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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | 2025 On 02-February-23 | | | Bond Future | 165.89 | 165.9057 | 165.8925 | 165.9057 | 6,568.00 |
| 20/12/2022 | 2025 On 04-May-23 | | | Bond Future | 169.19 | 169.2007 | 169.1862 | 169.2007 | 0.00 |
| 20/12/2022 | 2025 On 03-August-23 | | | Bond Future | 170.98 | 170.9993 | 170.9837 | 170.9993 | 0.00 |
| 20/12/2022 | 2025 On 02-November-23 | | | Bond Future | 174.62 | 174.6322 | 174.6160 | 174.6322 | 0.00 |
| 20/12/2022 | 2025 On 01-February-24 | | | Bond Future | 176.43 | 176.4469 | 176.4307 | 176.4469 | 0.00 |
| 20/12/2022 | 2029 On 02-February-23 | | | Bond Future | 119.37 | 119.3741 | 119.3675 | 119.3741 | 1,476.00 |
| 20/12/2022 | 2029 On 04-May-23 | | | Bond Future | 120.44 | 120.4493 | 120.4419 | 120.4493 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | 2029 On 03-August-23 | | | Bond Future | 122.96 | 122.9710 | 122.9629 | 122.9710 | 0.00 |
| 20/12/2022 | 2029 On 02-November-23 | | | Bond Future | 124.25 | 124.2540 | 124.2456 | 124.2540 | 0.00 |
| 20/12/2022 | 2029 On 01-February-24 | | | Bond Future | 126.81 | 126.8171 | 126.8087 | 126.8171 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | | | Bond Future | 10.20 | 89.3992 | 10.1986 | 89.3992 | 92,379.00 |
| 20/12/2022 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 4 | 0 | 4 | 0 | 102.00 |
| 20/12/2022 | 2030 On 02-February-23 | 9.08 | Call | Bond Future | 16 | 0 | 16 | 0 | 388.00 |
| 20/12/2022 | 2030 On 02-February-23 | 11.55 | Call | Bond Future | 6002 | 6 | 6002 | 6 | 5,000.00 |
| 20/12/2022 | 2030 On 02-February-23 | 11.12 | Call | Bond Future | 4303 | 4 | 4303 | 4 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 11.16 | Call | Bond Future | 4458 | 5 | 4458 | 5 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 755 | 1 | 755 | 1 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 9.83 | Call | Bond Future | 437 | 0 | 437 | 0 | 388.00 |
| 20/12/2022 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 620 | 1 | 620 | 1 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 9.79 | Call | Bond Future | 380 | 0 | 380 | 0 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 9.04 | Call | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 11.35 | Call | Bond Future | 5206 | 5 | 5206 | 5 | 5,000.00 |
| 20/12/2022 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 715 | 1 | 715 | 1 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 735 | 1 | 735 | 1 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 394 | 0 | 394 | 0 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 2732 | 3 | 2732 | 3 | 102.00 |
| 20/12/2022 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 4740 | 5 | 4740 | 5 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 1810 | 2 | 1810 | 2 | 102.00 |
| 20/12/2022 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 1621 | 2 | 1621 | 2 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 11.35 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 9.04 | Put | Bond Future | 5508 | 5 | 5508 | 5 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 9.08 | Put | Bond Future | 5314 | 5 | 5314 | 5 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 11.16 | Put | Bond Future | 202 | 0 | 202 | 0 | 388.00 |
| 20/12/2022 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 6639 | 7 | 6639 | 7 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 9.79 | Put | Bond Future | 2271 | 2 | 2271 | 2 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 9.83 | Put | Bond Future | 2141 | 2 | 2141 | 2 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 2238 | 2 | 2238 | 2 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 1674 | 2 | 1674 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 1648 | 2 | 1648 | 2 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 11.12 | Put | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 20/12/2022 | 2030 On 02-February-23 | 11.55 | Put | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | | | Bond Future | 10.31 | 91.1536 | 10.3132 | 91.1536 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 9602 | 10 | 9602 | 10 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 6275 | 6 | 6275 | 6 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 7727 | 8 | 7727 | 8 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 9358 | 9 | 9358 | 9 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 2978 | 3 | 2978 | 3 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 1108 | 1 | 1108 | 1 | 150.00 |
| 20/12/2022 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 3268 | 3 | 3268 | 3 | 350.00 |
| 20/12/2022 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 5343 | 5 | 5343 | 5 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 2677 | 3 | 2677 | 3 | 479.00 |
| 20/12/2022 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 2926 | 3 | 2926 | 3 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 2952 | 3 | 2952 | 3 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 1233 | 1 | 1233 | 1 | 479.00 |
| 20/12/2022 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 1397 | 1 | 1397 | 1 | 388.00 |
| 20/12/2022 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 1769 | 2 | 1769 | 2 | 1,080.00 |
| 20/12/2022 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 590 | 1 | 590 | 1 | 388.00 |
| 20/12/2022 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 6511 | 6 | 6511 | 6 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 4433 | 4 | 4433 | 4 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 3171 | 3 | 3171 | 3 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 3800 | 4 | 3800 | 4 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 4141 | 4 | 4141 | 4 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 1998 | 2 | 1998 | 2 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 2016 | 2 | 2016 | 2 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 2206 | 2 | 2206 | 2 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 937 | 1 | 937 | 1 | 150.00 |
| 20/12/2022 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 1792 | 2 | 1792 | 2 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 1980 | 2 | 1980 | 2 | 0.00 |
| 20/12/2022 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 302 | 0 | 302 | 0 | 479.00 |
| 20/12/2022 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 475 | 0 | 475 | 0 | 1,080.00 |
| 20/12/2022 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 716 | 1 | 716 | 1 | 388.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 276 | 0 | 276 | 0 | 350.00 |
| 20/12/2022 | 2030 On 03-August-23 | | | Bond Future | 10.42 | 89.0338 | 10.4157 | 89.0338 | 0.00 |
| 20/12/2022 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 9404 | 9 | 9404 | 9 | 0.00 |
| 20/12/2022 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 5495 | 6 | 5495 | 6 | 0.00 |
| 20/12/2022 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 10381 | 10 | 10381 | 10 | 0.00 |
| 20/12/2022 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 5436 | 5 | 5436 | 5 | 0.00 |
| 20/12/2022 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 2965 | 3 | 2965 | 3 | 1,012.00 |
| 20/12/2022 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 3552 | 4 | 3552 | 4 | 350.00 |
| 20/12/2022 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 5465 | 6 | 5465 | 6 | 0.00 |
| 20/12/2022 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 1554 | 2 | 1554 | 2 | 0.00 |
| 20/12/2022 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 2553 | 3 | 2553 | 3 | 0.00 |
| 20/12/2022 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 1576 | 2 | 1576 | 2 | 0.00 |
| 20/12/2022 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 512 | 1 | 512 | 1 | 350.00 |
| 20/12/2022 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 3033 | 3 | 3033 | 3 | 0.00 |
| 20/12/2022 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 654 | 1 | 654 | 1 | 1,012.00 |
| 20/12/2022 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 1565 | 2 | 1565 | 2 | 0.00 |
| 20/12/2022 | 2030 On 02-November-23 | | | Bond Future | 10.51 | 90.9066 | 10.5093 | 90.9066 | 0.00 |
| 20/12/2022 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 3882 | 4 | 3882 | 4 | 0.00 |
| 20/12/2022 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 3857 | 4 | 3857 | 4 | 0.00 |
| 20/12/2022 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 3833 | 4 | 3833 | 4 | 0.00 |
| 20/12/2022 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 2632 | 3 | 2632 | 3 | 0.00 |
| 20/12/2022 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 2616 | 3 | 2616 | 3 | 0.00 |
| 20/12/2022 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 2599 | 3 | 2599 | 3 | 0.00 |
| 20/12/2022 | 2030 On 01-February-24 | | | Bond Future | 10.63 | 88.7556 | 10.6274 | 88.7556 | 0.00 |
| 20/12/2022 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 5048 | 5 | 5048 | 5 | 0.00 |
| 20/12/2022 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 5021 | 5 | 5021 | 5 | 0.00 |
| 20/12/2022 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 5074 | 5 | 5074 | 5 | 0.00 |
