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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/10/2022 TO: 20/10/2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | 2025 On 03-November-22 | | | Bond Future | 165.07 | 165.7235 | 165.0675 | 165.7235 | 3,084.00 |
| 20/10/2022 | 2025 On 02-February-23 | | | Bond Future | 166.45 | 167.1190 | 166.4473 | 167.1190 | 4,221.00 |
| 20/10/2022 | 2025 On 04-May-23 | | | Bond Future | 169.88 | 170.5681 | 169.8810 | 170.5681 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | 2025 On 03-August-23 | | | Bond Future | 171.67 | 172.3710 | 171.6691 | 172.3710 | 0.00 |
| 20/10/2022 | 2025 On 02-November-23 | | | Bond Future | 175.25 | 175.9706 | 175.2540 | 175.9706 | 0.00 |
| 20/10/2022 | 2029 On 03-November-22 | | | Bond Future | 115.65 | 118.1616 | 115.6513 | 118.1616 | 912.00 |
| 20/10/2022 | 2029 On 02-February-23 | | | Bond Future | 117.81 | 120.3718 | 117.8122 | 120.3718 | 1,086.00 |
| 20/10/2022 | 2029 On 04-May-23 | | | Bond Future | 118.95 | 121.5599 | 118.9464 | 121.5599 | 0.00 |
| 20/10/2022 | 2029 On 03-August-23 | | | Bond Future | 121.43 | 124.0939 | 121.4255 | 124.0939 | 0.00 |
| 20/10/2022 | 2029 On 02-November-23 | | | Bond Future | 122.62 | 125.3487 | 122.6247 | 125.3487 | 0.00 |
| 20/10/2022 | 2030 On 03-November-22 | | | Bond Future | 10.97 | 87.9708 | 87.5997 | 87.9708 | 45,939.00 |
| 20/10/2022 | 2030 On 03-November-22 | 10.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2030 On 03-November-22 | 10.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2030 On 03-November-22 | 10.20 | Call | Bond Future | 2 | 0 | 0 | 0 | 500.00 |
| 20/10/2022 | 2030 On 03-November-22 | 11.57 | Call | Bond Future | 2717 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2030 On 03-November-22 | 10.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2030 On 03-November-22 | 9.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 20/10/2022 | 2030 On 03-November-22 | 9.70 | Put | Bond Future | 5862 | 5 | 6 | 5 | 0.00 |
| 20/10/2022 | 2030 On 03-November-22 | 10.10 | Put | Bond Future | 3958 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2030 On 03-November-22 | 10.20 | Put | Bond Future | 3491 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2030 On 03-November-22 | 11.57 | Put | Bond Future | 93 | 0 | 0 | 0 | 500.00 |
| 20/10/2022 | 2030 On 03-November-22 | 10.09 | Put | Bond Future | 4005 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2030 On 03-November-22 | 10.08 | Put | Bond Future | 4052 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | | | Bond Future | 11.14 | 85.5889 | 85.2091 | 85.5889 | 87,136.00 |
| 20/10/2022 | 2030 On 02-February-23 | 11.55 | Call | Bond Future | 3027 | 3 | 3 | 3 | 5,000.00 |
| 20/10/2022 | 2030 On 02-February-23 | 11.12 | Call | Bond Future | 1937 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 11.16 | Call | Bond Future | 2028 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 374 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 9.83 | Call | Bond Future | 281 | 0 | 0 | 0 | 388.00 |
| 20/10/2022 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 44 | 0 | 0 | 0 | 102.00 |
| 20/10/2022 | 2030 On 02-February-23 | 9.08 | Call | Bond Future | 78 | 0 | 0 | 0 | 388.00 |
| 20/10/2022 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 334 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 9.79 | Call | Bond Future | 263 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 11.35 | Call | Bond Future | 2490 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 361 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 367 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 267 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 9.04 | Call | Bond Future | 72 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 213 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 6865 | 7 | 7 | 7 | 102.00 |
| 20/10/2022 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 10829 | 10 | 11 | 10 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 9.04 | Put | Bond Future | 9716 | 9 | 10 | 9 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 9.08 | Put | Bond Future | 9525 | 9 | 10 | 9 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 8957 | 9 | 9 | 9 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 5675 | 5 | 6 | 5 | 102.00 |
| 20/10/2022 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 5390 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 11.35 | Put | Bond Future | 1574 | 1 | 2 | 1 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 11.16 | Put | Bond Future | 1922 | 2 | 2 | 2 | 388.00 |
| 20/10/2022 | 2030 On 02-February-23 | 9.79 | Put | Bond Future | 6303 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 9.83 | Put | Bond Future | 6134 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 6261 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 5470 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 5430 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 11.12 | Put | Bond Future | 2003 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2030 On 02-February-23 | 11.55 | Put | Bond Future | 1268 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | | | Bond Future | 11.28 | 87.3379 | 86.9495 | 87.3379 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 6125 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 3404 | 4 | 3 | 4 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 4542 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 5909 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 1260 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 1415 | 2 | 1 | 2 | 350.00 |
| 20/10/2022 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 438 | 0 | 0 | 0 | 150.00 |
| 20/10/2022 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 2726 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 1104 | 1 | 1 | 1 | 479.00 |
| 20/10/2022 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 1233 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 1247 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 486 | 1 | 0 | 1 | 479.00 |
| 20/10/2022 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 549 | 1 | 1 | 1 | 388.00 |
| 20/10/2022 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 217 | 0 | 0 | 0 | 388.00 |
| 20/10/2022 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 698 | 1 | 1 | 1 | 1,080.00 |
| 20/10/2022 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 6262 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 10301 | 10 | 10 | 10 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 7925 | 8 | 8 | 8 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 7114 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 7556 | 7 | 8 | 7 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 4455 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 4485 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 4795 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 2483 | 2 | 2 | 2 | 150.00 |
| 20/10/2022 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 4101 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 4425 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 1015 | 1 | 1 | 1 | 479.00 |
| 20/10/2022 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 1452 | 1 | 1 | 1 | 1,080.00 |
| 20/10/2022 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 2007 | 2 | 2 | 2 | 388.00 |
| 20/10/2022 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 961 | 1 | 1 | 1 | 350.00 |
| 20/10/2022 | 2030 On 03-August-23 | | | Bond Future | 11.44 | 85.1322 | 84.7356 | 85.1322 | 0.00 |
| 20/10/2022 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 5953 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 2815 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 6824 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 2773 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 1207 | 1 | 1 | 1 | 1,012.00 |
| 20/10/2022 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 1535 | 2 | 2 | 2 | 350.00 |
| 20/10/2022 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 2794 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 3129 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 4792 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 3168 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 1210 | 1 | 1 | 1 | 350.00 |
| 20/10/2022 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 5530 | 5 | 6 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 1459 | 1 | 1 | 1 | 1,012.00 |
| 20/10/2022 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 3149 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2030 On 02-November-23 | | | Bond Future | 11.59 | 86.8921 | 86.4872 | 86.8921 | 0.00 |
| 20/10/2022 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 1410 | 2 | 1 | 2 | 0.00 |
| 20/10/2022 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 1396 | 2 | 1 | 2 | 0.00 |
| 20/10/2022 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 1382 | 2 | 1 | 2 | 0.00 |
| 20/10/2022 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 4556 | 4 | 5 | 4 | 0.00 |
| 20/10/2022 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 4529 | 4 | 5 | 4 | 0.00 |
