/09/2022 | 2037 On 04-May-23 | 0000000 | Put | Bond Future | 6670 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2037 On 04-May-23 | 0000000 | Put | Bond Future | 7922 | 7 | 8 | 7 | 0.00 |
| 29/09/2022 | 2037 On 04-May-23 | 0000000 | Put | Bond Future | 6712 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2037 On 04-May-23 | 0000000 | Put | Bond Future | 1284 | 1 | 1 | 1 | 400.00 |
| 29/09/2022 | 2037 On 04-May-23 | 0000000 | Put | Bond Future | 6628 | 6 | 7 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | 2037 On 04-May-23 | 0000000 | Put | Bond Future | 4929 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | 2037 On 03-August-23 | | | Bond Future | 12.38 | 76.0147 | 75.0279 | 76.0147 | 0.00 |
| 29/09/2022 | 2037 On 03-August-23 | 0000000 | Call | Bond Future | 3445 | 4 | 3 | 4 | 0.00 |
| 29/09/2022 | 2037 On 03-August-23 | 0000000 | Call | Bond Future | 3419 | 4 | 3 | 4 | 0.00 |
| 29/09/2022 | 2037 On 03-August-23 | 0000000 | Call | Bond Future | 3392 | 4 | 3 | 4 | 0.00 |
| 29/09/2022 | 2037 On 03-August-23 | 0000000 | Put | Bond Future | 4792 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | 2037 On 03-August-23 | 0000000 | Put | Bond Future | 4764 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | 2037 On 03-August-23 | 0000000 | Put | Bond Future | 4736 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | 2037 On 02-November-23 | | | Bond Future | 12.52 | 77.5779 | 76.5707 | 77.5779 | 0.00 |
| 29/09/2022 | 2037 On 02-November-23 | 0000000 | Call | Bond Future | 2149 | 3 | 2 | 3 | 0.00 |
| 29/09/2022 | 2037 On 02-November-23 | 0000000 | Call | Bond Future | 2130 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | 2037 On 02-November-23 | 0000000 | Call | Bond Future | 2167 | 3 | 2 | 3 | 0.00 |
| 29/09/2022 | 2037 On 02-November-23 | 0000000 | Put | Bond Future | 7386 | 7 | 7 | 7 | 0.00 |
| 29/09/2022 | 2037 On 02-November-23 | 0000000 | Put | Bond Future | 7348 | 7 | 7 | 7 | 0.00 |
| 29/09/2022 | 2037 On 02-November-23 | 0000000 | Put | Bond Future | 7310 | 7 | 7 | 7 | 0.00 |
| 29/09/2022 | 2038 On 03-November-22 | | | Bond Future | 126.08 | 126.3315 | 126.0772 | 126.3315 | 5,628.00 |
| 29/09/2022 | 2038 On 02-February-23 | | | Bond Future | 126.54 | 126.7978 | 126.5375 | 126.7978 | 0.00 |
| 29/09/2022 | 2038 On 04-May-23 | | | Bond Future | 129.17 | 129.4376 | 129.1709 | 129.4376 | 0.00 |
| 29/09/2022 | 2038 On 03-August-23 | | | Bond Future | 129.90 | 130.1705 | 129.9011 | 130.1705 | 0.00 |
| 29/09/2022 | 2038 On 02-November-23 | | | Bond Future | 132.60 | 132.8750 | 132.6001 | 132.8750 | 0.00 |
| 29/09/2022 | 2040 On 03-November-22 | | | Bond Future | 12.04 | 81.5289 | 80.5060 | 81.5289 | 61,195.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 352 | 1 | 0 | 1 | 0.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 3 | 0 | 0 | 0 | 1,467.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 254 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 164 | 0 | 0 | 0 | 1,467.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 6 | 0 | 0 | 0 | 1,078.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 1387 | 2 | 1 | 2 | 0.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 3315 | 4 | 3 | 4 | 0.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 236 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 245 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Call | Bond Future | 106 | 0 | 0 | 0 | 1,078.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 5377 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 4164 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 1651 | 1 | 2 | 1 | 0.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 9366 | 8 | 9 | 8 | 0.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 4782 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 7977 | 7 | 8 | 7 | 0.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 8666 | 8 | 9 | 8 | 0.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 3688 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 575 | 0 | 1 | 0 | 1,078.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 4273 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 4218 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | 2040 On 03-November-22 | 0000000 | Put | Bond Future | 13016 | 12 | 13 | 12 | 0.00 |
| 29/09/2022 | 2040 On 02-February-23 | | | Bond Future | 12.19 | 78.5453 | 77.5022 | 78.5453 | 64,691.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 2651 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 637 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 649 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 88 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 95 | 0 | 0 | 0 | 388.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 3171 | 4 | 3 | 4 | 0.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 3267 | 4 | 3 | 4 | 0.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 662 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 751 | 1 | 1 | 1 | 621.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 486 | 1 | 0 | 1 | 388.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Call | Bond Future | 457 | 1 | 0 | 1 | 0.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 8191 | 7 | 8 | 7 | 0.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 6928 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 3360 | 3 | 3 | 3 | 621.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 7299 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 2811 | 2 | 3 | 2 | 388.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 2888 | 2 | 3 | 2 | 0.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 13096 | 12 | 13 | 12 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 8365 | 7 | 8 | 7 | 0.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 13312 | 12 | 13 | 12 | 0.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 7353 | 7 | 7 | 7 | 0.00 |
| 29/09/2022 | 2040 On 02-February-23 | 0000000 | Put | Bond Future | 7407 | 7 | 7 | 7 | 0.00 |
| 29/09/2022 | 2040 On 04-May-23 | | | Bond Future | 12.32 | 80.1659 | 79.1006 | 80.1659 | 0.00 |
| 29/09/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 7857 | 9 | 8 | 9 | 0.00 |
| 29/09/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 1633 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 1751 | 2 | 2 | 2 | 486.00 |
| 29/09/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 645 | 1 | 1 | 1 | 486.00 |
| 29/09/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 853 | 1 | 1 | 1 | 388.00 |
| 29/09/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 282 | 0 | 0 | 0 | 388.00 |
| 29/09/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 1614 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 5427 | 6 | 5 | 6 | 0.00 |
| 29/09/2022 | 2040 On 04-May-23 | 0000000 | Call | Bond Future | 1653 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 7009 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 10634 | 10 | 11 | 10 | 0.00 |