| 20/12/2022 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 2146 | 2 | 2146 | 2 | 0.00 |
| 20/12/2022 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 2170 | 2 | 2170 | 2 | 0.00 |
| 20/12/2022 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 2158 | 2 | 2158 | 2 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | | | Bond Future | 10.81 | 88.3161 | 10.8079 | 88.3161 | 112,056.00 |
| 20/12/2022 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 3 | 0 | 3 | 0 | 454.00 |
| 20/12/2022 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 9314 | 9 | 9314 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 5349 | 5 | 5349 | 5 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 498 | 1 | 498 | 1 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 514 | 1 | 514 | 1 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 222 | 0 | 222 | 0 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | 10.30 | Call | Bond Future | 381 | 0 | 381 | 0 | 8,000.00 |
| 20/12/2022 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 9 | 0 | 9 | 0 | 500.00 |
| 20/12/2022 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 76 | 0 | 76 | 0 | 750.00 |
| 20/12/2022 | 2032 On 02-February-23 | 11.50 | Call | Bond Future | 3923 | 4 | 3923 | 4 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 4710 | 5 | 4710 | 5 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 712 | 1 | 712 | 1 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 1089 | 1 | 1089 | 1 | 750.00 |
| 20/12/2022 | 2032 On 02-February-23 | 11.45 | Call | Bond Future | 3720 | 4 | 3720 | 4 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 283 | 0 | 283 | 0 | 500.00 |
| 20/12/2022 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 531 | 1 | 531 | 1 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 2667 | 3 | 2667 | 3 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 3384 | 3 | 3384 | 3 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | 11.45 | Put | Bond Future | 496 | 1 | 496 | 1 | 8,000.00 |
| 20/12/2022 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 1804 | 2 | 1804 | 2 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 2318 | 2 | 2318 | 2 | 454.00 |
| 20/12/2022 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 323 | 0 | 323 | 0 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | 11.50 | Put | Bond Future | 455 | 0 | 455 | 0 | 8,000.00 |
| 20/12/2022 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 4817 | 5 | 4817 | 5 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 7284 | 7 | 7284 | 7 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | 10.30 | Put | Bond Future | 3051 | 3 | 3051 | 3 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 3648 | 4 | 3648 | 4 | 454.00 |
| 20/12/2022 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 2703 | 3 | 2703 | 3 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 2741 | 3 | 2741 | 3 | 0.00 |
| 20/12/2022 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 246 | 0 | 246 | 0 | 500.00 |
| 20/12/2022 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 44 | 0 | 44 | 0 | 750.00 |
| 20/12/2022 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 8202 | 8 | 8202 | 8 | 0.00 |
| 20/12/2022 | 2032 On 04-May-23 | | | Bond Future | 10.93 | 85.8883 | 10.9279 | 85.8883 | 66,405.00 |
| 20/12/2022 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 2760 | 3 | 2760 | 3 | 0.00 |
| 20/12/2022 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 2735 | 3 | 2735 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 2142 | 2 | 2142 | 2 | 400.00 |
| 20/12/2022 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 11735 | 12 | 11735 | 12 | 0.00 |
| 20/12/2022 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 2786 | 3 | 2786 | 3 | 0.00 |
| 20/12/2022 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 4168 | 4 | 4168 | 4 | 400.00 |
| 20/12/2022 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 2977 | 3 | 2977 | 3 | 0.00 |
| 20/12/2022 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 292 | 0 | 292 | 0 | 400.00 |
| 20/12/2022 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 3710 | 4 | 3710 | 4 | 0.00 |
| 20/12/2022 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 3026 | 3 | 3026 | 3 | 0.00 |
| 20/12/2022 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 3001 | 3 | 3001 | 3 | 0.00 |
| 20/12/2022 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 1982 | 2 | 1982 | 2 | 0.00 |
| 20/12/2022 | 2032 On 03-August-23 | | | Bond Future | 11.03 | 87.6676 | 11.0338 | 87.6676 | 2,600.00 |
| 20/12/2022 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 5759 | 6 | 5759 | 6 | 0.00 |
| 20/12/2022 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 5790 | 6 | 5790 | 6 | 0.00 |
| 20/12/2022 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 5822 | 6 | 5822 | 6 | 0.00 |
| 20/12/2022 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 6239 | 6 | 6239 | 6 | 5,000.00 |
| 20/12/2022 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 2117 | 2 | 2117 | 2 | 0.00 |
| 20/12/2022 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 2301 | 2 | 2301 | 2 | 0.00 |
| 20/12/2022 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 2316 | 2 | 2316 | 2 | 0.00 |
| 20/12/2022 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 2331 | 2 | 2331 | 2 | 0.00 |
| 20/12/2022 | 2032 On 02-November-23 | | | Bond Future | 11.14 | 85.3501 | 11.1414 | 85.3501 | 0.00 |
| 20/12/2022 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 3985 | 4 | 3985 | 4 | 0.00 |
| 20/12/2022 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 3958 | 4 | 3958 | 4 | 0.00 |
| 20/12/2022 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 4010 | 4 | 4010 | 4 | 0.00 |
| 20/12/2022 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 3539 | 4 | 3539 | 4 | 0.00 |
| 20/12/2022 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 3582 | 4 | 3582 | 4 | 0.00 |
| 20/12/2022 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 3560 | 4 | 3560 | 4 | 0.00 |
| 20/12/2022 | 2032 On 01-February-24 | | | Bond Future | 11.27 | 87.0903 | 11.2671 | 87.0903 | 0.00 |
| 20/12/2022 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 5570 | 6 | 5570 | 6 | 0.00 |
| 20/12/2022 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 5541 | 6 | 5541 | 6 | 0.00 |
| 20/12/2022 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 5512 | 6 | 5512 | 6 | 0.00 |
| 20/12/2022 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 2928 | 3 | 2928 | 3 | 0.00 |
| 20/12/2022 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 2912 | 3 | 2912 | 3 | 0.00 |
| 20/12/2022 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 2896 | 3 | 2896 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | 2033 On 02-February-23 | | | Bond Future | 114.52 | 114.2172 | 114.5172 | 114.2172 | 7,312.00 |
| 20/12/2022 | 2033 On 04-May-23 | | | Bond Future | 115.40 | 115.0992 | 115.4045 | 115.0992 | 0.00 |
| 20/12/2022 | 2033 On 03-August-23 | | | Bond Future | 117.82 | 117.5088 | 117.8200 | 117.5088 | 0.00 |
| 20/12/2022 | 2033 On 02-November-23 | | | Bond Future | 118.90 | 118.5849 | 118.9025 | 118.5849 | 0.00 |
| 20/12/2022 | 2033 On 01-February-24 | | | Bond Future | 121.36 | 121.0311 | 121.3555 | 121.0311 | 0.00 |
| 20/12/2022 | 2037 On 02-February-23 | | | Bond Future | 11.46 | 79.9031 | 11.4612 | 79.9031 | 133,641.00 |
| 20/12/2022 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 837 | 1 | 837 | 1 | 0.00 |
| 20/12/2022 | 2037 On 02-February-23 | 11.10 | Call | Bond Future | 933 | 1 | 933 | 1 | 577.00 |
| 20/12/2022 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 801 | 1 | 801 | 1 | 0.00 |
| 20/12/2022 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 819 | 1 | 819 | 1 | 0.00 |
| 20/12/2022 | 2037 On 02-February-23 | 11.97 | Call | Bond Future | 3685 | 4 | 3685 | 4 | 0.00 |
| 20/12/2022 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 3330 | 3 | 3330 | 3 | 0.00 |
| 20/12/2022 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 3373 | 3 | 3373 | 3 | 0.00 |
| 20/12/2022 | 2037 On 02-February-23 | 11.10 | Put | Bond Future | 3080 | 3 | 3080 | 3 | 0.00 |
| 20/12/2022 | 2037 On 02-February-23 | 11.97 | Put | Bond Future | 800 | 1 | 800 | 1 | 577.00 |
| 20/12/2022 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 3288 | 3 | 3288 | 3 | 0.00 |
| 20/12/2022 | 2037 On 04-May-23 | | | Bond Future | 11.58 | 81.4714 | 11.5829 | 81.4714 | 0.00 |
| 20/12/2022 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 11610 | 12 | 11610 | 12 | 0.00 |
| 20/12/2022 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 2723 | 3 | 2723 | 3 | 0.00 |
| 20/12/2022 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 2017 | 2 | 2017 | 2 | 400.00 |
| 20/12/2022 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 4094 | 4 | 4094 | 4 | 400.00 |
| 20/12/2022 | 2037 On 04-May-23 | 11.94 | Call | Bond Future | 4628 | 5 | 4628 | 5 | 0.00 |
| 20/12/2022 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 2669 | 3 | 2669 | 3 | 0.00 |
| 20/12/2022 | 2037 On 04-May-23 | 10.95 | Call | Bond Future | 1844 | 2 | 1844 | 2 | 703.00 |