| 20/10/2022 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 4502 | 4 | 5 | 4 | 0.00 |
| 20/10/2022 | 2032 On 03-November-22 | | | Bond Future | 11.44 | 83.2011 | 82.8108 | 83.2011 | 113,000.00 |
| 20/10/2022 | 2032 On 03-November-22 | 9.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 180.00 |
| 20/10/2022 | 2032 On 03-November-22 | 9.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 20/10/2022 | 2032 On 03-November-22 | 11.55 | Call | Bond Future | 1139 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | 2032 On 03-November-22 | 12.30 | Call | Bond Future | 4177 | 5 | 4 | 5 | 0.00 |
| 20/10/2022 | 2032 On 03-November-22 | 10.66 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2032 On 03-November-22 | 10.67 | Call | Bond Future | 6 | 0 | 0 | 0 | 750.00 |
| 20/10/2022 | 2032 On 03-November-22 | 11.45 | Call | Bond Future | 847 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | 2032 On 03-November-22 | 10.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 20/10/2022 | 2032 On 03-November-22 | 10.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2032 On 03-November-22 | 10.56 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2032 On 03-November-22 | 10.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2032 On 03-November-22 | 9.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 454.00 |
| 20/10/2022 | 2032 On 03-November-22 | 9.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 750.00 |
| 20/10/2022 | 2032 On 03-November-22 | 10.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2032 On 03-November-22 | 10.16 | Put | Bond Future | 6668 | 6 | 7 | 6 | 180.00 |
| 20/10/2022 | 2032 On 03-November-22 | 9.92 | Put | Bond Future | 8002 | 8 | 8 | 8 | 0.00 |
| 20/10/2022 | 2032 On 03-November-22 | 10.11 | Put | Bond Future | 6944 | 7 | 7 | 7 | 454.00 |
| 20/10/2022 | 2032 On 03-November-22 | 9.36 | Put | Bond Future | 11221 | 11 | 11 | 11 | 0.00 |
| 20/10/2022 | 2032 On 03-November-22 | 9.46 | Put | Bond Future | 10635 | 10 | 11 | 10 | 0.00 |
| 20/10/2022 | 2032 On 03-November-22 | 10.56 | Put | Bond Future | 4502 | 4 | 5 | 4 | 180.00 |
| 20/10/2022 | 2032 On 03-November-22 | 9.31 | Put | Bond Future | 11515 | 11 | 12 | 11 | 0.00 |
| 20/10/2022 | 2032 On 03-November-22 | 10.49 | Put | Bond Future | 4876 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | 2032 On 03-November-22 | 10.21 | Put | Bond Future | 6393 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | 2032 On 03-November-22 | 11.45 | Put | Bond Future | 774 | 1 | 1 | 1 | 7,500.00 |
| 20/10/2022 | 2032 On 03-November-22 | 10.67 | Put | Bond Future | 3923 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2032 On 03-November-22 | 10.66 | Put | Bond Future | 3975 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2032 On 03-November-22 | 12.30 | Put | Bond Future | 34 | 0 | 0 | 0 | 750.00 |
| 20/10/2022 | 2032 On 03-November-22 | 11.55 | Put | Bond Future | 572 | 0 | 1 | 0 | 500.00 |
| 20/10/2022 | 2032 On 02-February-23 | | | Bond Future | 11.60 | 84.7367 | 84.3375 | 84.7367 | 110,937.00 |
| 20/10/2022 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 2965 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 6005 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 361 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 367 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 242 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 38 | 0 | 0 | 0 | 454.00 |
| 20/10/2022 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 2544 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 374 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 444 | 1 | 0 | 1 | 0.00 |
| 20/10/2022 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 609 | 1 | 1 | 1 | 750.00 |
| 20/10/2022 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 270 | 0 | 0 | 0 | 500.00 |
| 20/10/2022 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 57 | 0 | 0 | 0 | 500.00 |
| 20/10/2022 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 151 | 0 | 0 | 0 | 750.00 |
| 20/10/2022 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 8852 | 8 | 9 | 8 | 0.00 |
| 20/10/2022 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 11292 | 11 | 11 | 11 | 0.00 |
| 20/10/2022 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 7331 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 5283 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 6010 | 6 | 6 | 6 | 454.00 |
| 20/10/2022 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 6470 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 2116 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 12197 | 12 | 12 | 12 | 0.00 |
| 20/10/2022 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 7627 | 7 | 8 | 7 | 454.00 |
| 20/10/2022 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 6516 | 6 | 7 | 6 | 0.00 |
| 20/10/2022 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 6563 | 6 | 7 | 6 | 0.00 |
| 20/10/2022 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 694 | 1 | 1 | 1 | 750.00 |
| 20/10/2022 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 1821 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | 2032 On 04-May-23 | | | Bond Future | 11.74 | 82.3044 | 81.8963 | 82.3044 | 65,067.00 |
| 20/10/2022 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 1013 | 1 | 1 | 1 | 400.00 |
| 20/10/2022 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 1356 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 1371 | 2 | 1 | 2 | 0.00 |
| 20/10/2022 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 1387 | 2 | 1 | 2 | 0.00 |
| 20/10/2022 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 2272 | 2 | 2 | 2 | 400.00 |
| 20/10/2022 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 8411 | 9 | 8 | 9 | 0.00 |
| 20/10/2022 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 941 | 1 | 1 | 1 | 400.00 |
| 20/10/2022 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 5550 | 5 | 6 | 5 | 0.00 |
| 20/10/2022 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 5585 | 5 | 6 | 5 | 0.00 |
| 20/10/2022 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 5620 | 5 | 6 | 5 | 0.00 |
| 20/10/2022 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 6552 | 6 | 7 | 6 | 0.00 |
| 20/10/2022 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 4058 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2032 On 03-August-23 | | | Bond Future | 11.89 | 84.0027 | 83.5860 | 84.0027 | 2,600.00 |
| 20/10/2022 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 3175 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 3199 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 3542 | 4 | 4 | 4 | 5,000.00 |
| 20/10/2022 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 3223 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 3764 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 3481 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 3786 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 3809 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2032 On 02-November-23 | | | Bond Future | 12.04 | 81.5785 | 81.1530 | 81.5785 | 0.00 |
| 20/10/2022 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 1640 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 1656 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 1672 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 5377 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 5408 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 5440 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2033 On 03-November-22 | | | Bond Future | 109.61 | 112.8770 | 109.6054 | 112.8770 | 590.00 |
| 20/10/2022 | 2033 On 02-February-23 | | | Bond Future | 111.65 | 114.9884 | 111.6533 | 114.9884 | 6,990.00 |
| 20/10/2022 | 2033 On 04-May-23 | | | Bond Future | 112.57 | 115.9760 | 112.5711 | 115.9760 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | 2033 On 03-August-23 | | | Bond Future | 114.92 | 118.3934 | 114.9173 | 118.3934 | 0.00 |
| 20/10/2022 | 2033 On 02-November-23 | | | Bond Future | 115.89 | 119.4388 | 115.8899 | 119.4388 | 0.00 |
| 20/10/2022 | 2037 On 03-November-22 | | | Bond Future | 11.94 | 79.3118 | 79.0139 | 79.3118 | 24,981.00 |
| 20/10/2022 | 2037 On 03-November-22 | 11.30 | Call | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2037 On 03-November-22 | 11.32 | Call | Bond Future | 47 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2037 On 03-November-22 | 11.31 | Call | Bond Future | 44 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2037 On 03-November-22 | 11.31 | Put | Bond Future | 3659 | 3 | 4 | 3 | 0.00 |
| 20/10/2022 | 2037 On 03-November-22 | 11.30 | Put | Bond Future | 3715 | 3 | 4 | 3 | 0.00 |
| 20/10/2022 | 2037 On 03-November-22 | 11.32 | Put | Bond Future | 3602 | 3 | 4 | 3 | 0.00 |
| 20/10/2022 | 2037 On 02-February-23 | | | Bond Future | 12.09 | 76.5197 | 76.2147 | 76.5197 | 122,210.00 |
| 20/10/2022 | 2037 On 02-February-23 | 11.10 | Call | Bond Future | 631 | 1 | 1 | 1 | 636.00 |
