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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/10/2022 TO: 31/10/2022

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | 2025 On 03-November-22 | | | Bond Future | 164.88 | 164.9913 | 164.8813 | 164.9913 | 1,124.00 |
| 31/10/2022 | 2025 On 02-February-23 | | | Bond Future | 166.25 | 166.3674 | 166.2517 | 166.3674 | 6,088.00 |
| 31/10/2022 | 2025 On 04-May-23 | | | Bond Future | 169.67 | 169.7894 | 169.6699 | 169.7894 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | 2025 On 03-August-23 | | | Bond Future | 171.50 | 171.6249 | 171.5040 | 171.6249 | 0.00 |
| 31/10/2022 | 2025 On 02-November-23 | | | Bond Future | 175.13 | 175.2583 | 175.1347 | 175.2583 | 0.00 |
| 31/10/2022 | 2029 On 03-November-22 | | | Bond Future | 118.70 | 117.1715 | 118.7024 | 117.1715 | 598.00 |
| 31/10/2022 | 2029 On 02-February-23 | | | Bond Future | 120.92 | 119.3584 | 120.9151 | 119.3584 | 1,392.00 |
| 31/10/2022 | 2029 On 04-May-23 | | | Bond Future | 122.11 | 120.5199 | 122.1081 | 120.5199 | 0.00 |
| 31/10/2022 | 2029 On 03-August-23 | | | Bond Future | 124.68 | 123.0616 | 124.6828 | 123.0616 | 0.00 |
| 31/10/2022 | 2029 On 02-November-23 | | | Bond Future | 126.00 | 124.3380 | 125.9950 | 124.3380 | 0.00 |
| 31/10/2022 | 2030 On 03-November-22 | | | Bond Future | 10.86 | 88.6445 | 88.0918 | 88.6445 | 45,729.00 |
| 31/10/2022 | 2030 On 03-November-22 | 10.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2030 On 03-November-22 | 10.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2030 On 03-November-22 | 10.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 31/10/2022 | 2030 On 03-November-22 | 11.57 | Call | Bond Future | 3116 | 4 | 3 | 4 | 0.00 |
| 31/10/2022 | 2030 On 03-November-22 | 10.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2030 On 03-November-22 | 9.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 31/10/2022 | 2030 On 03-November-22 | 9.70 | Put | Bond Future | 5370 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | 2030 On 03-November-22 | 10.10 | Put | Bond Future | 3465 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2030 On 03-November-22 | 10.20 | Put | Bond Future | 2997 | 2 | 3 | 2 | 0.00 |
| 31/10/2022 | 2030 On 03-November-22 | 11.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 31/10/2022 | 2030 On 03-November-22 | 10.09 | Put | Bond Future | 3512 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | 2030 On 03-November-22 | 10.08 | Put | Bond Future | 3559 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | | | Bond Future | 11.02 | 86.2713 | 85.7063 | 86.2713 | 90,689.00 |
| 31/10/2022 | 2030 On 02-February-23 | 11.55 | Call | Bond Future | 3271 | 4 | 3 | 4 | 5,000.00 |
| 31/10/2022 | 2030 On 02-February-23 | 11.12 | Call | Bond Future | 2107 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 11.16 | Call | Bond Future | 2204 | 3 | 2 | 3 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 403 | 1 | 0 | 1 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 9.83 | Call | Bond Future | 300 | 0 | 0 | 0 | 388.00 |
| 31/10/2022 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 43 | 0 | 0 | 0 | 102.00 |
| 31/10/2022 | 2030 On 02-February-23 | 9.08 | Call | Bond Future | 79 | 0 | 0 | 0 | 388.00 |
| 31/10/2022 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 359 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 9.79 | Call | Bond Future | 281 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 11.35 | Call | Bond Future | 2700 | 3 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 390 | 1 | 0 | 1 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 396 | 1 | 0 | 1 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 285 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 99 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 9.04 | Call | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 225 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 6380 | 6 | 6 | 6 | 102.00 |
| 31/10/2022 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 10331 | 10 | 10 | 10 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 9.04 | Put | Bond Future | 9220 | 9 | 9 | 9 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 9.08 | Put | Bond Future | 9029 | 8 | 9 | 8 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 8462 | 8 | 8 | 8 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 5203 | 5 | 5 | 5 | 102.00 |
| 31/10/2022 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 4922 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 11.35 | Put | Bond Future | 1286 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 11.16 | Put | Bond Future | 1601 | 1 | 2 | 1 | 388.00 |
| 31/10/2022 | 2030 On 02-February-23 | 9.79 | Put | Bond Future | 5824 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 9.83 | Put | Bond Future | 5656 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 5782 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 5001 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 4961 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 11.12 | Put | Bond Future | 1675 | 1 | 2 | 1 | 0.00 |
| 31/10/2022 | 2030 On 02-February-23 | 11.55 | Put | Bond Future | 1014 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | | | Bond Future | 11.16 | 88.0277 | 87.4505 | 88.0277 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 6545 | 7 | 7 | 7 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 3747 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 4925 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 6325 | 7 | 6 | 7 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 1431 | 2 | 1 | 2 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 1608 | 2 | 2 | 2 | 350.00 |
| 31/10/2022 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 487 | 1 | 0 | 1 | 150.00 |