| 20/12/2022 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 2696 | 3 | 2696 | 3 | 0.00 |
| 20/12/2022 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 4281 | 4 | 4281 | 4 | 0.00 |
| 20/12/2022 | 2037 On 04-May-23 | 10.95 | Put | Bond Future | 5592 | 6 | 5592 | 6 | 0.00 |
| 20/12/2022 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 4313 | 4 | 4313 | 4 | 0.00 |
| 20/12/2022 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 5277 | 5 | 5277 | 5 | 0.00 |
| 20/12/2022 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 609 | 1 | 609 | 1 | 400.00 |
| 20/12/2022 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 2977 | 3 | 2977 | 3 | 0.00 |
| 20/12/2022 | 2037 On 04-May-23 | 11.94 | Put | Bond Future | 2622 | 3 | 2622 | 3 | 703.00 |
| 20/12/2022 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 4249 | 4 | 4249 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | 2037 On 03-August-23 | | | Bond Future | 11.70 | 78.9008 | 11.6969 | 78.9008 | 0.00 |
| 20/12/2022 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 5735 | 6 | 5735 | 6 | 0.00 |
| 20/12/2022 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 5669 | 6 | 5669 | 6 | 0.00 |
| 20/12/2022 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 5702 | 6 | 5702 | 6 | 0.00 |
| 20/12/2022 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 3321 | 3 | 3321 | 3 | 0.00 |
| 20/12/2022 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 3342 | 3 | 3342 | 3 | 0.00 |
| 20/12/2022 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 3301 | 3 | 3301 | 3 | 0.00 |
| 20/12/2022 | 2037 On 02-November-23 | | | Bond Future | 11.80 | 80.5607 | 11.8027 | 80.5607 | 0.00 |
| 20/12/2022 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 3957 | 4 | 3957 | 4 | 0.00 |
| 20/12/2022 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 3984 | 4 | 3984 | 4 | 0.00 |
| 20/12/2022 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 4011 | 4 | 4011 | 4 | 0.00 |
| 20/12/2022 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 5374 | 5 | 5374 | 5 | 0.00 |
| 20/12/2022 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 5344 | 5 | 5344 | 5 | 0.00 |
| 20/12/2022 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 5314 | 5 | 5314 | 5 | 0.00 |
| 20/12/2022 | 2037 On 01-February-24 | | | Bond Future | 11.93 | 77.9480 | 11.9257 | 77.9480 | 0.00 |
| 20/12/2022 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 6025 | 6 | 6025 | 6 | 0.00 |
| 20/12/2022 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 6056 | 6 | 6056 | 6 | 0.00 |
| 20/12/2022 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 6087 | 6 | 6087 | 6 | 0.00 |
| 20/12/2022 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 3936 | 4 | 3936 | 4 | 0.00 |
| 20/12/2022 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 3957 | 4 | 3957 | 4 | 0.00 |
| 20/12/2022 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 3978 | 4 | 3978 | 4 | 0.00 |
| 20/12/2022 | 2038 On 02-February-23 | | | Bond Future | 126.18 | 126.1825 | 126.1766 | 126.1825 | 4,123.00 |
| 20/12/2022 | 2038 On 04-May-23 | | | Bond Future | 128.68 | 128.6888 | 128.6818 | 128.6888 | 1,583.00 |
| 20/12/2022 | 2038 On 03-August-23 | | | Bond Future | 129.41 | 129.4215 | 129.4139 | 129.4215 | 0.00 |
| 20/12/2022 | 2038 On 02-November-23 | | | Bond Future | 132.16 | 132.1712 | 132.1633 | 132.1712 | 0.00 |
| 20/12/2022 | 2038 On 01-February-24 | | | Bond Future | 132.88 | 132.8861 | 132.8784 | 132.8861 | 0.00 |
| 20/12/2022 | 2040 On 02-February-23 | | | Bond Future | 11.49 | 81.8811 | 11.4881 | 81.8811 | 142,936.00 |
| 20/12/2022 | 2040 On 02-February-23 | 10.18 | Call | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 20/12/2022 | 2040 On 02-February-23 | 10.21 | Call | Bond Future | 79 | 0 | 79 | 0 | 388.00 |
| 20/12/2022 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 980 | 1 | 980 | 1 | 0.00 |
| 20/12/2022 | 2040 On 02-February-23 | 12.07 | Call | Bond Future | 4319 | 4 | 4319 | 4 | 0.00 |
| 20/12/2022 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 959 | 1 | 959 | 1 | 0.00 |
| 20/12/2022 | 2040 On 02-February-23 | 10.93 | Call | Bond Future | 646 | 1 | 646 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | 2040 On 02-February-23 | 12.24 | Call | Bond Future | 5109 | 5 | 5109 | 5 | 0.00 |
| 20/12/2022 | 2040 On 02-February-23 | 12.27 | Call | Bond Future | 5252 | 5 | 5252 | 5 | 0.00 |
| 20/12/2022 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 20/12/2022 | 2040 On 02-February-23 | 11.19 | Call | Bond Future | 1158 | 1 | 1158 | 1 | 563.00 |
| 20/12/2022 | 2040 On 02-February-23 | 10.96 | Call | Bond Future | 695 | 1 | 695 | 1 | 388.00 |
| 20/12/2022 | 2040 On 02-February-23 | 10.96 | Put | Bond Future | 4142 | 4 | 4142 | 4 | 0.00 |
| 20/12/2022 | 2040 On 02-February-23 | 11.19 | Put | Bond Future | 3077 | 3 | 3077 | 3 | 0.00 |
| 20/12/2022 | 2040 On 02-February-23 | 12.07 | Put | Bond Future | 769 | 1 | 769 | 1 | 563.00 |
| 20/12/2022 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 3380 | 3 | 3380 | 3 | 0.00 |
| 20/12/2022 | 2040 On 02-February-23 | 12.27 | Put | Bond Future | 538 | 1 | 538 | 1 | 388.00 |
| 20/12/2022 | 2040 On 02-February-23 | 12.24 | Put | Bond Future | 568 | 1 | 568 | 1 | 0.00 |
| 20/12/2022 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 3470 | 3 | 3470 | 3 | 0.00 |
| 20/12/2022 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 3425 | 3 | 3425 | 3 | 0.00 |
| 20/12/2022 | 2040 On 02-February-23 | 10.21 | Put | Bond Future | 8822 | 9 | 8822 | 9 | 0.00 |
| 20/12/2022 | 2040 On 02-February-23 | 10.93 | Put | Bond Future | 4296 | 4 | 4296 | 4 | 0.00 |
| 20/12/2022 | 2040 On 02-February-23 | 10.18 | Put | Bond Future | 9036 | 9 | 9036 | 9 | 0.00 |
| 20/12/2022 | 2040 On 04-May-23 | | | Bond Future | 11.60 | 83.4883 | 11.6039 | 83.4883 | 300.00 |
| 20/12/2022 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 11162 | 11 | 11162 | 11 | 0.00 |
| 20/12/2022 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 3380 | 3 | 3380 | 3 | 486.00 |
| 20/12/2022 | 2040 On 04-May-23 | 12.05 | Call | Bond Future | 5357 | 5 | 5357 | 5 | 0.00 |
| 20/12/2022 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 3166 | 3 | 3166 | 3 | 0.00 |
| 20/12/2022 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 735 | 1 | 735 | 1 | 388.00 |
| 20/12/2022 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 3197 | 3 | 3197 | 3 | 0.00 |
| 20/12/2022 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 1502 | 2 | 1502 | 2 | 486.00 |
| 20/12/2022 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 1890 | 2 | 1890 | 2 | 388.00 |
| 20/12/2022 | 2040 On 04-May-23 | 11.03 | Call | Bond Future | 2143 | 2 | 2143 | 2 | 684.00 |
| 20/12/2022 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 3227 | 3 | 3227 | 3 | 0.00 |
| 20/12/2022 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 8299 | 8 | 8299 | 8 | 0.00 |
| 20/12/2022 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 1481 | 1 | 1481 | 1 | 388.00 |
| 20/12/2022 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 4319 | 4 | 4319 | 4 | 0.00 |
| 20/12/2022 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 7227 | 7 | 7227 | 7 | 0.00 |
| 20/12/2022 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 861 | 1 | 861 | 1 | 486.00 |
| 20/12/2022 | 2040 On 04-May-23 | 12.05 | Put | Bond Future | 2658 | 3 | 2658 | 3 | 684.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | 2040 On 04-May-23 | 11.03 | Put | Bond Future | 5834 | 6 | 5834 | 6 | 0.00 |
| 20/12/2022 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 6318 | 6 | 6318 | 6 | 0.00 |
| 20/12/2022 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 4352 | 4 | 4352 | 4 | 0.00 |
| 20/12/2022 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 10462 | 10 | 10462 | 10 | 0.00 |
| 20/12/2022 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 4385 | 4 | 4385 | 4 | 0.00 |
| 20/12/2022 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 4156 | 4 | 4156 | 4 | 0.00 |
| 20/12/2022 | 2040 On 03-August-23 | | | Bond Future | 11.71 | 80.7090 | 11.7121 | 80.7090 | 0.00 |
| 20/12/2022 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 6424 | 7 | 6424 | 7 | 0.00 |
| 20/12/2022 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 6460 | 7 | 6460 | 7 | 0.00 |
| 20/12/2022 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 6496 | 7 | 6496 | 7 | 0.00 |
| 20/12/2022 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 3428 | 3 | 3428 | 3 | 0.00 |
| 20/12/2022 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 3449 | 3 | 3449 | 3 | 0.00 |
| 20/12/2022 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 3470 | 3 | 3470 | 3 | 0.00 |
| 20/12/2022 | 2040 On 02-November-23 | | | Bond Future | 11.81 | 82.4070 | 11.8121 | 82.4070 | 0.00 |
| 20/12/2022 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 4502 | 5 | 4502 | 5 | 0.00 |
| 20/12/2022 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 4443 | 5 | 4443 | 5 | 0.00 |
| 20/12/2022 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 4472 | 5 | 4472 | 5 | 0.00 |
| 20/12/2022 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 5859 | 6 | 5859 | 6 | 0.00 |