| 20/10/2022 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 573 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | 2037 On 02-February-23 | 11.97 | Call | Bond Future | 2320 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 552 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 562 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 6622 | 6 | 7 | 6 | 0.00 |
| 20/10/2022 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 6672 | 6 | 7 | 6 | 0.00 |
| 20/10/2022 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 6572 | 6 | 7 | 6 | 0.00 |
| 20/10/2022 | 2037 On 02-February-23 | 11.10 | Put | Bond Future | 6325 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | 2037 On 02-February-23 | 11.97 | Put | Bond Future | 2982 | 3 | 3 | 3 | 636.00 |
| 20/10/2022 | 2037 On 04-May-23 | | | Bond Future | 12.23 | 78.0840 | 77.7721 | 78.0840 | 0.00 |
| 20/10/2022 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 2507 | 3 | 3 | 3 | 400.00 |
| 20/10/2022 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 1103 | 1 | 1 | 1 | 400.00 |
| 20/10/2022 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 8764 | 9 | 9 | 9 | 0.00 |
| 20/10/2022 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 1558 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 1524 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 1541 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 6682 | 6 | 7 | 6 | 0.00 |
| 20/10/2022 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 7918 | 8 | 8 | 8 | 0.00 |
| 20/10/2022 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 6723 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 1319 | 1 | 1 | 1 | 400.00 |
| 20/10/2022 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 6640 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 4946 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2037 On 03-August-23 | | | Bond Future | 12.37 | 75.4372 | 75.1186 | 75.4372 | 0.00 |
| 20/10/2022 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 3517 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 3491 | 4 | 3 | 4 | 0.00 |
| 20/10/2022 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 3465 | 4 | 3 | 4 | 0.00 |
| 20/10/2022 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 4773 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 4745 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 4718 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2037 On 02-November-23 | | | Bond Future | 12.50 | 76.9968 | 76.6716 | 76.9968 | 0.00 |
| 20/10/2022 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 1847 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 1829 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 1864 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 6985 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 6946 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 6906 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | 2038 On 03-November-22 | | | Bond Future | 121.92 | 125.4686 | 121.9225 | 125.4686 | 1,300.00 |
| 20/10/2022 | 2038 On 02-February-23 | | | Bond Future | 122.28 | 125.8981 | 122.2831 | 125.8981 | 2,770.00 |
| 20/10/2022 | 2038 On 04-May-23 | | | Bond Future | 124.81 | 128.4970 | 124.8064 | 128.4970 | 1,718.00 |
| 20/10/2022 | 2038 On 03-August-23 | | | Bond Future | 125.44 | 129.2041 | 125.4361 | 129.2041 | 0.00 |
| 20/10/2022 | 2038 On 02-November-23 | | | Bond Future | 128.06 | 131.9024 | 128.0557 | 131.9024 | 0.00 |
| 20/10/2022 | 2040 On 03-November-22 | | | Bond Future | 11.98 | 81.2002 | 80.8800 | 81.2002 | 13,035.00 |
| 20/10/2022 | 2040 On 03-November-22 | 10.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2040 On 03-November-22 | 11.50 | Call | Bond Future | 111 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2040 On 03-November-22 | 10.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,467.00 |
| 20/10/2022 | 2040 On 03-November-22 | 11.41 | Call | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2040 On 03-November-22 | 10.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2040 On 03-November-22 | 11.30 | Call | Bond Future | 29 | 0 | 0 | 0 | 1,467.00 |
| 20/10/2022 | 2040 On 03-November-22 | 10.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,078.00 |
| 20/10/2022 | 2040 On 03-November-22 | 12.00 | Call | Bond Future | 1020 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | 2040 On 03-November-22 | 12.52 | Call | Bond Future | 3246 | 4 | 3 | 4 | 0.00 |
| 20/10/2022 | 2040 On 03-November-22 | 11.39 | Call | Bond Future | 55 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | 2040 On 03-November-22 | 11.40 | Call | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2040 On 03-November-22 | 11.20 | Call | Bond Future | 13 | 0 | 0 | 0 | 1,078.00 |
| 20/10/2022 | 2040 On 03-November-22 | 11.20 | Put | Bond Future | 4910 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2040 On 03-November-22 | 11.41 | Put | Bond Future | 3598 | 3 | 4 | 3 | 0.00 |
| 20/10/2022 | 2040 On 03-November-22 | 12.00 | Put | Bond Future | 910 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | 2040 On 03-November-22 | 10.60 | Put | Bond Future | 8989 | 9 | 9 | 9 | 0.00 |
| 20/10/2022 | 2040 On 03-November-22 | 11.30 | Put | Bond Future | 4273 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2040 On 03-November-22 | 10.80 | Put | Bond Future | 7592 | 7 | 8 | 7 | 0.00 |
| 20/10/2022 | 2040 On 03-November-22 | 10.70 | Put | Bond Future | 8286 | 8 | 8 | 8 | 0.00 |
| 20/10/2022 | 2040 On 03-November-22 | 11.50 | Put | Bond Future | 3073 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2040 On 03-November-22 | 12.52 | Put | Bond Future | 133 | 0 | 0 | 0 | 1,078.00 |
| 20/10/2022 | 2040 On 03-November-22 | 11.39 | Put | Bond Future | 3718 | 3 | 4 | 3 | 0.00 |
| 20/10/2022 | 2040 On 03-November-22 | 11.40 | Put | Bond Future | 3658 | 3 | 4 | 3 | 0.00 |
| 20/10/2022 | 2040 On 03-November-22 | 10.10 | Put | Bond Future | 12642 | 12 | 13 | 12 | 0.00 |
| 20/10/2022 | 2040 On 02-February-23 | | | Bond Future | 12.13 | 78.1927 | 77.8648 | 78.1927 | 113,491.00 |
| 20/10/2022 | 2040 On 02-February-23 | 12.07 | Call | Bond Future | 2695 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 635 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 648 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | 2040 On 02-February-23 | 10.21 | Call | Bond Future | 98 | 0 | 0 | 0 | 388.00 |
| 20/10/2022 | 2040 On 02-February-23 | 10.18 | Call | Bond Future | 91 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2040 On 02-February-23 | 12.24 | Call | Bond Future | 3232 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2040 On 02-February-23 | 12.27 | Call | Bond Future | 3331 | 4 | 3 | 4 | 0.00 |
| 20/10/2022 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 660 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | 2040 On 02-February-23 | 11.19 | Call | Bond Future | 752 | 1 | 1 | 1 | 621.00 |
| 20/10/2022 | 2040 On 02-February-23 | 10.96 | Call | Bond Future | 485 | 1 | 0 | 1 | 388.00 |
| 20/10/2022 | 2040 On 02-February-23 | 10.93 | Call | Bond Future | 459 | 1 | 0 | 1 | 0.00 |
| 20/10/2022 | 2040 On 02-February-23 | 10.96 | Put | Bond Future | 7828 | 8 | 8 | 8 | 0.00 |
| 20/10/2022 | 2040 On 02-February-23 | 11.19 | Put | Bond Future | 6566 | 6 | 7 | 6 | 0.00 |
| 20/10/2022 | 2040 On 02-February-23 | 12.07 | Put | Bond Future | 3040 | 3 | 3 | 3 | 621.00 |
| 20/10/2022 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 6935 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | 2040 On 02-February-23 | 12.27 | Put | Bond Future | 2513 | 2 | 3 | 2 | 388.00 |
| 20/10/2022 | 2040 On 02-February-23 | 12.24 | Put | Bond Future | 2587 | 2 | 3 | 2 | 0.00 |
| 20/10/2022 | 2040 On 02-February-23 | 10.18 | Put | Bond Future | 12952 | 13 | 13 | 13 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | 2040 On 02-February-23 | 10.21 | Put | Bond Future | 12737 | 12 | 13 | 12 | 0.00 |
| 20/10/2022 | 2040 On 02-February-23 | 10.93 | Put | Bond Future | 8004 | 8 | 8 | 8 | 0.00 |
| 20/10/2022 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 6989 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 7043 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | 2040 On 04-May-23 | | | Bond Future | 12.26 | 79.7913 | 79.4560 | 79.7913 | 0.00 |
| 20/10/2022 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 8102 | 8 | 8 | 8 | 0.00 |
| 20/10/2022 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 1765 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 1885 | 2 | 2 | 2 | 486.00 |
| 20/10/2022 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 794 | 1 | 1 | 1 | 486.00 |
| 20/10/2022 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 1001 | 1 | 1 | 1 | 388.00 |
| 20/10/2022 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 1746 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 368 | 0 | 0 | 0 | 388.00 |
| 20/10/2022 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 5624 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 1785 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 6786 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 10428 | 10 | 10 | 10 | 0.00 |
| 20/10/2022 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 2716 | 3 | 3 | 3 | 388.00 |
| 20/10/2022 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 1709 | 2 | 2 | 2 | 486.00 |