| 31/10/2022 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 3031 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 1258 | 1 | 1 | 1 | 479.00 |
| 31/10/2022 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 1400 | 2 | 1 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 1416 | 2 | 1 | 2 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 539 | 1 | 1 | 1 | 479.00 |
| 31/10/2022 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 610 | 1 | 1 | 1 | 388.00 |
| 31/10/2022 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 254 | 0 | 0 | 0 | 388.00 |
| 31/10/2022 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 773 | 1 | 1 | 1 | 1,080.00 |
| 31/10/2022 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 5836 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 9836 | 9 | 10 | 9 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 7473 | 7 | 7 | 7 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 6673 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 7109 | 7 | 7 | 7 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 4123 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 4151 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 4448 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 2287 | 2 | 2 | 2 | 150.00 |
| 31/10/2022 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 3793 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 4095 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 930 | 1 | 1 | 1 | 479.00 |
| 31/10/2022 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 1335 | 1 | 1 | 1 | 1,080.00 |
| 31/10/2022 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 1849 | 2 | 2 | 2 | 388.00 |
| 31/10/2022 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 880 | 1 | 1 | 1 | 350.00 |
| 31/10/2022 | 2030 On 03-August-23 | | | Bond Future | 11.31 | 85.8576 | 85.2680 | 85.8576 | 0.00 |
| 31/10/2022 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 6361 | 7 | 6 | 7 | 0.00 |
| 31/10/2022 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 3112 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 7251 | 8 | 7 | 8 | 0.00 |
| 31/10/2022 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 3067 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 1395 | 2 | 1 | 2 | 1,012.00 |
| 31/10/2022 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 1751 | 2 | 2 | 2 | 350.00 |
| 31/10/2022 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 3089 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 2893 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 4475 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 2930 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 1104 | 1 | 1 | 1 | 350.00 |
| 31/10/2022 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 5185 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 1334 | 1 | 1 | 1 | 1,012.00 |
| 31/10/2022 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 2911 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2030 On 02-November-23 | | | Bond Future | 11.45 | 87.6575 | 87.0555 | 87.6575 | 0.00 |
| 31/10/2022 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 1633 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 1617 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 1601 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 4207 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 4182 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 4157 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | 2032 On 03-November-22 | | | Bond Future | 11.35 | 83.8760 | 83.2320 | 83.8760 | 111,983.00 |
| 31/10/2022 | 2032 On 03-November-22 | 9.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 180.00 |
| 31/10/2022 | 2032 On 03-November-22 | 9.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 31/10/2022 | 2032 On 03-November-22 | 11.55 | Call | Bond Future | 1065 | 2 | 1 | 2 | 0.00 |
| 31/10/2022 | 2032 On 03-November-22 | 12.30 | Call | Bond Future | 4565 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | 2032 On 03-November-22 | 10.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2032 On 03-November-22 | 10.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 750.00 |
| 31/10/2022 | 2032 On 03-November-22 | 11.45 | Call | Bond Future | 676 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | 2032 On 03-November-22 | 10.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 31/10/2022 | 2032 On 03-November-22 | 10.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2032 On 03-November-22 | 10.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2032 On 03-November-22 | 10.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2032 On 03-November-22 | 9.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 454.00 |
| 31/10/2022 | 2032 On 03-November-22 | 9.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 750.00 |
| 31/10/2022 | 2032 On 03-November-22 | 10.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2032 On 03-November-22 | 10.16 | Put | Bond Future | 6246 | 6 | 6 | 6 | 180.00 |
| 31/10/2022 | 2032 On 03-November-22 | 9.92 | Put | Bond Future | 7581 | 7 | 8 | 7 | 0.00 |
| 31/10/2022 | 2032 On 03-November-22 | 10.11 | Put | Bond Future | 6522 | 6 | 7 | 6 | 454.00 |
| 31/10/2022 | 2032 On 03-November-22 | 9.36 | Put | Bond Future | 10799 | 10 | 11 | 10 | 0.00 |
| 31/10/2022 | 2032 On 03-November-22 | 9.46 | Put | Bond Future | 10214 | 10 | 10 | 10 | 0.00 |
| 31/10/2022 | 2032 On 03-November-22 | 10.56 | Put | Bond Future | 4080 | 3 | 4 | 3 | 180.00 |
| 31/10/2022 | 2032 On 03-November-22 | 9.31 | Put | Bond Future | 11094 | 10 | 11 | 10 | 0.00 |