| 20/12/2022 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 5794 | 6 | 5794 | 6 | 0.00 |
| 20/12/2022 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 5826 | 6 | 5826 | 6 | 0.00 |
| 20/12/2022 | 2040 On 01-February-24 | | | Bond Future | 11.93 | 79.5816 | 11.9279 | 79.5816 | 0.00 |
| 20/12/2022 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 6789 | 7 | 6789 | 7 | 0.00 |
| 20/12/2022 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 6755 | 7 | 6755 | 7 | 0.00 |
| 20/12/2022 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 6722 | 7 | 6722 | 7 | 0.00 |
| 20/12/2022 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 4398 | 4 | 4398 | 4 | 0.00 |
| 20/12/2022 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 4375 | 4 | 4375 | 4 | 0.00 |
| 20/12/2022 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 4353 | 4 | 4353 | 4 | 0.00 |
| 20/12/2022 | 2044 On 02-February-23 | | | Bond Future | 11.51 | 78.7647 | 11.5099 | 78.7647 | 79,482.00 |
| 20/12/2022 | 2044 On 02-February-23 | 10.75 | Call | Bond Future | 381 | 0 | 381 | 0 | 2,500.00 |
| 20/12/2022 | 2044 On 02-February-23 | 11.75 | Call | Bond Future | 2916 | 3 | 2916 | 3 | 0.00 |
| 20/12/2022 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 1058 | 1 | 1058 | 1 | 0.00 |
| 20/12/2022 | 2044 On 02-February-23 | 11.20 | Call | Bond Future | 1150 | 1 | 1150 | 1 | 0.00 |
| 20/12/2022 | 2044 On 02-February-23 | 10.30 | Call | Bond Future | 98 | 0 | 98 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | 2044 On 02-February-23 | 11.00 | Call | Bond Future | 737 | 1 | 737 | 1 | 2,500.00 |
| 20/12/2022 | 2044 On 02-February-23 | 12.00 | Call | Bond Future | 3968 | 4 | 3968 | 4 | 0.00 |
| 20/12/2022 | 2044 On 02-February-23 | 11.90 | Call | Bond Future | 3533 | 4 | 3533 | 4 | 0.00 |
| 20/12/2022 | 2044 On 02-February-23 | 11.70 | Call | Bond Future | 2721 | 3 | 2721 | 3 | 1,700.00 |
| 20/12/2022 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 1036 | 1 | 1036 | 1 | 0.00 |
| 20/12/2022 | 2044 On 02-February-23 | 11.10 | Call | Bond Future | 929 | 1 | 929 | 1 | 1,700.00 |
| 20/12/2022 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 1014 | 1 | 1014 | 1 | 0.00 |
| 20/12/2022 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 3454 | 3 | 3454 | 3 | 0.00 |
| 20/12/2022 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 3408 | 3 | 3408 | 3 | 0.00 |
| 20/12/2022 | 2044 On 02-February-23 | 11.70 | Put | Bond Future | 1515 | 1 | 1515 | 1 | 0.00 |
| 20/12/2022 | 2044 On 02-February-23 | 11.90 | Put | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 20/12/2022 | 2044 On 02-February-23 | 12.00 | Put | Bond Future | 921 | 1 | 921 | 1 | 4,000.00 |
| 20/12/2022 | 2044 On 02-February-23 | 11.00 | Put | Bond Future | 4134 | 4 | 4134 | 4 | 0.00 |
| 20/12/2022 | 2044 On 02-February-23 | 11.75 | Put | Bond Future | 1398 | 1 | 1398 | 1 | 2,500.00 |
| 20/12/2022 | 2044 On 02-February-23 | 11.20 | Put | Bond Future | 3186 | 3 | 3186 | 3 | 0.00 |
| 20/12/2022 | 2044 On 02-February-23 | 10.30 | Put | Bond Future | 8567 | 8 | 8567 | 8 | 0.00 |
| 20/12/2022 | 2044 On 02-February-23 | 11.10 | Put | Bond Future | 3640 | 3 | 3640 | 3 | 0.00 |
| 20/12/2022 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 3363 | 3 | 3363 | 3 | 0.00 |
| 20/12/2022 | 2044 On 02-February-23 | 10.75 | Put | Bond Future | 5532 | 5 | 5532 | 5 | 0.00 |
| 20/12/2022 | 2044 On 04-May-23 | | | Bond Future | 11.62 | 80.3106 | 11.6197 | 80.3106 | 0.00 |
| 20/12/2022 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 4287 | 4 | 4287 | 4 | 0.00 |
| 20/12/2022 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 5195 | 5 | 5195 | 5 | 0.00 |
| 20/12/2022 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 3235 | 3 | 3235 | 3 | 0.00 |
| 20/12/2022 | 2044 On 04-May-23 | 12.25 | Call | Bond Future | 6158 | 6 | 6158 | 6 | 0.00 |
| 20/12/2022 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 3205 | 3 | 3205 | 3 | 0.00 |
| 20/12/2022 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 3174 | 3 | 3174 | 3 | 0.00 |
| 20/12/2022 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 4520 | 4 | 4520 | 4 | 0.00 |
| 20/12/2022 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 4485 | 4 | 4485 | 4 | 0.00 |
| 20/12/2022 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 3470 | 3 | 3470 | 3 | 4,115.00 |
| 20/12/2022 | 2044 On 04-May-23 | 12.25 | Put | Bond Future | 2336 | 2 | 2336 | 2 | 1,500.00 |
| 20/12/2022 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 4451 | 4 | 4451 | 4 | 0.00 |
| 20/12/2022 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 2850 | 3 | 2850 | 3 | 4,115.00 |
| 20/12/2022 | 2044 On 03-August-23 | | | Bond Future | 11.72 | 77.5908 | 11.7220 | 77.5908 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 6347 | 7 | 6347 | 7 | 0.00 |
| 20/12/2022 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 6274 | 6 | 6274 | 6 | 0.00 |
| 20/12/2022 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 6311 | 7 | 6311 | 7 | 0.00 |
| 20/12/2022 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 3684 | 4 | 3684 | 4 | 0.00 |
| 20/12/2022 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 3662 | 4 | 3662 | 4 | 0.00 |
| 20/12/2022 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 3639 | 4 | 3639 | 4 | 0.00 |
| 20/12/2022 | 2044 On 02-November-23 | | | Bond Future | 11.82 | 79.2232 | 11.8162 | 79.2232 | 0.00 |
| 20/12/2022 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 4544 | 5 | 4544 | 5 | 0.00 |
| 20/12/2022 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 4574 | 5 | 4574 | 5 | 0.00 |
| 20/12/2022 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 4604 | 5 | 4604 | 5 | 0.00 |
| 20/12/2022 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 6141 | 6 | 6141 | 6 | 0.00 |
| 20/12/2022 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 6174 | 6 | 6174 | 6 | 0.00 |
| 20/12/2022 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 6208 | 6 | 6208 | 6 | 0.00 |
| 20/12/2022 | 2044 On 01-February-24 | | | Bond Future | 11.93 | 76.4580 | 11.9250 | 76.4580 | 0.00 |
| 20/12/2022 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 6866 | 7 | 6866 | 7 | 0.00 |
| 20/12/2022 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 6900 | 7 | 6900 | 7 | 0.00 |
| 20/12/2022 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 6934 | 7 | 6934 | 7 | 0.00 |
| 20/12/2022 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 4781 | 5 | 4781 | 5 | 0.00 |
| 20/12/2022 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 4805 | 5 | 4805 | 5 | 0.00 |
| 20/12/2022 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 4829 | 5 | 4829 | 5 | 0.00 |
| 20/12/2022 | 2046 On 02-February-23 | | | Bond Future | 113.35 | 112.0058 | 113.3471 | 112.0058 | 13,685.00 |
| 20/12/2022 | 2046 On 04-May-23 | | | Bond Future | 113.56 | 112.1947 | 113.5619 | 112.1947 | 4,935.00 |
| 20/12/2022 | 2046 On 03-August-23 | | | Bond Future | 115.94 | 114.5440 | 115.9394 | 114.5440 | 0.00 |
| 20/12/2022 | 2046 On 02-November-23 | | | Bond Future | 116.31 | 114.8886 | 116.3135 | 114.8886 | 0.00 |
| 20/12/2022 | 2046 On 01-February-24 | | | Bond Future | 118.71 | 117.2580 | 118.7125 | 117.2580 | 0.00 |
| 20/12/2022 | 2050 On 02-February-23 | | | Bond Future | 113.34 | 113.1463 | 113.3429 | 113.1463 | 10,717.00 |
| 20/12/2022 | 2050 On 04-May-23 | | | Bond Future | 115.59 | 115.3932 | 115.5930 | 115.3932 | 3,359.00 |
| 20/12/2022 | 2050 On 03-August-23 | | | Bond Future | 115.83 | 115.6281 | 115.8317 | 115.6281 | 0.00 |
| 20/12/2022 | 2050 On 02-November-23 | | | Bond Future | 118.29 | 118.0848 | 118.2925 | 118.0848 | 0.00 |
| 20/12/2022 | 2050 On 01-February-24 | | | Bond Future | 118.49 | 118.2797 | 118.4919 | 118.2797 | 0.00 |
| 20/12/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | AL37 On 02-February-23 | | | Index Future | 856.20 | 856.3760 | 856.2040 | 856.3760 | 0.00 |
| 20/12/2022 | AL37 On 04-May-23 | | | Index Future | 872.98 | 873.1620 | 872.9820 | 873.1620 | 0.00 |
| 20/12/2022 | AL37 On 03-August-23 | | | Index Future | 891.04 | 891.2260 | 891.0390 | 891.2260 | 0.00 |
| 20/12/2022 | AL37 On 02-November-23 | | | Index Future | 909.76 | 909.9540 | 909.7620 | 909.9540 | 0.00 |
| 20/12/2022 | AL37 On 01-February-24 | | | Index Future | 928.34 | 928.5380 | 928.3420 | 928.5380 | 0.00 |
| 20/12/2022 | AL7T On 02-February-23 | | | Index Future | 991.39 | 991.5830 | 991.3850 | 991.5830 | 0.00 |
| 20/12/2022 | AL7T On 04-May-23 | | | Index Future | 1010.81 | 1011.0200 | 1010.8110 | 1011.0200 | 0.00 |
| 20/12/2022 | AL7T On 03-August-23 | | | Index Future | 1031.72 | 1031.9360 | 1031.7190 | 1031.9360 | 0.00 |
| 20/12/2022 | AL7T On 02-November-23 | | | Index Future | 1053.40 | 1053.6210 | 1053.3980 | 1053.6210 | 0.00 |
| 20/12/2022 | AL7T On 01-February-24 | | | Index Future | 1074.91 | 1075.1390 | 1074.9120 | 1075.1390 | 0.00 |
| 20/12/2022 | ALBI On 02-February-23 | | | Index Future | 867.60 | 867.7690 | 867.5960 | 867.7690 | 111.00 |
| 20/12/2022 | ALBI On 04-May-23 | | | Index Future | 884.60 | 884.7790 | 884.5960 | 884.7790 | 0.00 |