| 20/10/2022 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 14005 | 14 | 14 | 14 | 0.00 |
| 20/10/2022 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 6873 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 9338 | 9 | 9 | 9 | 0.00 |
| 20/10/2022 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 6570 | 6 | 7 | 6 | 0.00 |
| 20/10/2022 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 6829 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | 2040 On 03-August-23 | | | Bond Future | 12.39 | 76.9293 | 76.5869 | 76.9293 | 0.00 |
| 20/10/2022 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 3985 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 3956 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 4013 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 4941 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 4999 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 4970 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2040 On 02-November-23 | | | Bond Future | 12.52 | 78.5198 | 78.1702 | 78.5198 | 0.00 |
| 20/10/2022 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 2228 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 2209 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 2189 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 7713 | 7 | 8 | 7 | 0.00 |
| 20/10/2022 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 7629 | 7 | 8 | 7 | 0.00 |
| 20/10/2022 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 7671 | 7 | 8 | 7 | 0.00 |
| 20/10/2022 | 2044 On 03-November-22 | | | Bond Future | 11.95 | 78.1415 | 77.8463 | 78.1415 | 44,639.00 |
| 20/10/2022 | 2044 On 03-November-22 | 11.39 | Call | Bond Future | 75 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2044 On 03-November-22 | 11.40 | Call | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2044 On 03-November-22 | 10.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2044 On 03-November-22 | 10.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,647.00 |
| 20/10/2022 | 2044 On 03-November-22 | 10.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2044 On 03-November-22 | 11.41 | Call | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | 2044 On 03-November-22 | 11.30 | Call | Bond Future | 41 | 0 | 0 | 0 | 1,647.00 |
| 20/10/2022 | 2044 On 03-November-22 | 11.30 | Put | Bond Future | 4164 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2044 On 03-November-22 | 11.40 | Put | Bond Future | 3545 | 3 | 4 | 3 | 0.00 |
| 20/10/2022 | 2044 On 03-November-22 | 11.41 | Put | Bond Future | 3485 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2044 On 03-November-22 | 10.80 | Put | Bond Future | 7557 | 7 | 8 | 7 | 0.00 |
| 20/10/2022 | 2044 On 03-November-22 | 10.60 | Put | Bond Future | 8999 | 9 | 9 | 9 | 0.00 |
| 20/10/2022 | 2044 On 03-November-22 | 10.10 | Put | Bond Future | 12789 | 12 | 13 | 12 | 0.00 |
| 20/10/2022 | 2044 On 03-November-22 | 11.39 | Put | Bond Future | 3605 | 3 | 4 | 3 | 0.00 |
| 20/10/2022 | 2044 On 02-February-23 | | | Bond Future | 12.09 | 75.2027 | 74.9003 | 75.2027 | 82,635.00 |
| 20/10/2022 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 766 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | 2044 On 02-February-23 | 11.20 | Call | Bond Future | 824 | 1 | 1 | 1 | 1,300.00 |
| 20/10/2022 | 2044 On 02-February-23 | 12.00 | Call | Bond Future | 2632 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2044 On 02-February-23 | 11.90 | Call | Bond Future | 2339 | 2 | 2 | 2 | 1,300.00 |
| 20/10/2022 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 738 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 752 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 6701 | 6 | 7 | 6 | 0.00 |
| 20/10/2022 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 6755 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | 2044 On 02-February-23 | 11.90 | Put | Bond Future | 3474 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2044 On 02-February-23 | 12.00 | Put | Bond Future | 3162 | 3 | 3 | 3 | 4,000.00 |
| 20/10/2022 | 2044 On 02-February-23 | 11.20 | Put | Bond Future | 6436 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 6648 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | 2044 On 04-May-23 | | | Bond Future | 12.21 | 76.7403 | 76.4310 | 76.7403 | 0.00 |
| 20/10/2022 | 2044 On 04-May-23 | 12.25 | Call | Bond Future | 4150 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 2702 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 3390 | 4 | 3 | 4 | 0.00 |
| 20/10/2022 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 1950 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 1929 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 1908 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 6840 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 5471 | 5 | 5 | 5 | 4,115.00 |
| 20/10/2022 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 6796 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 6752 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 4631 | 4 | 5 | 4 | 4,115.00 |
| 20/10/2022 | 2044 On 04-May-23 | 12.25 | Put | Bond Future | 3914 | 4 | 4 | 4 | 1,500.00 |
| 20/10/2022 | 2044 On 03-August-23 | | | Bond Future | 12.34 | 73.9406 | 73.6247 | 73.9406 | 0.00 |
| 20/10/2022 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 4081 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 4024 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 4053 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 5070 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 5100 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 5040 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | 2044 On 02-November-23 | | | Bond Future | 12.46 | 75.4693 | 75.1469 | 75.4693 | 0.00 |
| 20/10/2022 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 2557 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 2578 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 2599 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 7906 | 8 | 8 | 8 | 0.00 |
| 20/10/2022 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 7949 | 8 | 8 | 8 | 0.00 |
| 20/10/2022 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 7991 | 8 | 8 | 8 | 0.00 |
| 20/10/2022 | 2046 On 03-November-22 | | | Bond Future | 106.03 | 109.0720 | 106.0280 | 109.0720 | 3,971.00 |
| 20/10/2022 | 2046 On 02-February-23 | | | Bond Future | 108.01 | 111.1122 | 108.0091 | 111.1122 | 9,274.00 |
| 20/10/2022 | 2046 On 04-May-23 | | | Bond Future | 108.20 | 111.3694 | 108.2013 | 111.3694 | 5,677.00 |
| 20/10/2022 | 2046 On 03-August-23 | | | Bond Future | 110.46 | 113.6913 | 110.4568 | 113.6913 | 0.00 |
| 20/10/2022 | 2046 On 02-November-23 | | | Bond Future | 110.66 | 113.9656 | 110.6634 | 113.9656 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | 2050 On 03-November-22 | | | Bond Future | 106.91 | 109.9773 | 106.9137 | 109.9773 | 1,583.00 |
| 20/10/2022 | 2050 On 02-February-23 | | | Bond Future | 106.77 | 109.8978 | 106.7748 | 109.8978 | 7,807.00 |
| 20/10/2022 | 2050 On 04-May-23 | | | Bond Future | 108.98 | 112.1662 | 108.9778 | 112.1662 | 3,582.00 |
| 20/10/2022 | 2050 On 03-August-23 | | | Bond Future | 109.06 | 112.3122 | 109.0571 | 112.3122 | 0.00 |
| 20/10/2022 | 2050 On 02-November-23 | | | Bond Future | 111.33 | 114.6576 | 111.3346 | 114.6576 | 0.00 |
| 20/10/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | AL37 On 03-November-22 | | | Index Future | 822.40 | 824.6000 | 822.4040 | 824.6000 | 0.00 |
| 20/10/2022 | AL37 On 02-February-23 | | | Index Future | 837.57 | 839.8200 | 837.5660 | 839.8200 | 0.00 |
| 20/10/2022 | AL37 On 04-May-23 | | | Index Future | 854.64 | 856.9440 | 854.6370 | 856.9440 | 0.00 |
| 20/10/2022 | AL37 On 03-August-23 | | | Index Future | 872.25 | 874.6080 | 872.2500 | 874.6080 | 0.00 |
| 20/10/2022 | AL37 On 02-November-23 | | | Index Future | 890.27 | 892.6790 | 890.2730 | 892.6790 | 0.00 |
| 20/10/2022 | AL7T On 03-November-22 | | | Index Future | 929.16 | 933.3070 | 929.1630 | 933.3070 | 0.00 |
| 20/10/2022 | AL7T On 02-February-23 | | | Index Future | 946.29 | 950.5330 | 946.2940 | 950.5330 | 0.00 |
| 20/10/2022 | AL7T On 04-May-23 | | | Index Future | 965.58 | 969.9150 | 965.5800 | 969.9150 | 0.00 |
| 20/10/2022 | AL7T On 03-August-23 | | | Index Future | 985.48 | 989.9070 | 985.4800 | 989.9070 | 0.00 |
| 20/10/2022 | AL7T On 02-November-23 | | | Index Future | 1005.84 | 1010.3610 | 1005.8420 | 1010.3610 | 0.00 |
| 20/10/2022 | ALBI On 03-November-22 | | | Index Future | 816.02 | 819.1050 | 816.0170 | 819.1050 | 108.00 |
| 20/10/2022 | ALBI On 02-February-23 | | | Index Future | 831.06 | 834.2230 | 831.0620 | 834.2230 | 17.00 |
| 20/10/2022 | ALBI On 04-May-23 | | | Index Future | 848.00 | 851.2340 | 848.0000 | 851.2340 | 0.00 |
| 20/10/2022 | ALBI On 03-August-23 | | | Index Future | 865.48 | 868.7790 | 865.4770 | 868.7790 | 0.00 |
| 20/10/2022 | ALBI On 02-November-23 | | | Index Future | 883.36 | 886.7300 | 883.3590 | 886.7300 | 0.00 |