| 29/09/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 2874 | 3 | 3 | 3 | 388.00 |
| 29/09/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 1820 | 2 | 2 | 2 | 486.00 |
| 29/09/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 7097 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 14274 | 13 | 14 | 13 | 0.00 |
| 29/09/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 9546 | 9 | 10 | 9 | 0.00 |
| 29/09/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 6791 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2040 On 04-May-23 | 0000000 | Put | Bond Future | 7053 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2040 On 03-August-23 | | | Bond Future | 12.45 | 77.3280 | 76.2403 | 77.3280 | 0.00 |
| 29/09/2022 | 2040 On 03-August-23 | 0000000 | Call | Bond Future | 3684 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | 2040 On 03-August-23 | 0000000 | Call | Bond Future | 3656 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | 2040 On 03-August-23 | 0000000 | Call | Bond Future | 3712 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | 2040 On 03-August-23 | 0000000 | Put | Bond Future | 4986 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | 2040 On 03-August-23 | 0000000 | Put | Bond Future | 5046 | 5 | 5 | 5 | 0.00 |
| 29/09/2022 | 2040 On 03-August-23 | 0000000 | Put | Bond Future | 5016 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | 2040 On 02-November-23 | | | Bond Future | 12.59 | 78.9182 | 77.8081 | 78.9182 | 0.00 |
| 29/09/2022 | 2040 On 02-November-23 | 0000000 | Call | Bond Future | 2298 | 3 | 2 | 3 | 0.00 |
| 29/09/2022 | 2040 On 02-November-23 | 0000000 | Call | Bond Future | 2278 | 3 | 2 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | 2040 On 02-November-23 | 0000000 | Call | Bond Future | 2258 | 3 | 2 | 3 | 0.00 |
| 29/09/2022 | 2040 On 02-November-23 | 0000000 | Put | Bond Future | 8144 | 7 | 8 | 7 | 0.00 |
| 29/09/2022 | 2040 On 02-November-23 | 0000000 | Put | Bond Future | 8061 | 7 | 8 | 7 | 0.00 |
| 29/09/2022 | 2040 On 02-November-23 | 0000000 | Put | Bond Future | 8102 | 7 | 8 | 7 | 0.00 |
| 29/09/2022 | 2044 On 03-November-22 | | | Bond Future | 12.04 | 78.3947 | 77.2970 | 78.3947 | 73,709.00 |
| 29/09/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 243 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 253 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 3 | 0 | 0 | 0 | 1,647.00 |
| 29/09/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 263 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | 2044 On 03-November-22 | 0000000 | Call | Bond Future | 169 | 0 | 0 | 0 | 1,647.00 |
| 29/09/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 4842 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 4267 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 4211 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 8118 | 7 | 8 | 7 | 0.00 |
| 29/09/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 9551 | 8 | 10 | 8 | 0.00 |
| 29/09/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 13338 | 12 | 13 | 12 | 0.00 |
| 29/09/2022 | 2044 On 03-November-22 | 0000000 | Put | Bond Future | 4323 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | 2044 On 02-February-23 | | | Bond Future | 12.18 | 75.4779 | 74.3584 | 75.4779 | 31,719.00 |
| 29/09/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 739 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 794 | 1 | 1 | 1 | 1,300.00 |
| 29/09/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 2521 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 2243 | 3 | 2 | 3 | 1,300.00 |
| 29/09/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 713 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | 2044 On 02-February-23 | 0000000 | Call | Bond Future | 726 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 7217 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 7271 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 3920 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 3593 | 3 | 4 | 3 | 4,000.00 |
| 29/09/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 6948 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2044 On 02-February-23 | 0000000 | Put | Bond Future | 7163 | 6 | 7 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | 2044 On 04-May-23 | | | Bond Future | 12.30 | 77.0352 | 75.8920 | 77.0352 | 0.00 |
| 29/09/2022 | 2044 On 04-May-23 | 0000000 | Call | Bond Future | 1718 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | 2044 On 04-May-23 | 0000000 | Call | Bond Future | 2435 | 3 | 2 | 3 | 0.00 |
| 29/09/2022 | 2044 On 04-May-23 | 0000000 | Call | Bond Future | 3092 | 4 | 3 | 4 | 0.00 |
| 29/09/2022 | 2044 On 04-May-23 | 0000000 | Call | Bond Future | 1698 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | 2044 On 04-May-23 | 0000000 | Call | Bond Future | 1678 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | 2044 On 04-May-23 | 0000000 | Put | Bond Future | 7149 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2044 On 04-May-23 | 0000000 | Put | Bond Future | 5743 | 5 | 6 | 5 | 4,115.00 |
| 29/09/2022 | 2044 On 04-May-23 | 0000000 | Put | Bond Future | 7104 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2044 On 04-May-23 | 0000000 | Put | Bond Future | 4872 | 4 | 5 | 4 | 4,115.00 |
| 29/09/2022 | 2044 On 04-May-23 | 0000000 | Put | Bond Future | 7059 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | 2044 On 03-August-23 | | | Bond Future | 12.43 | 74.2574 | 73.0901 | 74.2574 | 0.00 |
| 29/09/2022 | 2044 On 03-August-23 | 0000000 | Call | Bond Future | 3680 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | 2044 On 03-August-23 | 0000000 | Call | Bond Future | 3624 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | 2044 On 03-August-23 | 0000000 | Call | Bond Future | 3652 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | 2044 On 03-August-23 | 0000000 | Put | Bond Future | 5204 | 5 | 5 | 5 | 0.00 |
| 29/09/2022 | 2044 On 03-August-23 | 0000000 | Put | Bond Future | 5235 | 5 | 5 | 5 | 0.00 |
| 29/09/2022 | 2044 On 03-August-23 | 0000000 | Put | Bond Future | 5173 | 5 | 5 | 5 | 0.00 |
| 29/09/2022 | 2044 On 02-November-23 | | | Bond Future | 12.56 | 75.7844 | 74.5931 | 75.7844 | 0.00 |
| 29/09/2022 | 2044 On 02-November-23 | 0000000 | Call | Bond Future | 2307 | 3 | 2 | 3 | 0.00 |
| 29/09/2022 | 2044 On 02-November-23 | 0000000 | Call | Bond Future | 2328 | 3 | 2 | 3 | 0.00 |
| 29/09/2022 | 2044 On 02-November-23 | 0000000 | Call | Bond Future | 2348 | 3 | 2 | 3 | 0.00 |
| 29/09/2022 | 2044 On 02-November-23 | 0000000 | Put | Bond Future | 8209 | 7 | 8 | 7 | 0.00 |
| 29/09/2022 | 2044 On 02-November-23 | 0000000 | Put | Bond Future | 8252 | 7 | 8 | 7 | 0.00 |
| 29/09/2022 | 2044 On 02-November-23 | 0000000 | Put | Bond Future | 8295 | 8 | 8 | 8 | 0.00 |