| 20/12/2022 | ALBI On 03-August-23 | | | Index Future | 902.89 | 903.0840 | 902.8940 | 903.0840 | 0.00 |
| 20/12/2022 | ALBI On 02-November-23 | | | Index Future | 921.87 | 922.0610 | 921.8660 | 922.0610 | 0.00 |
| 20/12/2022 | ALBI On 01-February-24 | | | Index Future | 940.69 | 940.8910 | 940.6940 | 940.8910 | 0.00 |
| 20/12/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 20/12/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/12/2022 | ES33 On 02-February-23 | | | Bond Future | 12.22 | 75.4366 | 12.2196 | 75.4366 | 350.00 |
| 20/12/2022 | ES33 On 04-May-23 | | | Bond Future | 12.38 | 73.1402 | 12.3794 | 73.1402 | 0.00 |
| 20/12/2022 | ES33 On 03-August-23 | | | Bond Future | 12.53 | 74.6725 | 12.5279 | 74.6725 | 0.00 |
| 20/12/2022 | ES33 On 02-November-23 | | | Bond Future | 12.68 | 72.4634 | 12.6822 | 72.4634 | 0.00 |
| 20/12/2022 | ES33 On 01-February-24 | | | Bond Future | 12.86 | 73.9563 | 12.8594 | 73.9563 | 0.00 |
| 20/12/2022 | ES42 On 02-February-23 | | | Bond Future | 12.45 | 73.9565 | 12.4525 | 73.9565 | 4,195.00 |
| 20/12/2022 | ES42 On 04-May-23 | | | Bond Future | 12.60 | 71.1624 | 12.5972 | 71.1624 | 0.00 |
| 20/12/2022 | ES42 On 03-August-23 | | | Bond Future | 12.73 | 72.6541 | 12.7283 | 72.6541 | 0.00 |
| 20/12/2022 | ES42 On 02-November-23 | | | Bond Future | 12.86 | 69.9354 | 12.8637 | 69.9354 | 0.00 |
| 20/12/2022 | ES42 On 01-February-24 | | | Bond Future | 13.01 | 71.3753 | 13.0110 | 71.3753 | 0.00 |
| 20/12/2022 | GOVI On 02-February-23 | | | GOVI | 855.35 | 855.5230 | 855.3520 | 855.5230 | 848.00 |
| 20/12/2022 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 45120 | 5 | 45120 | 5 | 0.00 |
| 20/12/2022 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 45220 | 5 | 45220 | 5 | 0.00 |
| 20/12/2022 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 45320 | 5 | 45320 | 5 | 0.00 |
| 20/12/2022 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2022 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2022 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2022 | GOVI On 04-May-23 | | | GOVI | 872.11 | 872.2920 | 872.1120 | 872.2920 | 0.00 |
| 20/12/2022 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 192320 | 19 | 192320 | 19 | 0.00 |
| 20/12/2022 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 192520 | 19 | 192520 | 19 | 0.00 |
| 20/12/2022 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 192420 | 19 | 192420 | 19 | 0.00 |
| 20/12/2022 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2022 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2022 | GOVI On 03-August-23 | | | GOVI | 890.15 | 890.3390 | 890.1520 | 890.3390 | 0.00 |
| 20/12/2022 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 529220 | 53 | 529220 | 53 | 0.00 |
| 20/12/2022 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 529320 | 53 | 529320 | 53 | 0.00 |
| 20/12/2022 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 529420 | 53 | 529420 | 53 | 0.00 |
| 20/12/2022 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2022 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2022 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2022 | GOVI On 02-November-23 | | | GOVI | 908.86 | 909.0480 | 908.8560 | 909.0480 | 0.00 |
| 20/12/2022 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 230560 | 23 | 230560 | 23 | 0.00 |
| 20/12/2022 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 230460 | 23 | 230460 | 23 | 0.00 |
| 20/12/2022 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 230360 | 23 | 230360 | 23 | 0.00 |
| 20/12/2022 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2022 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2022 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2022 | GOVI On 01-February-24 | | | GOVI | 927.42 | 927.6130 | 927.4180 | 927.6130 | 0.00 |
| 20/12/2022 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 474380 | 48 | 474380 | 48 | 0.00 |
| 20/12/2022 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 474280 | 48 | 474280 | 48 | 0.00 |
| 20/12/2022 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 474180 | 48 | 474180 | 48 | 0.00 |
| 20/12/2022 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2022 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2022 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 20/12/2022 | IGOV On 02-February-23 | | | Index Future | 318.74 | 318.8020 | 318.7380 | 318.8020 | 671.00 |
| 20/12/2022 | IGOV On 04-May-23 | | | Index Future | 325.06 | 325.1290 | 325.0610 | 325.1290 | 16.00 |
| 20/12/2022 | IGOV On 03-August-23 | | | Index Future | 331.86 | 331.9320 | 331.8620 | 331.9320 | 0.00 |
| 20/12/2022 | IGOV On 02-November-23 | | | Index Future | 338.91 | 338.9820 | 338.9090 | 338.9820 | 0.00 |
| 20/12/2022 | IGOV On 01-February-24 | | | Index Future | 345.90 | 345.9780 | 345.9040 | 345.9780 | 0.00 |
| 20/12/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 20/12/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 20/12/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 20/12/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 20/12/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 20/12/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 20/12/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 20/12/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 20/12/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 20/12/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 20/12/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 20/12/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 20/12/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 20/12/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 20/12/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 20/12/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 20/12/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 7.27 | 92.7350 | 7.2650 | 92.7350 | 0.00 |
| 20/12/2022 | JBAF On 18-January-23 | | | Jibar Tradeable Future | 7.34 | 92.6600 | 7.3350 | 92.6600 | 0.00 |
| 20/12/2022 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 7.68 | 92.3050 | 7.6800 | 92.3050 | 0.00 |
| 20/12/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.72 | 92.2650 | 7.7200 | 92.2650 | 0.00 |
| 20/12/2022 | JBAF On 19-April-23 | | | Jibar Tradeable Future | 7.84 | 92.1500 | 7.8400 | 92.1500 | 0.00 |
| 20/12/2022 | JBAF On 17-May-23 | | | Jibar Tradeable Future | 7.84 | 92.1300 | 7.8400 | 92.1300 | 0.00 |
| 20/12/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 7.86 | 92.1050 | 7.8600 | 92.1050 | 0.00 |
| 20/12/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 7.85 | 92.0900 | 7.8450 | 92.0900 | 75.00 |
| 20/12/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 7.85 | 92.1100 | 7.8450 | 92.1100 | 272.00 |
| 20/12/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 7.81 | 92.1300 | 7.8100 | 92.1300 | 0.00 |
| 20/12/2022 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 7.82 | 92.1300 | 7.8150 | 92.1300 | 0.00 |
| 20/12/2022 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 7.83 | 92.1250 | 7.8250 | 92.1250 | 68.00 |
| 20/12/2022 | R035 On 02-February-23 | | | Bond Future | 11.26 | 88.4913 | 11.2600 | 88.4913 | 145,700.00 |
| 20/12/2022 | R035 On 02-February-23 | 11.98 | Call | Bond Future | 4554 | 5 | 4554 | 5 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 10364 | 10 | 10364 | 10 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 1242 | 1 | 1242 | 1 | 976.00 |
| 20/12/2022 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 1267 | 1 | 1267 | 1 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 838 | 1 | 838 | 1 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 192 | 0 | 192 | 0 | 976.00 |
| 20/12/2022 | R035 On 02-February-23 | 10.64 | Call | Bond Future | 494 | 1 | 494 | 1 | 388.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 856 | 1 | 856 | 1 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 38 | 0 | 38 | 0 | 582.00 |
| 20/12/2022 | R035 On 02-February-23 | 9.85 | Call | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 9.89 | Call | Bond Future | 50 | 0 | 50 | 0 | 388.00 |
| 20/12/2022 | R035 On 02-February-23 | 11.94 | Call | Bond Future | 4379 | 4 | 4379 | 4 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 875 | 1 | 875 | 1 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 10.60 | Call | Bond Future | 444 | 0 | 444 | 0 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 520 | 1 | 520 | 1 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 4090 | 4 | 4090 | 4 | 582.00 |
| 20/12/2022 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 6008 | 6 | 6008 | 6 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 10.60 | Put | Bond Future | 4383 | 4 | 4383 | 4 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 10.64 | Put | Bond Future | 4186 | 4 | 4186 | 4 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 3112 | 3 | 3112 | 3 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 44 | 0 | 44 | 0 | 976.00 |