| 20/10/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C007 On 31-January-37 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 20/10/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C226 On 25-January-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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2022 | ES33 On 03-November-22 | | | Bond Future | 12.73 | 71.0141 | 70.7749 | 71.0141 | 0.00 |
| 20/10/2022 | ES33 On 02-February-23 | | | Bond Future | 12.93 | 72.3424 | 72.0973 | 72.3424 | 350.00 |
| 20/10/2022 | ES33 On 04-May-23 | | | Bond Future | 13.11 | 70.0403 | 69.7895 | 70.0403 | 0.00 |
| 20/10/2022 | ES33 On 03-August-23 | | | Bond Future | 13.29 | 71.5015 | 71.2452 | 71.5015 | 0.00 |
| 20/10/2022 | ES33 On 02-November-23 | | | Bond Future | 13.49 | 69.1994 | 68.9377 | 69.1994 | 0.00 |
| 20/10/2022 | ES42 On 03-November-22 | | | Bond Future | 12.94 | 69.2934 | 69.0167 | 69.2934 | 0.00 |
| 20/10/2022 | ES42 On 02-February-23 | | | Bond Future | 13.11 | 70.5895 | 70.3062 | 70.5895 | 4,715.00 |
| 20/10/2022 | ES42 On 04-May-23 | | | Bond Future | 13.27 | 67.7829 | 67.4931 | 67.7829 | 0.00 |
| 20/10/2022 | ES42 On 03-August-23 | | | Bond Future | 13.43 | 69.1976 | 68.9017 | 69.1976 | 0.00 |
| 20/10/2022 | ES42 On 02-November-23 | | | Bond Future | 13.60 | 66.3803 | 66.0781 | 66.3803 | 0.00 |
| 20/10/2022 | GOVI On 03-November-22 | | | GOVI | 804.37 | 807.4460 | 804.3690 | 807.4460 | 48.00 |
| 20/10/2022 | GOVI On 03-November-22 | 820.43 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | GOVI On 03-November-22 | 820.42 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | GOVI On 03-November-22 | 820.41 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | GOVI On 03-November-22 | 820.41 | Put | GOVI | 160410 | 13 | 16 | 13 | 0.00 |
| 20/10/2022 | GOVI On 03-November-22 | 820.42 | Put | GOVI | 160510 | 13 | 16 | 13 | 0.00 |
| 20/10/2022 | GOVI On 03-November-22 | 820.43 | Put | GOVI | 160610 | 13 | 16 | 13 | 0.00 |
| 20/10/2022 | GOVI On 02-February-23 | | | GOVI | 819.20 | 822.3490 | 819.1990 | 822.3490 | 818.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 316310 | 28 | 32 | 28 | 0.00 |
| 20/10/2022 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 316210 | 28 | 32 | 28 | 0.00 |
| 20/10/2022 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 316410 | 28 | 32 | 28 | 0.00 |
| 20/10/2022 | GOVI On 04-May-23 | | | GOVI | 835.90 | 839.1180 | 835.8950 | 839.1180 | 0.00 |
| 20/10/2022 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 169650 | 14 | 17 | 14 | 0.00 |
| 20/10/2022 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 169750 | 14 | 17 | 14 | 0.00 |
| 20/10/2022 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 169850 | 14 | 17 | 14 | 0.00 |
| 20/10/2022 | GOVI On 03-August-23 | | | GOVI | 853.12 | 856.4140 | 853.1220 | 856.4140 | 0.00 |
| 20/10/2022 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 158920 | 19 | 16 | 19 | 0.00 |
| 20/10/2022 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 159120 | 19 | 16 | 19 | 0.00 |
| 20/10/2022 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 159020 | 19 | 16 | 19 | 0.00 |
| 20/10/2022 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | GOVI On 02-November-23 | | | GOVI | 870.75 | 874.1090 | 870.7490 | 874.1090 | 0.00 |
| 20/10/2022 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 150610 | 12 | 15 | 12 | 0.00 |
| 20/10/2022 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 150710 | 12 | 15 | 12 | 0.00 |
| 20/10/2022 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 150510 | 12 | 15 | 12 | 0.00 |
| 20/10/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 20/10/2022 | IGOV On 03-November-22 | | | Index Future | 308.88 | 314.4640 | 308.8770 | 314.4640 | 17.00 |
| 20/10/2022 | IGOV On 02-February-23 | | | Index Future | 314.65 | 320.3460 | 314.6480 | 320.3460 | 684.00 |
| 20/10/2022 | IGOV On 04-May-23 | | | Index Future | 321.14 | 326.9540 | 321.1360 | 326.9540 | 16.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | IGOV On 03-August-23 | | | Index Future | 327.83 | 333.7680 | 327.8280 | 333.7680 | 0.00 |
| 20/10/2022 | IGOV On 02-November-23 | | | Index Future | 334.67 | 340.7380 | 334.6730 | 340.7380 | 0.00 |
| 20/10/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 20/10/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 20/10/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 20/10/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 20/10/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 20/10/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 20/10/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 20/10/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 20/10/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 20/10/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 20/10/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 20/10/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 20/10/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 20/10/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 20/10/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 20/10/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 20/10/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 20/10/2022 | JBAF On 16-November-22 | | | Jibar Tradeable Future | 6.58 | 93.4350 | 93.4200 | 93.4350 | 0.00 |
| 20/10/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 7.32 | 92.6850 | 92.6800 | 92.6850 | 68.00 |
| 20/10/2022 | JBAF On 18-January-23 | | | Jibar Tradeable Future | 7.40 | 92.6150 | 92.6000 | 92.6150 | 0.00 |
| 20/10/2022 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 7.86 | 92.1500 | 92.1450 | 92.1500 | 0.00 |
| 20/10/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.92 | 92.0900 | 92.0800 | 92.0900 | 0.00 |
| 20/10/2022 | JBAF On 19-April-23 | | | Jibar Tradeable Future | 8.12 | 91.8900 | 91.8850 | 91.8900 | 0.00 |
| 20/10/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 8.25 | 91.7650 | 91.7550 | 91.7650 | 0.00 |
| 20/10/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 8.35 | 91.6700 | 91.6500 | 91.6700 | 75.00 |
| 20/10/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.39 | 91.6400 | 91.6150 | 91.6400 | 272.00 |
| 20/10/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.37 | 91.6600 | 91.6300 | 91.6600 | 0.00 |
| 20/10/2022 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.36 | 91.6700 | 91.6400 | 91.6700 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.49 | 91.5550 | 91.5150 | 91.5550 | 0.00 |
| 20/10/2022 | R023 On 03-November-22 | | | Bond Future | 7.28 | 101.5733 | 101.6061 | 101.5733 | 8,432.00 |
| 20/10/2022 | R023 On 03-November-22 | 6.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R023 On 03-November-22 | 6.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R023 On 03-November-22 | 6.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R023 On 03-November-22 | 6.26 | Put | Bond Future | 311 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R023 On 03-November-22 | 6.25 | Put | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R023 On 03-November-22 | 6.27 | Put | Bond Future | 308 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R035 On 03-November-22 | | | Bond Future | 11.78 | 83.3829 | 83.0312 | 83.3829 | 19,784.00 |
| 20/10/2022 | R035 On 03-November-22 | 9.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 582.00 |
| 20/10/2022 | R035 On 03-November-22 | 10.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 976.00 |
| 20/10/2022 | R035 On 03-November-22 | 11.14 | Call | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R035 On 03-November-22 | 11.13 | Call | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R035 On 03-November-22 | 10.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R035 On 03-November-22 | 11.15 | Call | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R035 On 03-November-22 | 12.68 | Call | Bond Future | 4794 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R035 On 03-November-22 | 10.99 | Call | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R035 On 03-November-22 | 11.05 | Call | Bond Future | 18 | 0 | 0 | 0 | 976.00 |
| 20/10/2022 | R035 On 03-November-22 | 10.99 | Put | Bond Future | 4556 | 4 | 5 | 4 | 582.00 |
| 20/10/2022 | R035 On 03-November-22 | 12.68 | Put | Bond Future | 21 | 0 | 0 | 0 | 976.00 |
| 20/10/2022 | R035 On 03-November-22 | 11.15 | Put | Bond Future | 3633 | 3 | 4 | 3 | 0.00 |
| 20/10/2022 | R035 On 03-November-22 | 10.57 | Put | Bond Future | 7111 | 7 | 7 | 7 | 582.00 |
| 20/10/2022 | R035 On 03-November-22 | 11.13 | Put | Bond Future | 3746 | 3 | 4 | 3 | 0.00 |
| 20/10/2022 | R035 On 03-November-22 | 11.14 | Put | Bond Future | 3689 | 3 | 4 | 3 | 0.00 |
| 20/10/2022 | R035 On 03-November-22 | 11.05 | Put | Bond Future | 4205 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R035 On 03-November-22 | 10.30 | Put | Bond Future | 8818 | 8 | 9 | 8 | 0.00 |
| 20/10/2022 | R035 On 03-November-22 | 9.82 | Put | Bond Future | 11969 | 12 | 12 | 12 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | | | Bond Future | 11.94 | 84.9220 | 84.5620 | 84.9220 | 162,933.00 |