| 29/09/2022 | 2046 On 03-November-22 | | | Bond Future | 111.41 | 110.9109 | 111.4103 | 110.9109 | 16,546.00 |
| 29/09/2022 | 2046 On 02-February-23 | | | Bond Future | 113.52 | 113.0098 | 113.5169 | 113.0098 | 0.00 |
| 29/09/2022 | 2046 On 04-May-23 | | | Bond Future | 113.83 | 113.3117 | 113.8301 | 113.3117 | 0.00 |
| 29/09/2022 | 2046 On 03-August-23 | | | Bond Future | 116.23 | 115.6966 | 116.2255 | 115.6966 | 0.00 |
| 29/09/2022 | 2046 On 02-November-23 | | | Bond Future | 116.52 | 115.9760 | 116.5204 | 115.9760 | 0.00 |
| 29/09/2022 | 2050 On 03-November-22 | | | Bond Future | 113.95 | 113.4963 | 113.9507 | 113.4963 | 12,564.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | 2050 On 02-February-23 | | | Bond Future | 113.96 | 113.5020 | 113.9640 | 113.5020 | 0.00 |
| 29/09/2022 | 2050 On 04-May-23 | | | Bond Future | 116.34 | 115.8651 | 116.3354 | 115.8651 | 0.00 |
| 29/09/2022 | 2050 On 03-August-23 | | | Bond Future | 116.57 | 116.0913 | 116.5745 | 116.0913 | 0.00 |
| 29/09/2022 | 2050 On 02-November-23 | | | Bond Future | 119.00 | 118.5034 | 118.9966 | 118.5034 | 0.00 |
| 29/09/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | AL37 On 03-November-22 | | | Index Future | 815.76 | 819.1820 | 815.7620 | 819.1820 | 0.00 |
| 29/09/2022 | AL37 On 02-February-23 | | | Index Future | 830.99 | 834.4820 | 830.9860 | 834.4820 | 0.00 |
| 29/09/2022 | AL37 On 04-May-23 | | | Index Future | 848.07 | 851.6450 | 848.0690 | 851.6450 | 0.00 |
| 29/09/2022 | AL37 On 03-August-23 | | | Index Future | 865.72 | 869.3680 | 865.7150 | 869.3680 | 0.00 |
| 29/09/2022 | AL37 On 02-November-23 | | | Index Future | 883.51 | 887.2420 | 883.5140 | 887.2420 | 0.00 |
| 29/09/2022 | AL7T On 03-November-22 | | | Index Future | 925.56 | 934.5590 | 925.5590 | 934.5590 | 0.00 |
| 29/09/2022 | AL7T On 02-February-23 | | | Index Future | 942.83 | 952.0140 | 942.8320 | 952.0140 | 0.00 |
| 29/09/2022 | AL7T On 04-May-23 | | | Index Future | 962.21 | 971.5940 | 962.2140 | 971.5940 | 0.00 |
| 29/09/2022 | AL7T On 03-August-23 | | | Index Future | 982.24 | 991.8140 | 982.2360 | 991.8140 | 0.00 |
| 29/09/2022 | AL7T On 02-November-23 | | | Index Future | 1002.43 | 1012.2050 | 1002.4300 | 1012.2050 | 0.00 |
| 29/09/2022 | ALBI On 03-November-22 | | | Index Future | 811.71 | 820.0860 | 811.7100 | 820.0860 | 123.00 |
| 29/09/2022 | ALBI On 02-February-23 | | | Index Future | 826.86 | 835.4030 | 826.8590 | 835.4030 | 0.00 |
| 29/09/2022 | ALBI On 04-May-23 | | | Index Future | 843.86 | 852.5850 | 843.8570 | 852.5850 | 0.00 |
| 29/09/2022 | ALBI On 03-August-23 | | | Index Future | 861.42 | 870.3280 | 861.4160 | 870.3280 | 0.00 |
| 29/09/2022 | ALBI On 02-November-23 | | | Index Future | 879.13 | 888.2220 | 879.1260 | 888.2220 | 0.00 |
| 29/09/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C023 On 28-February-23 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 29/09/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|---------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2022 | ES33 On 03-November-22 | | | Bond Future | 12.80 | 71.2496 | 70.4561 | 71.2496 | 0.00 |
| 29/09/2022 | ES33 On 02-February-23 | | | Bond Future | 13.01 | 72.5979 | 71.7882 | 72.5979 | 350.00 |
| 29/09/2022 | ES33 On 04-May-23 | | | Bond Future | 13.18 | 70.3137 | 69.4866 | 70.3137 | 0.00 |
| 29/09/2022 | ES33 On 03-August-23 | | | Bond Future | 13.36 | 71.7948 | 70.9501 | 71.7948 | 0.00 |
| 29/09/2022 | ES33 On 02-November-23 | | | Bond Future | 13.56 | 69.4912 | 68.6289 | 69.4912 | 0.00 |
| 29/09/2022 | ES42 On 03-November-22 | | | Bond Future | 13.08 | 69.1879 | 68.2834 | 69.1879 | 0.00 |
| 29/09/2022 | ES42 On 02-February-23 | | | Bond Future | 13.26 | 70.4985 | 69.5759 | 70.4985 | 4,769.00 |
| 29/09/2022 | ES42 On 04-May-23 | | | Bond Future | 13.42 | 67.7032 | 66.7606 | 67.7032 | 0.00 |
| 29/09/2022 | ES42 On 03-August-23 | | | Bond Future | 13.59 | 69.1306 | 68.1679 | 69.1306 | 0.00 |
| 29/09/2022 | ES42 On 02-November-23 | | | Bond Future | 13.76 | 66.3044 | 65.3217 | 66.3044 | 0.00 |
| 29/09/2022 | GOVI On 03-November-22 | | | GOVI | 800.22 | 808.5280 | 800.2220 | 808.5280 | 870.00 |
| 29/09/2022 | GOVI On 03-November-22 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | GOVI On 03-November-22 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | GOVI On 03-November-22 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | GOVI On 03-November-22 | 0000000 | Put | GOVI | 201880 | 12 | 20 | 12 | 0.00 |
| 29/09/2022 | GOVI On 03-November-22 | 0000000 | Put | GOVI | 201980 | 12 | 20 | 12 | 0.00 |
| 29/09/2022 | GOVI On 03-November-22 | 0000000 | Put | GOVI | 202080 | 12 | 20 | 12 | 0.00 |
| 29/09/2022 | GOVI On 02-February-23 | | | GOVI | 815.16 | 823.6290 | 815.1560 | 823.6290 | 0.00 |
| 29/09/2022 | GOVI On 02-February-23 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | GOVI On 02-February-23 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | GOVI On 02-February-23 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | GOVI On 02-February-23 | 0000000 | Put | GOVI | 356740 | 27 | 36 | 27 | 0.00 |
| 29/09/2022 | GOVI On 02-February-23 | 0000000 | Put | GOVI | 356640 | 27 | 36 | 27 | 0.00 |
| 29/09/2022 | GOVI On 02-February-23 | 0000000 | Put | GOVI | 356840 | 27 | 36 | 27 | 0.00 |
| 29/09/2022 | GOVI On 04-May-23 | | | GOVI | 831.91 | 840.5680 | 831.9140 | 840.5680 | 0.00 |
| 29/09/2022 | GOVI On 04-May-23 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | GOVI On 04-May-23 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | GOVI On 04-May-23 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | GOVI On 04-May-23 | 0000000 | Put | GOVI | 209460 | 12 | 21 | 12 | 0.00 |
| 29/09/2022 | GOVI On 04-May-23 | 0000000 | Put | GOVI | 209560 | 12 | 21 | 12 | 0.00 |
| 29/09/2022 | GOVI On 04-May-23 | 0000000 | Put | GOVI | 209660 | 12 | 21 | 12 | 0.00 |
| 29/09/2022 | GOVI On 03-August-23 | | | GOVI | 849.22 | 858.0610 | 849.2240 | 858.0610 | 0.00 |
| 29/09/2022 | GOVI On 03-August-23 | 0000000 | Call | GOVI | 119940 | 21 | 12 | 21 | 0.00 |
| 29/09/2022 | GOVI On 03-August-23 | 0000000 | Call | GOVI | 120140 | 21 | 12 | 21 | 0.00 |
| 29/09/2022 | GOVI On 03-August-23 | 0000000 | Call | GOVI | 120040 | 21 | 12 | 21 | 0.00 |
| 29/09/2022 | GOVI On 03-August-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | GOVI On 03-August-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | GOVI On 03-August-23 | 0000000 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | GOVI On 02-November-23 | | | GOVI | 866.68 | 875.7030 | 866.6840 | 875.7030 | 0.00 |
| 29/09/2022 | GOVI On 02-November-23 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | GOVI On 02-November-23 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | GOVI On 02-November-23 | 0000000 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | GOVI On 02-November-23 | 0000000 | Put | GOVI | 191260 | 10 | 19 | 10 | 0.00 |