| 31/10/2022 | 2032 On 03-November-22 | 10.49 | Put | Bond Future | 4454 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | 2032 On 03-November-22 | 10.21 | Put | Bond Future | 5972 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | 2032 On 03-November-22 | 11.45 | Put | Bond Future | 182 | 0 | 0 | 0 | 7,500.00 |
| 31/10/2022 | 2032 On 03-November-22 | 10.67 | Put | Bond Future | 3496 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2032 On 03-November-22 | 10.66 | Put | Bond Future | 3549 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | 2032 On 03-November-22 | 12.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 750.00 |
| 31/10/2022 | 2032 On 03-November-22 | 11.55 | Put | Bond Future | 77 | 0 | 0 | 0 | 500.00 |
| 31/10/2022 | 2032 On 02-February-23 | | | Bond Future | 11.51 | 85.4205 | 84.7628 | 85.4205 | 113,303.00 |
| 31/10/2022 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 3112 | 4 | 3 | 4 | 0.00 |
| 31/10/2022 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 6276 | 7 | 6 | 7 | 0.00 |
| 31/10/2022 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 363 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 370 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 34 | 0 | 0 | 0 | 454.00 |
| 31/10/2022 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 2669 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 377 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 451 | 1 | 0 | 1 | 0.00 |
| 31/10/2022 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 624 | 1 | 1 | 1 | 750.00 |
| 31/10/2022 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 269 | 0 | 0 | 0 | 500.00 |
| 31/10/2022 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 52 | 0 | 0 | 0 | 500.00 |
| 31/10/2022 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 146 | 0 | 0 | 0 | 750.00 |
| 31/10/2022 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 8421 | 8 | 8 | 8 | 0.00 |
| 31/10/2022 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 10862 | 10 | 11 | 10 | 0.00 |
| 31/10/2022 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 6904 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 4873 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 5591 | 5 | 6 | 5 | 454.00 |
| 31/10/2022 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 6047 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 1816 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 11768 | 11 | 12 | 11 | 0.00 |
| 31/10/2022 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 7199 | 7 | 7 | 7 | 454.00 |
| 31/10/2022 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 6094 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 6140 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 539 | 0 | 1 | 0 | 750.00 |
| 31/10/2022 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 1543 | 1 | 2 | 1 | 500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | 2032 On 04-May-23 | | | Bond Future | 11.65 | 82.9961 | 82.3243 | 82.9961 | 66,368.00 |
| 31/10/2022 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 1099 | 1 | 1 | 1 | 400.00 |
| 31/10/2022 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 1463 | 2 | 1 | 2 | 0.00 |
| 31/10/2022 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 1479 | 2 | 1 | 2 | 0.00 |
| 31/10/2022 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 1495 | 2 | 1 | 2 | 0.00 |
| 31/10/2022 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 2427 | 3 | 2 | 3 | 400.00 |
| 31/10/2022 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 8736 | 9 | 9 | 9 | 0.00 |
| 31/10/2022 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 838 | 1 | 1 | 1 | 400.00 |
| 31/10/2022 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 5230 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 5265 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 5299 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 6211 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 3785 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | 2032 On 03-August-23 | | | Bond Future | 11.79 | 84.7292 | 84.0430 | 84.7292 | 2,600.00 |
| 31/10/2022 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 3422 | 4 | 3 | 4 | 0.00 |
| 31/10/2022 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 3447 | 4 | 3 | 4 | 0.00 |
| 31/10/2022 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 3802 | 4 | 4 | 4 | 5,000.00 |
| 31/10/2022 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 3471 | 4 | 3 | 4 | 0.00 |
| 31/10/2022 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 3555 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 3284 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 3577 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 3599 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | 2032 On 02-November-23 | | | Bond Future | 11.93 | 82.3440 | 81.6434 | 82.3440 | 0.00 |
| 31/10/2022 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 1828 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 1845 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 1862 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 5076 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 5107 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 5138 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | 2033 On 03-November-22 | | | Bond Future | 110.05 | 113.0673 | 110.0499 | 113.0673 | 340.00 |
| 31/10/2022 | 2033 On 02-February-23 | | | Bond Future | 112.10 | 115.1776 | 112.1013 | 115.1776 | 7,279.00 |
| 31/10/2022 | 2033 On 04-May-23 | | | Bond Future | 113.02 | 116.1630 | 113.0227 | 116.1630 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | 2033 On 03-August-23 | | | Bond Future | 115.41 | 118.6126 | 115.4059 | 118.6126 | 0.00 |
| 31/10/2022 | 2033 On 02-November-23 | | | Bond Future | 116.43 | 119.7035 | 116.4303 | 119.7035 | 0.00 |
| 31/10/2022 | 2037 On 03-November-22 | | | Bond Future | 11.88 | 80.1177 | 79.3369 | 80.1177 | 19,649.00 |