| 20/10/2022 | R035 On 02-February-23 | 11.98 | Call | Bond Future | 2753 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 7226 | 8 | 7 | 8 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 746 | 1 | 1 | 1 | 976.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 759 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 523 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 168 | 0 | 0 | 0 | 976.00 |
| 20/10/2022 | R035 On 02-February-23 | 10.64 | Call | Bond Future | 339 | 0 | 0 | 0 | 388.00 |
| 20/10/2022 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 533 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 11.94 | Call | Bond Future | 2636 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 543 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 352 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 10.60 | Call | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 52 | 0 | 0 | 0 | 582.00 |
| 20/10/2022 | R035 On 02-February-23 | 9.85 | Call | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 9.89 | Call | Bond Future | 64 | 0 | 0 | 0 | 388.00 |
| 20/10/2022 | R035 On 02-February-23 | 9.89 | Put | Bond Future | 12355 | 12 | 12 | 12 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 12874 | 13 | 13 | 13 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 10.60 | Put | Bond Future | 8073 | 8 | 8 | 8 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 10.64 | Put | Bond Future | 7852 | 8 | 8 | 8 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 7743 | 7 | 8 | 7 | 582.00 |
| 20/10/2022 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 9804 | 9 | 10 | 9 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 6600 | 6 | 7 | 6 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 725 | 1 | 1 | 1 | 976.00 |
| 20/10/2022 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 6650 | 6 | 7 | 6 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 9.85 | Put | Bond Future | 12614 | 12 | 13 | 12 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 6700 | 6 | 7 | 6 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 5746 | 5 | 6 | 5 | 582.00 |
| 20/10/2022 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 5792 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R035 On 02-February-23 | 11.98 | Put | Bond Future | 2554 | 2 | 3 | 2 | 388.00 |
| 20/10/2022 | R035 On 02-February-23 | 11.94 | Put | Bond Future | 2653 | 2 | 3 | 2 | 0.00 |
| 20/10/2022 | R035 On 04-May-23 | | | Bond Future | 12.08 | 82.1499 | 81.7819 | 82.1499 | 0.00 |
| 20/10/2022 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 1576 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 610 | 1 | 1 | 1 | 491.00 |
| 20/10/2022 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 274 | 0 | 0 | 0 | 388.00 |
| 20/10/2022 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 4732 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 7204 | 7 | 7 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 1490 | 2 | 1 | 2 | 491.00 |
| 20/10/2022 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 1541 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 1559 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 766 | 1 | 1 | 1 | 388.00 |
| 20/10/2022 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 9177 | 9 | 9 | 9 | 0.00 |
| 20/10/2022 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 1648 | 2 | 2 | 2 | 491.00 |
| 20/10/2022 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 2737 | 3 | 3 | 3 | 388.00 |
| 20/10/2022 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 6312 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 13437 | 13 | 13 | 13 | 0.00 |
| 20/10/2022 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 10130 | 10 | 10 | 10 | 0.00 |
| 20/10/2022 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 6513 | 6 | 7 | 6 | 0.00 |
| 20/10/2022 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 6392 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 6352 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R035 On 03-August-23 | | | Bond Future | 12.21 | 83.8448 | 83.4689 | 83.8448 | 0.00 |
| 20/10/2022 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 3439 | 4 | 3 | 4 | 0.00 |
| 20/10/2022 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 3465 | 4 | 3 | 4 | 0.00 |
| 20/10/2022 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 3490 | 4 | 3 | 4 | 0.00 |
| 20/10/2022 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 4617 | 4 | 5 | 4 | 0.00 |
| 20/10/2022 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 4644 | 4 | 5 | 4 | 0.00 |
| 20/10/2022 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 4671 | 4 | 5 | 4 | 0.00 |
| 20/10/2022 | R035 On 02-November-23 | | | Bond Future | 12.36 | 81.0720 | 80.6884 | 81.0720 | 0.00 |
| 20/10/2022 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 1764 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 1730 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 1747 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 6756 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 6795 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 6718 | 6 | 7 | 6 | 0.00 |
| 20/10/2022 | R186 On 03-November-22 | | | Bond Future | 9.35 | 108.1487 | 107.8604 | 108.1487 | 30,624.00 |
| 20/10/2022 | R186 On 03-November-22 | 8.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 4,310.00 |
| 20/10/2022 | R186 On 03-November-22 | 8.55 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R186 On 03-November-22 | 8.91 | Call | Bond Future | 45 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R186 On 03-November-22 | 8.53 | Call | Bond Future | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | R186 On 03-November-22 | 8.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R186 On 03-November-22 | 8.54 | Put | Bond Future | 2822 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R186 On 03-November-22 | 8.91 | Put | Bond Future | 1562 | 1 | 2 | 1 | 4,310.00 |
| 20/10/2022 | R186 On 03-November-22 | 8.53 | Put | Bond Future | 2858 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R186 On 03-November-22 | 8.55 | Put | Bond Future | 2787 | 2 | 3 | 2 | 0.00 |
| 20/10/2022 | R186 On 03-November-22 | 8.23 | Put | Bond Future | 3931 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R186 On 02-February-23 | | | Bond Future | 9.50 | 104.8446 | 104.5487 | 104.8446 | 65,826.00 |
| 20/10/2022 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 256 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 251 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 247 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 4148 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 4119 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 4089 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R186 On 04-May-23 | | | Bond Future | 9.60 | 106.9854 | 106.6824 | 106.9854 | 0.00 |
| 20/10/2022 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 674 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 665 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 682 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 3058 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 3080 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 3035 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R186 On 03-August-23 | | | Bond Future | 9.71 | 103.8859 | 103.5764 | 103.8859 | 0.00 |
| 20/10/2022 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 2053 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 2020 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 2036 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 1952 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 1964 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 1940 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R186 On 02-November-23 | | | Bond Future | 9.83 | 106.0333 | 105.7174 | 106.0333 | 0.00 |
| 20/10/2022 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 2925 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 1297 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 1309 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 1322 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 1029 | 1 | 1 | 1 | 1,715.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 2486 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 2501 | 2 | 3 | 2 | 0.00 |
| 20/10/2022 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 2872 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 2515 | 2 | 3 | 2 | 0.00 |
| 20/10/2022 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 1380 | 1 | 1 | 1 | 1,715.00 |
| 20/10/2022 | R197 On 03-November-22 | | | Bond Future | 335.32 | 335.1879 | 335.3171 | 335.1879 | 538.00 |
| 20/10/2022 | R197 On 02-February-23 | | | Bond Future | 332.68 | 332.5526 | 332.6772 | 332.5526 | 294.00 |
| 20/10/2022 | R197 On 04-May-23 | | | Bond Future | 339.54 | 339.4164 | 339.5404 | 339.4164 | 0.00 |
| 20/10/2022 | R197 On 03-August-23 | | | Bond Future | 337.51 | 337.3830 | 337.5088 | 337.3830 | 0.00 |
| 20/10/2022 | R197 On 02-November-23 | | | Bond Future | 344.56 | 344.4291 | 344.5573 | 344.4291 | 0.00 |
| 20/10/2022 | R202 On 03-November-22 | | | Bond Future | 240.30 | 247.3113 | 240.2956 | 247.3113 | 5,616.00 |
| 20/10/2022 | R202 On 02-February-23 | | | Bond Future | 240.06 | 247.2073 | 240.0553 | 247.2073 | 6,655.00 |