| 29/09/2022 | GOVI On 02-November-23 | 0000000 | Put | GOVI | 191360 | 10 | 19 | 10 | 0.00 |
| 29/09/2022 | GOVI On 02-November-23 | 0000000 | Put | GOVI | 191160 | 10 | 19 | 10 | 0.00 |
| 29/09/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 29/09/2022 | IGOV On 03-November-22 | | | Index Future | 317.08 | 317.0640 | 317.0820 | 317.0640 | 702.00 |
| 29/09/2022 | IGOV On 02-February-23 | | | Index Future | 323.08 | 323.0640 | 323.0780 | 323.0640 | 0.00 |
| 29/09/2022 | IGOV On 04-May-23 | | | Index Future | 329.80 | 329.7840 | 329.7960 | 329.7840 | 0.00 |
| 29/09/2022 | IGOV On 03-August-23 | | | Index Future | 336.73 | 336.7220 | 336.7330 | 336.7220 | 0.00 |
| 29/09/2022 | IGOV On 02-November-23 | | | Index Future | 343.73 | 343.7180 | 343.7290 | 343.7180 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 29/09/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 29/09/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 29/09/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 29/09/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 29/09/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 29/09/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 29/09/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 29/09/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 29/09/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 29/09/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 29/09/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 29/09/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 29/09/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 29/09/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 29/09/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 29/09/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 29/09/2022 | JBAF On 19-October-22 | | | Jibar Tradeable Future | 6.55 | 93.4450 | 93.4500 | 93.4450 | 0.00 |
| 29/09/2022 | JBAF On 16-November-22 | | | Jibar Tradeable Future | 6.64 | 93.3500 | 93.3650 | 93.3500 | 0.00 |
| 29/09/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 7.46 | 92.5350 | 92.5450 | 92.5350 | 68.00 |
| 29/09/2022 | JBAF On 18-January-23 | | | Jibar Tradeable Future | 7.50 | 92.4900 | 92.5050 | 92.4900 | 0.00 |
| 29/09/2022 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 8.09 | 91.8800 | 91.9150 | 91.8800 | 0.00 |
| 29/09/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 8.16 | 91.7950 | 91.8400 | 91.7950 | 0.00 |
| 29/09/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 8.53 | 91.4100 | 91.4700 | 91.4100 | 0.00 |
| 29/09/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 8.62 | 91.3250 | 91.3850 | 91.3250 | 75.00 |
| 29/09/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.66 | 91.2850 | 91.3400 | 91.2850 | 272.00 |
| 29/09/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.69 | 91.2600 | 91.3150 | 91.2600 | 0.00 |
| 29/09/2022 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.67 | 91.2700 | 91.3350 | 91.2700 | 0.00 |
| 29/09/2022 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.78 | 91.1650 | 91.2200 | 91.1650 | 0.00 |
| 29/09/2022 | R023 On 03-November-22 | | | Bond Future | 7.34 | 101.5738 | 101.5870 | 101.5738 | 14,112.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | R023 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R023 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R023 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R023 On 03-November-22 | 0000000 | Put | Bond Future | 330 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R023 On 03-November-22 | 0000000 | Put | Bond Future | 333 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R023 On 03-November-22 | 0000000 | Put | Bond Future | 327 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R035 On 03-November-22 | | | Bond Future | 11.84 | 83.6946 | 82.7183 | 83.6946 | 60,933.00 |
| 29/09/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 582.00 |
| 29/09/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 1 | 0 | 0 | 0 | 976.00 |
| 29/09/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 173 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 180 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 187 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 4673 | 6 | 5 | 6 | 0.00 |
| 29/09/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R035 On 03-November-22 | 0000000 | Call | Bond Future | 123 | 0 | 0 | 0 | 976.00 |
| 29/09/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 4951 | 4 | 5 | 4 | 582.00 |
| 29/09/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 213 | 0 | 0 | 0 | 976.00 |
| 29/09/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 4095 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 7433 | 6 | 7 | 6 | 582.00 |
| 29/09/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 4146 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 4622 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 4198 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 9132 | 8 | 9 | 8 | 0.00 |
| 29/09/2022 | R035 On 03-November-22 | 0000000 | Put | Bond Future | 12282 | 11 | 12 | 11 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | | | Bond Future | 12.00 | 85.2578 | 84.2620 | 85.2578 | 107,331.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 2713 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 7064 | 8 | 7 | 8 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 746 | 1 | 1 | 1 | 976.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 760 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 527 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 537 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 161 | 0 | 0 | 0 | 976.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 336 | 0 | 0 | 0 | 388.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 2600 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 547 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 351 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 308 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 50 | 0 | 0 | 0 | 582.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Call | Bond Future | 62 | 0 | 0 | 0 | 388.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 12653 | 12 | 13 | 12 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 13172 | 12 | 13 | 12 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 8367 | 8 | 8 | 8 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 8149 | 7 | 8 | 7 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 8042 | 7 | 8 | 7 | 582.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 10097 | 9 | 10 | 9 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 6904 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 864 | 1 | 1 | 1 | 976.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 12912 | 12 | 13 | 12 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 6954 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 7004 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 6047 | 5 | 6 | 5 | 582.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 6092 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 2815 | 2 | 3 | 2 | 388.00 |