| 20/12/2022 | R035 On 02-February-23 | 9.89 | Put | Bond Future | 8521 | 8 | 8521 | 8 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 9039 | 9 | 9039 | 9 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 3153 | 3 | 3153 | 3 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 3194 | 3 | 3194 | 3 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 2434 | 2 | 2434 | 2 | 582.00 |
| 20/12/2022 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 2468 | 2 | 2468 | 2 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 11.98 | Put | Bond Future | 536 | 1 | 536 | 1 | 388.00 |
| 20/12/2022 | R035 On 02-February-23 | 9.85 | Put | Bond Future | 8779 | 9 | 8779 | 9 | 0.00 |
| 20/12/2022 | R035 On 02-February-23 | 11.94 | Put | Bond Future | 576 | 1 | 576 | 1 | 0.00 |
| 20/12/2022 | R035 On 04-May-23 | | | Bond Future | 11.38 | 85.7235 | 11.3786 | 85.7235 | 104,314.00 |
| 20/12/2022 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 2892 | 3 | 2892 | 3 | 0.00 |
| 20/12/2022 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 577 | 1 | 577 | 1 | 388.00 |
| 20/12/2022 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 1217 | 1 | 1217 | 1 | 491.00 |
| 20/12/2022 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 7189 | 7 | 7189 | 7 | 0.00 |
| 20/12/2022 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 2757 | 3 | 2757 | 3 | 491.00 |
| 20/12/2022 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 2838 | 3 | 2838 | 3 | 0.00 |
| 20/12/2022 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 2865 | 3 | 2865 | 3 | 0.00 |
| 20/12/2022 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 1498 | 2 | 1498 | 2 | 388.00 |
| 20/12/2022 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 10121 | 10 | 10121 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 735 | 1 | 735 | 1 | 491.00 |
| 20/12/2022 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 6079 | 6 | 6079 | 6 | 0.00 |
| 20/12/2022 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 1364 | 1 | 1364 | 1 | 388.00 |
| 20/12/2022 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 3798 | 4 | 3798 | 4 | 0.00 |
| 20/12/2022 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 6907 | 7 | 6907 | 7 | 0.00 |
| 20/12/2022 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 9910 | 10 | 9910 | 10 | 0.00 |
| 20/12/2022 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 3951 | 4 | 3951 | 4 | 0.00 |
| 20/12/2022 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 3858 | 4 | 3858 | 4 | 0.00 |
| 20/12/2022 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 3828 | 4 | 3828 | 4 | 0.00 |
| 20/12/2022 | R035 On 03-August-23 | | | Bond Future | 11.49 | 87.4990 | 11.4863 | 87.4990 | 0.00 |
| 20/12/2022 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 5817 | 6 | 5817 | 6 | 0.00 |
| 20/12/2022 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 5851 | 6 | 5851 | 6 | 0.00 |
| 20/12/2022 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 5884 | 6 | 5884 | 6 | 0.00 |
| 20/12/2022 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 3095 | 3 | 3095 | 3 | 0.00 |
| 20/12/2022 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 3114 | 3 | 3114 | 3 | 0.00 |
| 20/12/2022 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 3134 | 3 | 3134 | 3 | 0.00 |
| 20/12/2022 | R035 On 02-November-23 | | | Bond Future | 11.60 | 84.8324 | 11.5985 | 84.8324 | 0.00 |
| 20/12/2022 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 4080 | 4 | 4080 | 4 | 0.00 |
| 20/12/2022 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 4025 | 4 | 4025 | 4 | 0.00 |
| 20/12/2022 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 4052 | 4 | 4052 | 4 | 0.00 |
| 20/12/2022 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 5035 | 5 | 5035 | 5 | 0.00 |
| 20/12/2022 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 5063 | 5 | 5063 | 5 | 0.00 |
| 20/12/2022 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 5007 | 5 | 5007 | 5 | 0.00 |
| 20/12/2022 | R035 On 01-February-24 | | | Bond Future | 11.73 | 86.5623 | 11.7301 | 86.5623 | 0.00 |
| 20/12/2022 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 6097 | 6 | 6097 | 6 | 0.00 |
| 20/12/2022 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 6160 | 6 | 6160 | 6 | 0.00 |
| 20/12/2022 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 6128 | 6 | 6128 | 6 | 0.00 |
| 20/12/2022 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 3721 | 4 | 3721 | 4 | 0.00 |
| 20/12/2022 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 3741 | 4 | 3741 | 4 | 0.00 |
| 20/12/2022 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 3701 | 4 | 3701 | 4 | 0.00 |
| 20/12/2022 | R186 On 02-February-23 | | | Bond Future | 8.77 | 106.9872 | 8.7691 | 106.9872 | 72,579.00 |
| 20/12/2022 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 20/12/2022 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 201 | 0 | 201 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 20/12/2022 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 1686 | 2 | 1686 | 2 | 0.00 |
| 20/12/2022 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 1712 | 2 | 1712 | 2 | 0.00 |
| 20/12/2022 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 1661 | 2 | 1661 | 2 | 0.00 |
| 20/12/2022 | R186 On 04-May-23 | | | Bond Future | 8.84 | 109.0856 | 8.8399 | 109.0856 | 12,216.00 |
| 20/12/2022 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 1472 | 2 | 1472 | 2 | 0.00 |
| 20/12/2022 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 1489 | 2 | 1489 | 2 | 0.00 |
| 20/12/2022 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 1505 | 2 | 1505 | 2 | 0.00 |
| 20/12/2022 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 1520 | 2 | 1520 | 2 | 0.00 |
| 20/12/2022 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 1505 | 1 | 1505 | 1 | 0.00 |
| 20/12/2022 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 1535 | 2 | 1535 | 2 | 0.00 |
| 20/12/2022 | R186 On 03-August-23 | | | Bond Future | 8.88 | 106.0377 | 8.8794 | 106.0377 | 0.00 |
| 20/12/2022 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 3415 | 3 | 3415 | 3 | 0.00 |
| 20/12/2022 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 3458 | 3 | 3458 | 3 | 0.00 |
| 20/12/2022 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 3436 | 3 | 3436 | 3 | 0.00 |
| 20/12/2022 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 942 | 1 | 942 | 1 | 0.00 |
| 20/12/2022 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 949 | 1 | 949 | 1 | 0.00 |
| 20/12/2022 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 935 | 1 | 935 | 1 | 0.00 |
| 20/12/2022 | R186 On 02-November-23 | | | Bond Future | 8.91 | 108.2677 | 8.9105 | 108.2677 | 0.00 |
| 20/12/2022 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 4778 | 5 | 4778 | 5 | 0.00 |
| 20/12/2022 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 2695 | 3 | 2695 | 3 | 0.00 |
| 20/12/2022 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 2713 | 3 | 2713 | 3 | 0.00 |
| 20/12/2022 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 2731 | 3 | 2731 | 3 | 0.00 |
| 20/12/2022 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 2295 | 2 | 2295 | 2 | 1,715.00 |
| 20/12/2022 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 1398 | 1 | 1398 | 1 | 0.00 |
| 20/12/2022 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 1407 | 1 | 1407 | 1 | 0.00 |
| 20/12/2022 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 1416 | 1 | 1416 | 1 | 0.00 |
| 20/12/2022 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 734 | 1 | 734 | 1 | 1,715.00 |
| 20/12/2022 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 1640 | 2 | 1640 | 2 | 0.00 |
| 20/12/2022 | R186 On 01-February-24 | | | Bond Future | 8.97 | 105.1701 | 8.9736 | 105.1701 | 0.00 |
| 20/12/2022 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 2854 | 3 | 2854 | 3 | 0.00 |
| 20/12/2022 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 2819 | 3 | 2819 | 3 | 0.00 |
| 20/12/2022 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 2836 | 3 | 2836 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 1475 | 1 | 1475 | 1 | 0.00 |
| 20/12/2022 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 20/12/2022 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 1483 | 1 | 1483 | 1 | 0.00 |
| 20/12/2022 | R197 On 02-February-23 | | | Bond Future | 328.56 | 328.8912 | 328.5645 | 328.8912 | 977.00 |
| 20/12/2022 | R197 On 04-May-23 | | | Bond Future | 335.09 | 335.4224 | 335.0872 | 335.4224 | 0.00 |
| 20/12/2022 | R197 On 03-August-23 | | | Bond Future | 333.03 | 333.3777 | 333.0341 | 333.3777 | 0.00 |
| 20/12/2022 | R197 On 02-November-23 | | | Bond Future | 340.11 | 340.4612 | 340.1098 | 340.4612 | 0.00 |
| 20/12/2022 | R202 On 02-February-23 | | | Bond Future | 244.89 | 244.8998 | 244.8888 | 244.8998 | 5,950.00 |
| 20/12/2022 | R202 On 04-May-23 | | | Bond Future | 249.75 | 249.7631 | 249.7503 | 249.7631 | 0.00 |
| 20/12/2022 | R202 On 03-August-23 | | | Bond Future | 250.16 | 250.1759 | 250.1618 | 250.1759 | 0.00 |
| 20/12/2022 | R202 On 02-November-23 | | | Bond Future | 255.48 | 255.4910 | 255.4762 | 255.4910 | 0.00 |
| 20/12/2022 | R202 On 01-February-24 | | | Bond Future | 255.79 | 255.8074 | 255.7930 | 255.8074 | 0.00 |