| 20/10/2022 | R202 On 04-May-23 | | | Bond Future | 245.01 | 252.3089 | 245.0072 | 252.3089 | 0.00 |
| 20/10/2022 | R202 On 03-August-23 | | | Bond Future | 245.28 | 252.7299 | 245.2754 | 252.7299 | 0.00 |
| 20/10/2022 | R202 On 02-November-23 | | | Bond Future | 250.40 | 258.0077 | 250.3974 | 258.0077 | 0.00 |
| 20/10/2022 | R209 On 03-November-22 | | | Bond Future | 11.78 | 64.1002 | 63.8420 | 64.1002 | 15,753.00 |
| 20/10/2022 | R209 On 03-November-22 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,250.00 |
| 20/10/2022 | R209 On 03-November-22 | 11.50 | Call | Bond Future | 256 | 0 | 0 | 0 | 1,136.00 |
| 20/10/2022 | R209 On 03-November-22 | 11.01 | Call | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R209 On 03-November-22 | 10.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R209 On 03-November-22 | 10.90 | Call | Bond Future | 4 | 0 | 0 | 0 | 1,136.00 |
| 20/10/2022 | R209 On 03-November-22 | 11.00 | Call | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R209 On 03-November-22 | 11.02 | Call | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R209 On 03-November-22 | 9.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 6,000.00 |
| 20/10/2022 | R209 On 03-November-22 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R209 On 03-November-22 | 12.00 | Call | Bond Future | 1413 | 2 | 1 | 2 | 0.00 |
| 20/10/2022 | R209 On 03-November-22 | 11.03 | Call | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R209 On 03-November-22 | 11.03 | Put | Bond Future | 3779 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R209 On 03-November-22 | 10.50 | Put | Bond Future | 6618 | 6 | 7 | 6 | 0.00 |
| 20/10/2022 | R209 On 03-November-22 | 10.90 | Put | Bond Future | 4454 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R209 On 03-November-22 | 12.00 | Put | Bond Future | 370 | 0 | 0 | 0 | 3,250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | R209 On 03-November-22 | 9.50 | Put | Bond Future | 12475 | 12 | 12 | 12 | 0.00 |
| 20/10/2022 | R209 On 03-November-22 | 9.25 | Put | Bond Future | 14045 | 14 | 14 | 14 | 0.00 |
| 20/10/2022 | R209 On 03-November-22 | 11.02 | Put | Bond Future | 3830 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R209 On 03-November-22 | 11.00 | Put | Bond Future | 3933 | 4 | 4 | 4 | 5,000.00 |
| 20/10/2022 | R209 On 03-November-22 | 11.01 | Put | Bond Future | 3882 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R209 On 03-November-22 | 11.50 | Put | Bond Future | 1629 | 1 | 2 | 1 | 0.00 |
| 20/10/2022 | R209 On 03-November-22 | 10.00 | Put | Bond Future | 9465 | 9 | 9 | 9 | 6,000.00 |
| 20/10/2022 | R209 On 02-February-23 | | | Bond Future | 11.92 | 65.2834 | 65.0190 | 65.2834 | 24,565.00 |
| 20/10/2022 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 417 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 409 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 400 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 6057 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 6147 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 6102 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R209 On 04-May-23 | | | Bond Future | 12.04 | 63.4629 | 63.1925 | 63.4629 | 3,450.00 |
| 20/10/2022 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 1254 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 4325 | 5 | 4 | 5 | 0.00 |
| 20/10/2022 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 1100 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 1225 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 1239 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 311 | 0 | 0 | 0 | 8,500.00 |
| 20/10/2022 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 10928 | 11 | 11 | 11 | 0.00 |
| 20/10/2022 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 5857 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 5894 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 6234 | 6 | 6 | 6 | 11,000.00 |
| 20/10/2022 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 2254 | 2 | 2 | 2 | 8,500.00 |
| 20/10/2022 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 5820 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R209 On 03-August-23 | | | Bond Future | 12.17 | 64.7724 | 64.4963 | 64.7724 | 0.00 |
| 20/10/2022 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 3047 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 3024 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 3002 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 4046 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 4095 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 4071 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R209 On 02-November-23 | | | Bond Future | 12.29 | 62.9593 | 62.6774 | 62.9593 | 0.00 |
| 20/10/2022 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 1538 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 1523 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 1508 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 6066 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 6031 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 5997 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R210 On 03-November-22 | | | Bond Future | 223.71 | 223.8451 | 223.7118 | 223.8451 | 103.00 |
| 20/10/2022 | R210 On 02-February-23 | | | Bond Future | 227.89 | 228.0322 | 227.8917 | 228.0322 | 372.00 |
| 20/10/2022 | R210 On 04-May-23 | | | Bond Future | 229.51 | 229.6515 | 229.5060 | 229.6515 | 0.00 |
| 20/10/2022 | R210 On 03-August-23 | | | Bond Future | 234.29 | 234.4388 | 234.2898 | 234.4388 | 0.00 |
| 20/10/2022 | R210 On 02-November-23 | | | Bond Future | 236.00 | 236.1511 | 235.9987 | 236.1511 | 0.00 |
| 20/10/2022 | R213 On 03-November-22 | | | Bond Future | 11.32 | 78.8022 | 78.4276 | 78.8022 | 33,027.00 |
| 20/10/2022 | R213 On 03-November-22 | 9.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 20/10/2022 | R213 On 03-November-22 | 9.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R213 On 03-November-22 | 10.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R213 On 03-November-22 | 9.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R213 On 03-November-22 | 10.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R213 On 03-November-22 | 9.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 476.00 |
| 20/10/2022 | R213 On 03-November-22 | 10.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R213 On 03-November-22 | 10.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R213 On 03-November-22 | 10.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R213 On 03-November-22 | 10.37 | Put | Bond Future | 4417 | 4 | 4 | 4 | 200.00 |
| 20/10/2022 | R213 On 03-November-22 | 10.39 | Put | Bond Future | 4320 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R213 On 03-November-22 | 10.38 | Put | Bond Future | 4368 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R213 On 03-November-22 | 9.19 | Put | Bond Future | 10353 | 10 | 10 | 10 | 0.00 |
| 20/10/2022 | R213 On 03-November-22 | 10.19 | Put | Bond Future | 5288 | 5 | 5 | 5 | 476.00 |
| 20/10/2022 | R213 On 03-November-22 | 9.98 | Put | Bond Future | 6320 | 6 | 6 | 6 | 200.00 |
| 20/10/2022 | R213 On 03-November-22 | 10.40 | Put | Bond Future | 4272 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R213 On 03-November-22 | 9.84 | Put | Bond Future | 7017 | 7 | 7 | 7 | 476.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | R213 On 03-November-22 | 9.13 | Put | Bond Future | 10669 | 10 | 11 | 10 | 0.00 |
| 20/10/2022 | R213 On 02-February-23 | | | Bond Future | 11.49 | 80.2567 | 79.8735 | 80.2567 | 31,822.00 |
| 20/10/2022 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 446 | 1 | 0 | 1 | 912.00 |
| 20/10/2022 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 303 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 40 | 0 | 0 | 0 | 476.00 |
| 20/10/2022 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 308 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 385 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 4012 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 211 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 1013 | 1 | 1 | 1 | 912.00 |
| 20/10/2022 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 6120 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 5266 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 5583 | 5 | 6 | 5 | 476.00 |
| 20/10/2022 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 11130 | 11 | 11 | 11 | 0.00 |
| 20/10/2022 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 7040 | 7 | 7 | 7 | 476.00 |
| 20/10/2022 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 6162 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 6077 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R213 On 04-May-23 | | | Bond Future | 11.63 | 78.3410 | 77.9493 | 78.3410 | 0.00 |