| 29/09/2022 | R035 On 02-February-23 | 0000000 | Put | Bond Future | 2918 | 2 | 3 | 2 | 0.00 |
| 29/09/2022 | R035 On 04-May-23 | | | Bond Future | 12.13 | 82.5076 | 81.4907 | 82.5076 | 0.00 |
| 29/09/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 1455 | 2 | 1 | 2 | 0.00 |
| 29/09/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 204 | 0 | 0 | 0 | 388.00 |
| 29/09/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 485 | 1 | 0 | 1 | 491.00 |
| 29/09/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 4563 | 5 | 5 | 5 | 0.00 |
| 29/09/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 6991 | 8 | 7 | 8 | 0.00 |
| 29/09/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 1370 | 2 | 1 | 2 | 491.00 |
| 29/09/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 1421 | 2 | 1 | 2 | 0.00 |
| 29/09/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 1438 | 2 | 1 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | R035 On 04-May-23 | 0000000 | Call | Bond Future | 632 | 1 | 1 | 1 | 388.00 |
| 29/09/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 9335 | 9 | 9 | 9 | 0.00 |
| 29/09/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 1727 | 1 | 2 | 1 | 491.00 |
| 29/09/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 2860 | 2 | 3 | 2 | 388.00 |
| 29/09/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 6481 | 6 | 6 | 6 | 0.00 |
| 29/09/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 10296 | 9 | 10 | 9 | 0.00 |
| 29/09/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 13658 | 13 | 14 | 13 | 0.00 |
| 29/09/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 6685 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 6562 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | R035 On 04-May-23 | 0000000 | Put | Bond Future | 6522 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | R035 On 03-August-23 | | | Bond Future | 12.27 | 84.2269 | 83.1885 | 84.2269 | 0.00 |
| 29/09/2022 | R035 On 03-August-23 | 0000000 | Call | Bond Future | 3215 | 4 | 3 | 4 | 0.00 |
| 29/09/2022 | R035 On 03-August-23 | 0000000 | Call | Bond Future | 3241 | 4 | 3 | 4 | 0.00 |
| 29/09/2022 | R035 On 03-August-23 | 0000000 | Call | Bond Future | 3266 | 4 | 3 | 4 | 0.00 |
| 29/09/2022 | R035 On 03-August-23 | 0000000 | Put | Bond Future | 4673 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | R035 On 03-August-23 | 0000000 | Put | Bond Future | 4701 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | R035 On 03-August-23 | 0000000 | Put | Bond Future | 4728 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | R035 On 02-November-23 | | | Bond Future | 12.42 | 81.4532 | 80.3934 | 81.4532 | 0.00 |
| 29/09/2022 | R035 On 02-November-23 | 0000000 | Call | Bond Future | 2073 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R035 On 02-November-23 | 0000000 | Call | Bond Future | 2036 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R035 On 02-November-23 | 0000000 | Call | Bond Future | 2054 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R035 On 02-November-23 | 0000000 | Put | Bond Future | 7359 | 7 | 7 | 7 | 0.00 |
| 29/09/2022 | R035 On 02-November-23 | 0000000 | Put | Bond Future | 7396 | 7 | 7 | 7 | 0.00 |
| 29/09/2022 | R035 On 02-November-23 | 0000000 | Put | Bond Future | 7321 | 7 | 7 | 7 | 0.00 |
| 29/09/2022 | R186 On 03-November-22 | | | Bond Future | 9.60 | 107.4416 | 106.9928 | 107.4416 | 63,214.00 |
| 29/09/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 4,310.00 |
| 29/09/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R186 On 03-November-22 | 0000000 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 3692 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 2434 | 2 | 2 | 2 | 4,310.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 3727 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 3657 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | R186 On 03-November-22 | 0000000 | Put | Bond Future | 4798 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | R186 On 02-February-23 | | | Bond Future | 9.76 | 104.1481 | 103.6893 | 104.1481 | 0.00 |
| 29/09/2022 | R186 On 02-February-23 | 0000000 | Call | Bond Future | 131 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R186 On 02-February-23 | 0000000 | Call | Bond Future | 128 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R186 On 02-February-23 | 0000000 | Call | Bond Future | 125 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R186 On 02-February-23 | 0000000 | Put | Bond Future | 4886 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | R186 On 02-February-23 | 0000000 | Put | Bond Future | 4855 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | R186 On 02-February-23 | 0000000 | Put | Bond Future | 4824 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | R186 On 04-May-23 | | | Bond Future | 9.88 | 106.2940 | 105.8248 | 106.2940 | 0.00 |
| 29/09/2022 | R186 On 04-May-23 | 0000000 | Call | Bond Future | 514 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R186 On 04-May-23 | 0000000 | Call | Bond Future | 521 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R186 On 04-May-23 | 0000000 | Call | Bond Future | 528 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R186 On 04-May-23 | 0000000 | Put | Bond Future | 3763 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | R186 On 04-May-23 | 0000000 | Put | Bond Future | 3739 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | R186 On 04-May-23 | 0000000 | Put | Bond Future | 3787 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | R186 On 03-August-23 | | | Bond Future | 10.01 | 103.2018 | 102.7225 | 103.2018 | 0.00 |
| 29/09/2022 | R186 On 03-August-23 | 0000000 | Call | Bond Future | 1609 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R186 On 03-August-23 | 0000000 | Call | Bond Future | 1580 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R186 On 03-August-23 | 0000000 | Call | Bond Future | 1594 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R186 On 03-August-23 | 0000000 | Put | Bond Future | 2364 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R186 On 03-August-23 | 0000000 | Put | Bond Future | 2378 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R186 On 03-August-23 | 0000000 | Put | Bond Future | 2350 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R186 On 02-November-23 | | | Bond Future | 10.17 | 105.3240 | 104.8348 | 105.3240 | 0.00 |