| 20/12/2022 | R209 On 02-February-23 | | | Bond Future | 11.25 | 68.4104 | 11.2505 | 68.4104 | 31,504.00 |
| 20/12/2022 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 653 | 1 | 653 | 1 | 0.00 |
| 20/12/2022 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 623 | 1 | 623 | 1 | 0.00 |
| 20/12/2022 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 638 | 1 | 638 | 1 | 0.00 |
| 20/12/2022 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 2998 | 3 | 2998 | 3 | 0.00 |
| 20/12/2022 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 3075 | 3 | 3075 | 3 | 0.00 |
| 20/12/2022 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 3036 | 3 | 3036 | 3 | 0.00 |
| 20/12/2022 | R209 On 04-May-23 | | | Bond Future | 11.36 | 66.6007 | 11.3581 | 66.6007 | 2,635.00 |
| 20/12/2022 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 6553 | 7 | 6553 | 7 | 0.00 |
| 20/12/2022 | R209 On 04-May-23 | 11.50 | Call | Bond Future | 3378 | 3 | 3378 | 3 | 1,000.00 |
| 20/12/2022 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 2126 | 2 | 2126 | 2 | 0.00 |
| 20/12/2022 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 2376 | 2 | 2376 | 2 | 0.00 |
| 20/12/2022 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 2353 | 2 | 2353 | 2 | 0.00 |
| 20/12/2022 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 2330 | 2 | 2330 | 2 | 0.00 |
| 20/12/2022 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 640 | 1 | 640 | 1 | 500.00 |
| 20/12/2022 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 7949 | 8 | 7949 | 8 | 0.00 |
| 20/12/2022 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 3690 | 4 | 3690 | 4 | 0.00 |
| 20/12/2022 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 3661 | 4 | 3661 | 4 | 0.00 |
| 20/12/2022 | R209 On 04-May-23 | 11.50 | Put | Bond Future | 2673 | 3 | 2673 | 3 | 0.00 |
| 20/12/2022 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 3633 | 4 | 3633 | 4 | 0.00 |
| 20/12/2022 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 3951 | 4 | 3951 | 4 | 6,250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 1174 | 1 | 1174 | 1 | 8,500.00 |
| 20/12/2022 | R209 On 03-August-23 | | | Bond Future | 11.45 | 67.9804 | 11.4539 | 67.9804 | 0.00 |
| 20/12/2022 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 5117 | 5 | 5117 | 5 | 0.00 |
| 20/12/2022 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 5058 | 5 | 5058 | 5 | 0.00 |
| 20/12/2022 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 5087 | 5 | 5087 | 5 | 0.00 |
| 20/12/2022 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 2733 | 3 | 2733 | 3 | 0.00 |
| 20/12/2022 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 2768 | 3 | 2768 | 3 | 0.00 |
| 20/12/2022 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 2751 | 3 | 2751 | 3 | 0.00 |
| 20/12/2022 | R209 On 02-November-23 | | | Bond Future | 11.55 | 66.2576 | 11.5501 | 66.2576 | 0.00 |
| 20/12/2022 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 3516 | 4 | 3516 | 4 | 0.00 |
| 20/12/2022 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 3468 | 4 | 3468 | 4 | 0.00 |
| 20/12/2022 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 3492 | 4 | 3492 | 4 | 0.00 |
| 20/12/2022 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 4524 | 4 | 4524 | 4 | 0.00 |
| 20/12/2022 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 4550 | 5 | 4550 | 5 | 0.00 |
| 20/12/2022 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 4498 | 4 | 4498 | 4 | 0.00 |
| 20/12/2022 | R209 On 01-February-24 | | | Bond Future | 11.66 | 67.6086 | 11.6590 | 67.6086 | 0.00 |
| 20/12/2022 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 5412 | 5 | 5412 | 5 | 0.00 |
| 20/12/2022 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 5440 | 6 | 5440 | 6 | 0.00 |
| 20/12/2022 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 5468 | 6 | 5468 | 6 | 0.00 |
| 20/12/2022 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 3222 | 3 | 3222 | 3 | 0.00 |
| 20/12/2022 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 3240 | 3 | 3240 | 3 | 0.00 |
| 20/12/2022 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 3258 | 3 | 3258 | 3 | 0.00 |
| 20/12/2022 | R210 On 02-February-23 | | | Bond Future | 221.02 | 221.0355 | 221.0216 | 221.0355 | 372.00 |
| 20/12/2022 | R210 On 04-May-23 | | | Bond Future | 222.32 | 222.3395 | 222.3239 | 222.3395 | 0.00 |
| 20/12/2022 | R210 On 03-August-23 | | | Bond Future | 226.98 | 226.9945 | 226.9778 | 226.9945 | 0.00 |
| 20/12/2022 | R210 On 02-November-23 | | | Bond Future | 228.63 | 228.6505 | 228.6331 | 228.6505 | 0.00 |
| 20/12/2022 | R210 On 01-February-24 | | | Bond Future | 233.35 | 233.3665 | 233.3491 | 233.3665 | 0.00 |
| 20/12/2022 | R213 On 02-February-23 | | | Bond Future | 10.61 | 83.8751 | 10.6136 | 83.8751 | 38,255.00 |
| 20/12/2022 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 3 | 0 | 3 | 0 | 476.00 |
| 20/12/2022 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 462 | 0 | 462 | 0 | 0.00 |
| 20/12/2022 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 861 | 1 | 861 | 1 | 912.00 |
| 20/12/2022 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 477 | 0 | 477 | 0 | 0.00 |
| 20/12/2022 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 220 | 0 | 220 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 7038 | 7 | 7038 | 7 | 0.00 |
| 20/12/2022 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 492 | 1 | 492 | 1 | 0.00 |
| 20/12/2022 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 699 | 1 | 699 | 1 | 0.00 |
| 20/12/2022 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 1936 | 2 | 1936 | 2 | 476.00 |
| 20/12/2022 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 78 | 0 | 78 | 0 | 912.00 |
| 20/12/2022 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 2332 | 2 | 2332 | 2 | 0.00 |
| 20/12/2022 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 1720 | 2 | 1720 | 2 | 0.00 |
| 20/12/2022 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 2300 | 2 | 2300 | 2 | 0.00 |
| 20/12/2022 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 2365 | 2 | 2365 | 2 | 0.00 |
| 20/12/2022 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 7132 | 7 | 7132 | 7 | 0.00 |
| 20/12/2022 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 3088 | 3 | 3088 | 3 | 476.00 |
| 20/12/2022 | R213 On 04-May-23 | | | Bond Future | 10.73 | 81.9682 | 10.7275 | 81.9682 | 0.00 |
| 20/12/2022 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 2589 | 3 | 2589 | 3 | 0.00 |
| 20/12/2022 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 2566 | 3 | 2566 | 3 | 0.00 |
| 20/12/2022 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 2613 | 3 | 2613 | 3 | 0.00 |
| 20/12/2022 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 2511 | 3 | 2511 | 3 | 0.00 |
| 20/12/2022 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 2555 | 3 | 2555 | 3 | 0.00 |
| 20/12/2022 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 2533 | 3 | 2533 | 3 | 0.00 |
| 20/12/2022 | R213 On 03-August-23 | | | Bond Future | 10.83 | 83.6657 | 10.8285 | 83.6657 | 0.00 |
| 20/12/2022 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 5352 | 5 | 5352 | 5 | 0.00 |
| 20/12/2022 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 5323 | 5 | 5323 | 5 | 0.00 |
| 20/12/2022 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 5381 | 5 | 5381 | 5 | 0.00 |
| 20/12/2022 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 1945 | 2 | 1945 | 2 | 0.00 |
| 20/12/2022 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 1958 | 2 | 1958 | 2 | 0.00 |
| 20/12/2022 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 1932 | 2 | 1932 | 2 | 0.00 |
| 20/12/2022 | R213 On 02-November-23 | | | Bond Future | 10.94 | 81.8704 | 10.9355 | 81.8704 | 0.00 |
| 20/12/2022 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 3763 | 4 | 3763 | 4 | 0.00 |
| 20/12/2022 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 3739 | 4 | 3739 | 4 | 0.00 |
| 20/12/2022 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 3788 | 4 | 3788 | 4 | 0.00 |
| 20/12/2022 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 2955 | 3 | 2955 | 3 | 0.00 |
| 20/12/2022 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 2991 | 3 | 2991 | 3 | 0.00 |
| 20/12/2022 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 2973 | 3 | 2973 | 3 | 0.00 |
| 20/12/2022 | R213 On 01-February-24 | | | Bond Future | 11.07 | 83.5403 | 11.0662 | 83.5403 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 5146 | 5 | 5146 | 5 | 0.00 |
| 20/12/2022 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 5119 | 5 | 5119 | 5 | 0.00 |
| 20/12/2022 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 5093 | 5 | 5093 | 5 | 0.00 |
| 20/12/2022 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 2489 | 2 | 2489 | 2 | 0.00 |
| 20/12/2022 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 2475 | 2 | 2475 | 2 | 0.00 |
| 20/12/2022 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 2462 | 2 | 2462 | 2 | 0.00 |
| 20/12/2022 | R214 On 02-February-23 | | | Bond Future | 11.37 | 65.9850 | 11.3733 | 65.9850 | 71,030.00 |