| 20/10/2022 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 1161 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 1148 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 1174 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 5049 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 5114 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 5082 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R213 On 03-August-23 | | | Bond Future | 11.78 | 79.9570 | 79.5571 | 79.9570 | 0.00 |
| 20/10/2022 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 2750 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 2729 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 2771 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 3408 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 3429 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 3388 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R213 On 02-November-23 | | | Bond Future | 11.94 | 78.0557 | 77.6475 | 78.0557 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 1469 | 2 | 1 | 2 | 0.00 |
| 20/10/2022 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 1454 | 2 | 1 | 2 | 0.00 |
| 20/10/2022 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 1483 | 2 | 1 | 2 | 0.00 |
| 20/10/2022 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 4828 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 4885 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 4857 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R214 On 03-November-22 | | | Bond Future | 11.87 | 61.7258 | 61.4568 | 61.7258 | 16,475.00 |
| 20/10/2022 | R214 On 03-November-22 | 11.35 | Call | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R214 On 03-November-22 | 11.36 | Call | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R214 On 03-November-22 | 11.34 | Call | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R214 On 03-November-22 | 11.36 | Put | Bond Future | 2718 | 2 | 3 | 2 | 0.00 |
| 20/10/2022 | R214 On 03-November-22 | 11.35 | Put | Bond Future | 2766 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R214 On 03-November-22 | 11.34 | Put | Bond Future | 2815 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R214 On 02-February-23 | | | Bond Future | 12.01 | 62.8651 | 62.5899 | 62.8651 | 70,946.00 |
| 20/10/2022 | R214 On 02-February-23 | 11.80 | Call | Bond Future | 1855 | 2 | 2 | 2 | 1,600.00 |
| 20/10/2022 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 626 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R214 On 02-February-23 | 11.10 | Call | Bond Future | 638 | 1 | 1 | 1 | 1,600.00 |
| 20/10/2022 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 603 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 615 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 5449 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 5494 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 5406 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R214 On 02-February-23 | 11.80 | Put | Bond Future | 2878 | 3 | 3 | 3 | 0.00 |
| 20/10/2022 | R214 On 02-February-23 | 11.10 | Put | Bond Future | 5362 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R214 On 04-May-23 | | | Bond Future | 12.12 | 60.8485 | 60.5671 | 60.8485 | 0.00 |
| 20/10/2022 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 1654 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 1636 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 1619 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 5465 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 5429 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 5393 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R214 On 03-August-23 | | | Bond Future | 12.23 | 62.1039 | 61.8165 | 62.1039 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 3547 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 3522 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 3498 | 4 | 3 | 4 | 0.00 |
| 20/10/2022 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 3919 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 3896 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 3872 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R214 On 02-November-23 | | | Bond Future | 12.35 | 60.0876 | 59.7942 | 60.0876 | 0.00 |
| 20/10/2022 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 2002 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 1968 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 1985 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 6397 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 6433 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 6362 | 6 | 6 | 6 | 0.00 |
| 20/10/2022 | R248 On 03-November-22 | | | Bond Future | 11.88 | 76.9895 | 76.7181 | 76.9895 | 84,671.00 |
| 20/10/2022 | R248 On 03-November-22 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R248 On 03-November-22 | 11.30 | Call | Bond Future | 64 | 0 | 0 | 0 | 874.00 |
| 20/10/2022 | R248 On 03-November-22 | 11.31 | Call | Bond Future | 69 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R248 On 03-November-22 | 11.90 | Call | Bond Future | 1082 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R248 On 03-November-22 | 10.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 874.00 |
| 20/10/2022 | R248 On 03-November-22 | 10.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R248 On 03-November-22 | 11.32 | Call | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R248 On 03-November-22 | 11.20 | Call | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R248 On 03-November-22 | 11.20 | Put | Bond Future | 4465 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R248 On 03-November-22 | 11.30 | Put | Bond Future | 3816 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R248 On 03-November-22 | 11.31 | Put | Bond Future | 3753 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R248 On 03-November-22 | 10.70 | Put | Bond Future | 8002 | 8 | 8 | 8 | 0.00 |
| 20/10/2022 | R248 On 03-November-22 | 10.60 | Put | Bond Future | 8748 | 8 | 9 | 8 | 0.00 |
| 20/10/2022 | R248 On 03-November-22 | 11.90 | Put | Bond Future | 951 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R248 On 03-November-22 | 10.00 | Put | Bond Future | 13482 | 13 | 13 | 13 | 0.00 |
| 20/10/2022 | R248 On 03-November-22 | 11.32 | Put | Bond Future | 3690 | 3 | 4 | 3 | 0.00 |
| 20/10/2022 | R248 On 02-February-23 | | | Bond Future | 12.01 | 78.4474 | 78.1694 | 78.4474 | 240,750.00 |
| 20/10/2022 | R248 On 02-February-23 | 11.10 | Call | Bond Future | 785 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 728 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 742 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R248 On 02-February-23 | 10.40 | Call | Bond Future | 192 | 0 | 0 | 0 | 0.00 |
| 20/10/2022 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 756 | 1 | 1 | 1 | 0.00 |
| 20/10/2022 | R248 On 02-February-23 | 11.70 | Call | Bond Future | 2021 | 2 | 2 | 2 | 2,542.00 |
| 20/10/2022 | R248 On 02-February-23 | 11.00 | Call | Bond Future | 648 | 1 | 1 | 1 | 2,542.00 |
| 20/10/2022 | R248 On 02-February-23 | 11.00 | Put | Bond Future | 7277 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | R248 On 02-February-23 | 11.70 | Put | Bond Future | 3952 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 6823 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | R248 On 02-February-23 | 11.10 | Put | Bond Future | 6713 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | R248 On 02-February-23 | 10.40 | Put | Bond Future | 11263 | 11 | 11 | 11 | 0.00 |
| 20/10/2022 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 6879 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 6935 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | R248 On 04-May-23 | | | Bond Future | 12.12 | 75.5877 | 75.3032 | 75.5877 | 10,943.00 |
| 20/10/2022 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 1932 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 1953 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 1974 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 6880 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 6926 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 6972 | 7 | 7 | 7 | 0.00 |
| 20/10/2022 | R248 On 03-August-23 | | | Bond Future | 12.24 | 77.1096 | 76.8190 | 77.1096 | 0.00 |
| 20/10/2022 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 4095 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 4125 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 4155 | 4 | 4 | 4 | 0.00 |
| 20/10/2022 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 4950 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 4980 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 5010 | 5 | 5 | 5 | 0.00 |
| 20/10/2022 | R248 On 02-November-23 | | | Bond Future | 12.36 | 74.2806 | 73.9840 | 74.2806 | 13,000.00 |
| 20/10/2022 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 2211 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 2169 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 2190 | 2 | 2 | 2 | 0.00 |
| 20/10/2022 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 7572 | 7 | 8 | 7 | 0.00 |
| 20/10/2022 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 7662 | 7 | 8 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2022 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 7617 | 7 | 8 | 7 | 0.00 |