| 29/09/2022 | R186 On 02-November-23 | 0000000 | Call | Bond Future | 2520 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | R186 On 02-November-23 | 0000000 | Call | Bond Future | 1079 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R186 On 02-November-23 | 0000000 | Call | Bond Future | 1090 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R186 On 02-November-23 | 0000000 | Call | Bond Future | 1101 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R186 On 02-November-23 | 0000000 | Call | Bond Future | 852 | 1 | 1 | 1 | 1,715.00 |
| 29/09/2022 | R186 On 02-November-23 | 0000000 | Put | Bond Future | 3148 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | R186 On 02-November-23 | 0000000 | Put | Bond Future | 3164 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | R186 On 02-November-23 | 0000000 | Put | Bond Future | 3578 | 3 | 4 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | R186 On 02-November-23 | 0000000 | Put | Bond Future | 3180 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | R186 On 02-November-23 | 0000000 | Put | Bond Future | 1857 | 2 | 2 | 2 | 1,715.00 |
| 29/09/2022 | R197 On 03-November-22 | | | Bond Future | 335.47 | 336.3568 | 335.4748 | 336.3568 | 831.00 |
| 29/09/2022 | R197 On 02-February-23 | | | Bond Future | 332.91 | 333.8121 | 332.9088 | 333.8121 | 0.00 |
| 29/09/2022 | R197 On 04-May-23 | | | Bond Future | 339.84 | 340.7618 | 339.8366 | 340.7618 | 0.00 |
| 29/09/2022 | R197 On 03-August-23 | | | Bond Future | 337.81 | 338.7450 | 337.8115 | 338.7450 | 0.00 |
| 29/09/2022 | R197 On 02-November-23 | | | Bond Future | 344.83 | 345.7832 | 344.8303 | 345.7832 | 0.00 |
| 29/09/2022 | R202 On 03-November-22 | | | Bond Future | 246.30 | 246.4124 | 246.2991 | 246.4124 | 6,206.00 |
| 29/09/2022 | R202 On 02-February-23 | | | Bond Future | 246.22 | 246.3429 | 246.2239 | 246.3429 | 460.00 |
| 29/09/2022 | R202 On 04-May-23 | | | Bond Future | 251.35 | 251.4704 | 251.3467 | 251.4704 | 0.00 |
| 29/09/2022 | R202 On 03-August-23 | | | Bond Future | 251.76 | 251.8817 | 251.7612 | 251.8817 | 0.00 |
| 29/09/2022 | R202 On 02-November-23 | | | Bond Future | 256.99 | 257.1151 | 256.9921 | 257.1151 | 0.00 |
| 29/09/2022 | R209 On 03-November-22 | | | Bond Future | 11.83 | 64.4694 | 63.6195 | 64.4694 | 19,096.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,750.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 545 | 1 | 1 | 1 | 1,136.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 92 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 54 | 0 | 0 | 0 | 1,136.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 96 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 6,000.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 1680 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Call | Bond Future | 100 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 4089 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 6845 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 4727 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 859 | 1 | 1 | 1 | 7,750.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 12698 | 12 | 13 | 12 | 0.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 14267 | 13 | 14 | 13 | 0.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 4137 | 3 | 4 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 4233 | 3 | 4 | 3 | 6,000.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 4185 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 2140 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R209 On 03-November-22 | 0000000 | Put | Bond Future | 9687 | 9 | 10 | 9 | 6,000.00 |
| 29/09/2022 | R209 On 02-February-23 | | | Bond Future | 11.97 | 65.6735 | 64.8067 | 65.6735 | 2,066.00 |
| 29/09/2022 | R209 On 02-February-23 | 0000000 | Call | Bond Future | 427 | 1 | 0 | 1 | 0.00 |
| 29/09/2022 | R209 On 02-February-23 | 0000000 | Call | Bond Future | 418 | 1 | 0 | 1 | 0.00 |
| 29/09/2022 | R209 On 02-February-23 | 0000000 | Call | Bond Future | 410 | 1 | 0 | 1 | 0.00 |
| 29/09/2022 | R209 On 02-February-23 | 0000000 | Put | Bond Future | 6279 | 6 | 6 | 6 | 0.00 |
| 29/09/2022 | R209 On 02-February-23 | 0000000 | Put | Bond Future | 6369 | 6 | 6 | 6 | 0.00 |
| 29/09/2022 | R209 On 02-February-23 | 0000000 | Put | Bond Future | 6324 | 6 | 6 | 6 | 0.00 |
| 29/09/2022 | R209 On 04-May-23 | | | Bond Future | 12.09 | 63.8726 | 62.9874 | 63.8726 | 1,250.00 |
| 29/09/2022 | R209 On 04-May-23 | 0000000 | Call | Bond Future | 1160 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R209 On 04-May-23 | 0000000 | Call | Bond Future | 1008 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R209 On 04-May-23 | 0000000 | Call | Bond Future | 4199 | 5 | 4 | 5 | 0.00 |
| 29/09/2022 | R209 On 04-May-23 | 0000000 | Call | Bond Future | 1131 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R209 On 04-May-23 | 0000000 | Call | Bond Future | 1146 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R209 On 04-May-23 | 0000000 | Call | Bond Future | 240 | 0 | 0 | 0 | 7,500.00 |
| 29/09/2022 | R209 On 04-May-23 | 0000000 | Put | Bond Future | 11062 | 10 | 11 | 10 | 0.00 |
| 29/09/2022 | R209 On 04-May-23 | 0000000 | Put | Bond Future | 5968 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | R209 On 04-May-23 | 0000000 | Put | Bond Future | 6005 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | R209 On 04-May-23 | 0000000 | Put | Bond Future | 2333 | 2 | 2 | 2 | 7,500.00 |
| 29/09/2022 | R209 On 04-May-23 | 0000000 | Put | Bond Future | 6347 | 6 | 6 | 6 | 7,500.00 |
| 29/09/2022 | R209 On 04-May-23 | 0000000 | Put | Bond Future | 5931 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | R209 On 03-August-23 | | | Bond Future | 12.21 | 65.2037 | 64.2999 | 65.2037 | 0.00 |
| 29/09/2022 | R209 On 03-August-23 | 0000000 | Call | Bond Future | 2863 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | R209 On 03-August-23 | 0000000 | Call | Bond Future | 2840 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | R209 On 03-August-23 | 0000000 | Call | Bond Future | 2818 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | R209 On 03-August-23 | 0000000 | Put | Bond Future | 4058 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | R209 On 03-August-23 | 0000000 | Put | Bond Future | 4108 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | R209 On 03-August-23 | 0000000 | Put | Bond Future | 4083 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | R209 On 02-November-23 | | | Bond Future | 12.34 | 63.3926 | 62.4702 | 63.3926 | 0.00 |
| 29/09/2022 | R209 On 02-November-23 | 0000000 | Call | Bond Future | 1796 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | R209 On 02-November-23 | 0000000 | Call | Bond Future | 1780 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R209 On 02-November-23 | 0000000 | Call | Bond Future | 1764 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R209 On 02-November-23 | 0000000 | Put | Bond Future | 6529 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | R209 On 02-November-23 | 0000000 | Put | Bond Future | 6496 | 6 | 6 | 6 | 0.00 |