| 20/12/2022 | R214 On 02-February-23 | | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2022 | R214 On 02-February-23 | 10.30 | Call | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 20/12/2022 | R214 On 02-February-23 | 10.90 | Call | Bond Future | 665 | 1 | 665 | 1 | 2,300.00 |
| 20/12/2022 | R214 On 02-February-23 | 11.80 | Call | Bond Future | 3068 | 3 | 3068 | 3 | 0.00 |
| 20/12/2022 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 1007 | 1 | 1007 | 1 | 0.00 |
| 20/12/2022 | R214 On 02-February-23 | 11.60 | Call | Bond Future | 2380 | 2 | 2380 | 2 | 2,300.00 |
| 20/12/2022 | R214 On 02-February-23 | 11.00 | Call | Bond Future | 832 | 1 | 832 | 1 | 0.00 |
| 20/12/2022 | R214 On 02-February-23 | 11.10 | Call | Bond Future | 1028 | 1 | 1028 | 1 | 0.00 |
| 20/12/2022 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 967 | 1 | 967 | 1 | 0.00 |
| 20/12/2022 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 987 | 1 | 987 | 1 | 0.00 |
| 20/12/2022 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 2583 | 3 | 2583 | 3 | 0.00 |
| 20/12/2022 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 2618 | 3 | 2618 | 3 | 0.00 |
| 20/12/2022 | R214 On 02-February-23 | 10.90 | Put | Bond Future | 3272 | 3 | 3272 | 3 | 0.00 |
| 20/12/2022 | R214 On 02-February-23 | 11.00 | Put | Bond Future | 2875 | 3 | 2875 | 3 | 0.00 |
| 20/12/2022 | R214 On 02-February-23 | 11.60 | Put | Bond Future | 1188 | 1 | 1188 | 1 | 0.00 |
| 20/12/2022 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 2548 | 2 | 2548 | 2 | 0.00 |
| 20/12/2022 | R214 On 02-February-23 | 11.10 | Put | Bond Future | 2513 | 2 | 2513 | 2 | 0.00 |
| 20/12/2022 | R214 On 02-February-23 | 11.80 | Put | Bond Future | 853 | 1 | 853 | 1 | 0.00 |
| 20/12/2022 | R214 On 02-February-23 | 10.30 | Put | Bond Future | 6280 | 6 | 6280 | 6 | 0.00 |
| 20/12/2022 | R214 On 02-February-23 | | Put | Bond Future | 34171 | 34 | 34171 | 34 | 0.00 |
| 20/12/2022 | R214 On 04-May-23 | | | Bond Future | 11.47 | 63.9809 | 11.4716 | 63.9809 | 0.00 |
| 20/12/2022 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 2877 | 3 | 2877 | 3 | 0.00 |
| 20/12/2022 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 2824 | 3 | 2824 | 3 | 0.00 |
| 20/12/2022 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 2851 | 3 | 2851 | 3 | 0.00 |
| 20/12/2022 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 3389 | 3 | 3389 | 3 | 0.00 |
| 20/12/2022 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 3416 | 3 | 3416 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 3362 | 3 | 3362 | 3 | 0.00 |
| 20/12/2022 | R214 On 03-August-23 | | | Bond Future | 11.56 | 65.3061 | 11.5602 | 65.3061 | 0.00 |
| 20/12/2022 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 5742 | 6 | 5742 | 6 | 0.00 |
| 20/12/2022 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 5679 | 6 | 5679 | 6 | 0.00 |
| 20/12/2022 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 5710 | 6 | 5710 | 6 | 0.00 |
| 20/12/2022 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 2758 | 3 | 2758 | 3 | 0.00 |
| 20/12/2022 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 2775 | 3 | 2775 | 3 | 0.00 |
| 20/12/2022 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 2741 | 3 | 2741 | 3 | 0.00 |
| 20/12/2022 | R214 On 02-November-23 | | | Bond Future | 11.65 | 63.3787 | 11.6513 | 63.3787 | 0.00 |
| 20/12/2022 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 3848 | 4 | 3848 | 4 | 0.00 |
| 20/12/2022 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 3799 | 4 | 3799 | 4 | 0.00 |
| 20/12/2022 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 3824 | 4 | 3824 | 4 | 0.00 |
| 20/12/2022 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 4818 | 5 | 4818 | 5 | 0.00 |
| 20/12/2022 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 4846 | 5 | 4846 | 5 | 0.00 |
| 20/12/2022 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 4790 | 5 | 4790 | 5 | 0.00 |
| 20/12/2022 | R214 On 01-February-24 | | | Bond Future | 11.76 | 64.6712 | 11.7566 | 64.6712 | 0.00 |
| 20/12/2022 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 5686 | 6 | 5686 | 6 | 0.00 |
| 20/12/2022 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 5715 | 6 | 5715 | 6 | 0.00 |
| 20/12/2022 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 5743 | 6 | 5743 | 6 | 0.00 |
| 20/12/2022 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 3753 | 4 | 3753 | 4 | 0.00 |
| 20/12/2022 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 3773 | 4 | 3773 | 4 | 0.00 |
| 20/12/2022 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 3792 | 4 | 3792 | 4 | 0.00 |
| 20/12/2022 | R248 On 02-February-23 | | | Bond Future | 11.34 | 82.6203 | 11.3397 | 82.6203 | 247,738.00 |
| 20/12/2022 | R248 On 02-February-23 | 10.40 | Call | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 20/12/2022 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 1261 | 1 | 1261 | 1 | 0.00 |
| 20/12/2022 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 1287 | 1 | 1287 | 1 | 0.00 |
| 20/12/2022 | R248 On 02-February-23 | 11.10 | Call | Bond Future | 1368 | 1 | 1368 | 1 | 0.00 |
| 20/12/2022 | R248 On 02-February-23 | 11.00 | Call | Bond Future | 1110 | 1 | 1110 | 1 | 2,900.00 |
| 20/12/2022 | R248 On 02-February-23 | 11.60 | Call | Bond Future | 3115 | 3 | 3115 | 3 | 2,900.00 |
| 20/12/2022 | R248 On 02-February-23 | 11.70 | Call | Bond Future | 3543 | 4 | 3543 | 4 | 0.00 |
| 20/12/2022 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 1314 | 1 | 1314 | 1 | 0.00 |
| 20/12/2022 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 3093 | 3 | 3093 | 3 | 0.00 |
| 20/12/2022 | R248 On 02-February-23 | 11.10 | Put | Bond Future | 3008 | 3 | 3008 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2022 | R248 On 02-February-23 | 11.70 | Put | Bond Future | 1186 | 1 | 1186 | 1 | 0.00 |
| 20/12/2022 | R248 On 02-February-23 | 11.60 | Put | Bond Future | 1400 | 1 | 1400 | 1 | 0.00 |
| 20/12/2022 | R248 On 02-February-23 | 11.00 | Put | Bond Future | 3452 | 3 | 3452 | 3 | 0.00 |
| 20/12/2022 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 3136 | 3 | 3136 | 3 | 0.00 |
| 20/12/2022 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 3180 | 3 | 3180 | 3 | 0.00 |
| 20/12/2022 | R248 On 02-February-23 | 10.40 | Put | Bond Future | 7007 | 7 | 7007 | 7 | 0.00 |
| 20/12/2022 | R248 On 04-May-23 | | | Bond Future | 11.44 | 79.7816 | 11.4393 | 79.7816 | 10,946.00 |
| 20/12/2022 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 3566 | 4 | 3566 | 4 | 0.00 |
| 20/12/2022 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 3532 | 4 | 3532 | 4 | 0.00 |
| 20/12/2022 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 3599 | 4 | 3599 | 4 | 0.00 |
| 20/12/2022 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 4194 | 4 | 4194 | 4 | 0.00 |
| 20/12/2022 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 4261 | 4 | 4261 | 4 | 0.00 |
| 20/12/2022 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 4227 | 4 | 4227 | 4 | 0.00 |
| 20/12/2022 | R248 On 03-August-23 | | | Bond Future | 11.53 | 81.3965 | 11.5321 | 81.3965 | 0.00 |
| 20/12/2022 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 7039 | 7 | 7039 | 7 | 0.00 |
| 20/12/2022 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 7000 | 7 | 7000 | 7 | 0.00 |
| 20/12/2022 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 7077 | 7 | 7077 | 7 | 0.00 |
| 20/12/2022 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 3465 | 3 | 3465 | 3 | 0.00 |
| 20/12/2022 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 3508 | 3 | 3508 | 3 | 0.00 |
| 20/12/2022 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 3486 | 3 | 3486 | 3 | 0.00 |
| 20/12/2022 | R248 On 02-November-23 | | | Bond Future | 11.62 | 78.6844 | 11.6186 | 78.6844 | 13,000.00 |
| 20/12/2022 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 4933 | 5 | 4933 | 5 | 0.00 |
| 20/12/2022 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 4901 | 5 | 4901 | 5 | 0.00 |
| 20/12/2022 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 4869 | 5 | 4869 | 5 | 0.00 |
| 20/12/2022 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 5768 | 6 | 5768 | 6 | 0.00 |
| 20/12/2022 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 5835 | 6 | 5835 | 6 | 0.00 |
| 20/12/2022 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 5802 | 6 | 5802 | 6 | 0.00 |
| 20/12/2022 | R248 On 01-February-24 | | | Bond Future | 11.72 | 80.3259 | 11.7163 | 80.3259 | 0.00 |
| 20/12/2022 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 7166 | 7 | 7166 | 7 | 0.00 |
| 20/12/2022 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 7130 | 7 | 7130 | 7 | 0.00 |
| 20/12/2022 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 7094 | 7 | 7094 | 7 | 0.00 |
| 20/12/2022 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 4490 | 4 | 4490 | 4 | 0.00 |
| 20/12/2022 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 4466 | 4 | 4466 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 20/12/2022 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 4443 | 4 | 4443 | 4 | 0.00 |