| 29/09/2022 | R209 On 02-November-23 | 0000000 | Put | Bond Future | 6462 | 6 | 6 | 6 | 0.00 |
| 29/09/2022 | R210 On 03-November-22 | | | Bond Future | 225.47 | 227.3356 | 225.4730 | 227.3356 | 430.00 |
| 29/09/2022 | R210 On 02-February-23 | | | Bond Future | 229.74 | 231.6374 | 229.7363 | 231.6374 | 300.00 |
| 29/09/2022 | R210 On 04-May-23 | | | Bond Future | 231.41 | 233.3500 | 231.4098 | 233.3500 | 0.00 |
| 29/09/2022 | R210 On 03-August-23 | | | Bond Future | 236.28 | 238.2608 | 236.2790 | 238.2608 | 0.00 |
| 29/09/2022 | R210 On 02-November-23 | | | Bond Future | 237.97 | 239.9908 | 237.9746 | 239.9908 | 0.00 |
| 29/09/2022 | R213 On 03-November-22 | | | Bond Future | 11.39 | 78.9067 | 78.1177 | 78.9067 | 33,626.00 |
| 29/09/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 29/09/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 476.00 |
| 29/09/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R213 On 03-November-22 | 0000000 | Call | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 4735 | 4 | 5 | 4 | 200.00 |
| 29/09/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 4641 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 4688 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 10663 | 10 | 11 | 10 | 0.00 |
| 29/09/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 5599 | 5 | 6 | 5 | 476.00 |
| 29/09/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 6630 | 6 | 7 | 6 | 200.00 |
| 29/09/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 4594 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 7327 | 7 | 7 | 7 | 476.00 |
| 29/09/2022 | R213 On 03-November-22 | 0000000 | Put | Bond Future | 10979 | 10 | 11 | 10 | 0.00 |
| 29/09/2022 | R213 On 02-February-23 | | | Bond Future | 11.56 | 80.3805 | 79.5755 | 80.3805 | 0.00 |
| 29/09/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 405 | 1 | 0 | 1 | 912.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 271 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 31 | 0 | 0 | 0 | 476.00 |
| 29/09/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 265 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 276 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 349 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 3860 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | R213 On 02-February-23 | 0000000 | Call | Bond Future | 173 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 1158 | 1 | 1 | 1 | 912.00 |
| 29/09/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 6385 | 6 | 6 | 6 | 0.00 |
| 29/09/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 5523 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 5845 | 5 | 6 | 5 | 476.00 |
| 29/09/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 6427 | 6 | 6 | 6 | 0.00 |
| 29/09/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 11419 | 11 | 11 | 11 | 0.00 |
| 29/09/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 7300 | 7 | 7 | 7 | 476.00 |
| 29/09/2022 | R213 On 02-February-23 | 0000000 | Put | Bond Future | 6343 | 6 | 6 | 6 | 0.00 |
| 29/09/2022 | R213 On 04-May-23 | | | Bond Future | 11.70 | 78.4815 | 77.6593 | 78.4815 | 0.00 |
| 29/09/2022 | R213 On 04-May-23 | 0000000 | Call | Bond Future | 984 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R213 On 04-May-23 | 0000000 | Call | Bond Future | 972 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R213 On 04-May-23 | 0000000 | Call | Bond Future | 996 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R213 On 04-May-23 | 0000000 | Put | Bond Future | 5161 | 5 | 5 | 5 | 0.00 |
| 29/09/2022 | R213 On 04-May-23 | 0000000 | Put | Bond Future | 5228 | 5 | 5 | 5 | 0.00 |
| 29/09/2022 | R213 On 04-May-23 | 0000000 | Put | Bond Future | 5195 | 5 | 5 | 5 | 0.00 |
| 29/09/2022 | R213 On 03-August-23 | | | Bond Future | 11.85 | 80.1165 | 79.2769 | 80.1165 | 0.00 |
| 29/09/2022 | R213 On 03-August-23 | 0000000 | Call | Bond Future | 2568 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | R213 On 03-August-23 | 0000000 | Call | Bond Future | 2547 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | R213 On 03-August-23 | 0000000 | Call | Bond Future | 2588 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | R213 On 03-August-23 | 0000000 | Put | Bond Future | 3506 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | R213 On 03-August-23 | 0000000 | Put | Bond Future | 3527 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | R213 On 03-August-23 | 0000000 | Put | Bond Future | 3485 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | R213 On 02-November-23 | | | Bond Future | 12.01 | 78.2102 | 77.3533 | 78.2102 | 0.00 |
| 29/09/2022 | R213 On 02-November-23 | 0000000 | Call | Bond Future | 1592 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R213 On 02-November-23 | 0000000 | Call | Bond Future | 1578 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R213 On 02-November-23 | 0000000 | Call | Bond Future | 1607 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | R213 On 02-November-23 | 0000000 | Put | Bond Future | 5247 | 5 | 5 | 5 | 0.00 |
| 29/09/2022 | R213 On 02-November-23 | 0000000 | Put | Bond Future | 5302 | 5 | 5 | 5 | 0.00 |
| 29/09/2022 | R213 On 02-November-23 | 0000000 | Put | Bond Future | 5275 | 5 | 5 | 5 | 0.00 |
| 29/09/2022 | R214 On 03-November-22 | | | Bond Future | 11.96 | 61.8869 | 61.0073 | 61.8869 | 24,788.00 |
| 29/09/2022 | R214 On 03-November-22 | 0000000 | Call | Bond Future | 221 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R214 On 03-November-22 | 0000000 | Call | Bond Future | 230 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R214 On 03-November-22 | 0000000 | Call | Bond Future | 213 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R214 On 03-November-22 | 0000000 | Put | Bond Future | 3317 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | R214 On 03-November-22 | 0000000 | Put | Bond Future | 3362 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | R214 On 03-November-22 | 0000000 | Put | Bond Future | 3407 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | R214 On 02-February-23 | | | Bond Future | 12.10 | 63.0427 | 62.1459 | 63.0427 | 64,507.00 |
| 29/09/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 636 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 1839 | 2 | 2 | 2 | 1,600.00 |
| 29/09/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 648 | 1 | 1 | 1 | 1,600.00 |
| 29/09/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 614 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R214 On 02-February-23 | 0000000 | Call | Bond Future | 625 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 5904 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 5948 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 3307 | 3 | 3 | 3 | 0.00 |
| 29/09/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 5860 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | R214 On 02-February-23 | 0000000 | Put | Bond Future | 5816 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | R214 On 04-May-23 | | | Bond Future | 12.21 | 61.0409 | 60.1251 | 61.0409 | 0.00 |
| 29/09/2022 | R214 On 04-May-23 | 0000000 | Call | Bond Future | 1446 | 2 | 1 | 2 | 0.00 |
| 29/09/2022 | R214 On 04-May-23 | 0000000 | Call | Bond Future | 1430 | 2 | 1 | 2 | 0.00 |
| 29/09/2022 | R214 On 04-May-23 | 0000000 | Call | Bond Future | 1413 | 2 | 1 | 2 | 0.00 |
| 29/09/2022 | R214 On 04-May-23 | 0000000 | Put | Bond Future | 5701 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | R214 On 04-May-23 | 0000000 | Put | Bond Future | 5664 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | R214 On 04-May-23 | 0000000 | Put | Bond Future | 5627 | 5 | 6 | 5 | 0.00 |
| 29/09/2022 | R214 On 03-August-23 | | | Bond Future | 12.32 | 62.3128 | 61.3777 | 62.3128 | 0.00 |
| 29/09/2022 | R214 On 03-August-23 | 0000000 | Call | Bond Future | 3291 | 4 | 3 | 4 | 0.00 |
| 29/09/2022 | R214 On 03-August-23 | 0000000 | Call | Bond Future | 3267 | 4 | 3 | 4 | 0.00 |
| 29/09/2022 | R214 On 03-August-23 | 0000000 | Call | Bond Future | 3243 | 4 | 3 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | R214 On 03-August-23 | 0000000 | Put | Bond Future | 4103 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | R214 On 03-August-23 | 0000000 | Put | Bond Future | 4079 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | R214 On 03-August-23 | 0000000 | Put | Bond Future | 4055 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | R214 On 02-November-23 | | | Bond Future | 12.44 | 60.2943 | 59.3399 | 60.2943 | 0.00 |
| 29/09/2022 | R214 On 02-November-23 | 0000000 | Call | Bond Future | 1910 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R214 On 02-November-23 | 0000000 | Call | Bond Future | 1877 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R214 On 02-November-23 | 0000000 | Call | Bond Future | 1893 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R214 On 02-November-23 | 0000000 | Put | Bond Future | 6759 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | R214 On 02-November-23 | 0000000 | Put | Bond Future | 6796 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | R214 On 02-November-23 | 0000000 | Put | Bond Future | 6723 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | R248 On 03-November-22 | | | Bond Future | 11.96 | 77.3233 | 76.1980 | 77.3233 | 247,809.00 |
| 29/09/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 1368 | 2 | 1 | 2 | 0.00 |
| 29/09/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 228 | 0 | 0 | 0 | 874.00 |
| 29/09/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 237 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 5 | 0 | 0 | 0 | 874.00 |
| 29/09/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 246 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R248 On 03-November-22 | 0000000 | Call | Bond Future | 150 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 5104 | 4 | 5 | 4 | 0.00 |
| 29/09/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 4500 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 4441 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 8531 | 7 | 9 | 7 | 0.00 |
| 29/09/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 9273 | 8 | 9 | 8 | 0.00 |
| 29/09/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 1758 | 1 | 2 | 1 | 0.00 |
| 29/09/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 14002 | 13 | 14 | 13 | 0.00 |
| 29/09/2022 | R248 On 03-November-22 | 0000000 | Put | Bond Future | 4383 | 3 | 4 | 3 | 0.00 |
| 29/09/2022 | R248 On 02-February-23 | | | Bond Future | 12.09 | 78.8044 | 77.6570 | 78.8044 | 0.00 |
| 29/09/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 816 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 758 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 183 | 0 | 0 | 0 | 0.00 |
| 29/09/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 772 | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 787 | 1 | 1 | 1 | 0.00 |
| 29/09/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 2042 | 3 | 2 | 3 | 2,542.00 |
| 29/09/2022 | R248 On 02-February-23 | 0000000 | Call | Bond Future | 676 | 1 | 1 | 1 | 2,542.00 |
| 29/09/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 7818 | 7 | 8 | 7 | 0.00 |
| 29/09/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 4485 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 7366 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 7256 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 7421 | 7 | 7 | 7 | 0.00 |
| 29/09/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 11767 | 11 | 12 | 11 | 0.00 |
| 29/09/2022 | R248 On 02-February-23 | 0000000 | Put | Bond Future | 7477 | 7 | 7 | 7 | 0.00 |
| 29/09/2022 | R248 On 04-May-23 | | | Bond Future | 12.21 | 75.9658 | 74.7941 | 75.9658 | 0.00 |
| 29/09/2022 | R248 On 04-May-23 | 0000000 | Call | Bond Future | 1710 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R248 On 04-May-23 | 0000000 | Call | Bond Future | 1731 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R248 On 04-May-23 | 0000000 | Call | Bond Future | 1752 | 2 | 2 | 2 | 0.00 |
| 29/09/2022 | R248 On 04-May-23 | 0000000 | Put | Bond Future | 7167 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | R248 On 04-May-23 | 0000000 | Put | Bond Future | 7213 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | R248 On 04-May-23 | 0000000 | Put | Bond Future | 7260 | 6 | 7 | 6 | 0.00 |
| 29/09/2022 | R248 On 03-August-23 | | | Bond Future | 12.33 | 77.5112 | 76.3148 | 77.5112 | 0.00 |
| 29/09/2022 | R248 On 03-August-23 | 0000000 | Call | Bond Future | 3884 | 4 | 4 | 4 | 0.00 |
| 29/09/2022 | R248 On 03-August-23 | 0000000 | Call | Bond Future | 3914 | 5 | 4 | 5 | 0.00 |
| 29/09/2022 | R248 On 03-August-23 | 0000000 | Call | Bond Future | 3943 | 5 | 4 | 5 | 0.00 |
| 29/09/2022 | R248 On 03-August-23 | 0000000 | Put | Bond Future | 5242 | 5 | 5 | 5 | 0.00 |
| 29/09/2022 | R248 On 03-August-23 | 0000000 | Put | Bond Future | 5272 | 5 | 5 | 5 | 0.00 |
| 29/09/2022 | R248 On 03-August-23 | 0000000 | Put | Bond Future | 5303 | 5 | 5 | 5 | 0.00 |
| 29/09/2022 | R248 On 02-November-23 | | | Bond Future | 12.45 | 74.6823 | 73.4614 | 74.6823 | 0.00 |
| 29/09/2022 | R248 On 02-November-23 | 0000000 | Call | Bond Future | 2420 | 3 | 2 | 3 | 0.00 |
| 29/09/2022 | R248 On 02-November-23 | 0000000 | Call | Bond Future | 2379 | 3 | 2 | 3 | 0.00 |
| 29/09/2022 | R248 On 02-November-23 | 0000000 | Call | Bond Future | 2400 | 3 | 2 | 3 | 0.00 |
| 29/09/2022 | R248 On 02-November-23 | 0000000 | Put | Bond Future | 8304 | 8 | 8 | 8 | 0.00 |
| 29/09/2022 | R248 On 02-November-23 | 0000000 | Put | Bond Future | 8394 | 8 | 8 | 8 | 0.00 |
| 29/09/2022 | R248 On 02-November-23 | 0000000 | Put | Bond Future | 8349 | 8 | 8 | 8 | 0.00 |