| 31/10/2022 | 2037 On 03-November-22 | 11.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2037 On 03-November-22 | 11.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2037 On 03-November-22 | 11.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2037 On 03-November-22 | 11.31 | Put | Bond Future | 3292 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2037 On 03-November-22 | 11.30 | Put | Bond Future | 3351 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2037 On 03-November-22 | 11.32 | Put | Bond Future | 3232 | 2 | 3 | 2 | 0.00 |
| 31/10/2022 | 2037 On 02-February-23 | | | Bond Future | 12.03 | 77.3370 | 76.5401 | 77.3370 | 128,938.00 |
| 31/10/2022 | 2037 On 02-February-23 | 11.10 | Call | Bond Future | 637 | 1 | 1 | 1 | 636.00 |
| 31/10/2022 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 578 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | 2037 On 02-February-23 | 11.97 | Call | Bond Future | 2389 | 3 | 2 | 3 | 0.00 |
| 31/10/2022 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 556 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 567 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 6301 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 6351 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 6252 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | 2037 On 02-February-23 | 11.10 | Put | Bond Future | 6007 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | 2037 On 02-February-23 | 11.97 | Put | Bond Future | 2726 | 2 | 3 | 2 | 636.00 |
| 31/10/2022 | 2037 On 04-May-23 | | | Bond Future | 12.16 | 78.9121 | 78.0982 | 78.9121 | 0.00 |
| 31/10/2022 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 2635 | 3 | 3 | 3 | 400.00 |
| 31/10/2022 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 1174 | 1 | 1 | 1 | 400.00 |
| 31/10/2022 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 9006 | 10 | 9 | 10 | 0.00 |
| 31/10/2022 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 1652 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 1615 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 1633 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 6448 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 7663 | 7 | 8 | 7 | 0.00 |
| 31/10/2022 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 6489 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 1235 | 1 | 1 | 1 | 400.00 |
| 31/10/2022 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 6407 | 6 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 4748 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | 2037 On 03-August-23 | | | Bond Future | 12.30 | 76.3016 | 75.4705 | 76.3016 | 0.00 |
| 31/10/2022 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 3753 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 3726 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 3700 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 4656 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 4629 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 4602 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | 2037 On 02-November-23 | | | Bond Future | 12.43 | 77.9013 | 77.0528 | 77.9013 | 0.00 |
| 31/10/2022 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 2016 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 1998 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 2034 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 6772 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 6734 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 6695 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | 2038 On 03-November-22 | | | Bond Future | 126.22 | 122.0081 | 126.2164 | 122.0081 | 1,160.00 |
| 31/10/2022 | 2038 On 02-February-23 | | | Bond Future | 126.65 | 122.3690 | 126.6532 | 122.3690 | 3,986.00 |
| 31/10/2022 | 2038 On 04-May-23 | | | Bond Future | 129.26 | 124.8865 | 129.2578 | 124.8865 | 1,718.00 |
| 31/10/2022 | 2038 On 03-August-23 | | | Bond Future | 130.02 | 125.5574 | 130.0220 | 125.5574 | 0.00 |
| 31/10/2022 | 2038 On 02-November-23 | | | Bond Future | 132.77 | 128.2156 | 132.7747 | 128.2156 | 0.00 |
| 31/10/2022 | 2040 On 03-November-22 | | | Bond Future | 11.93 | 82.0318 | 81.1925 | 82.0318 | 8,831.00 |
| 31/10/2022 | 2040 On 03-November-22 | 10.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2040 On 03-November-22 | 11.50 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2040 On 03-November-22 | 10.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,467.00 |
| 31/10/2022 | 2040 On 03-November-22 | 11.41 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2040 On 03-November-22 | 10.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2040 On 03-November-22 | 11.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,467.00 |
| 31/10/2022 | 2040 On 03-November-22 | 10.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,078.00 |
| 31/10/2022 | 2040 On 03-November-22 | 12.00 | Call | Bond Future | 711 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | 2040 On 03-November-22 | 12.52 | Call | Bond Future | 3427 | 4 | 3 | 4 | 0.00 |
| 31/10/2022 | 2040 On 03-November-22 | 11.39 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | 2040 On 03-November-22 | 11.40 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2040 On 03-November-22 | 11.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,078.00 |
| 31/10/2022 | 2040 On 03-November-22 | 11.20 | Put | Bond Future | 4585 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | 2040 On 03-November-22 | 11.41 | Put | Bond Future | 3223 | 2 | 3 | 2 | 0.00 |
| 31/10/2022 | 2040 On 03-November-22 | 12.00 | Put | Bond Future | 289 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2040 On 03-November-22 | 10.60 | Put | Bond Future | 8677 | 8 | 9 | 8 | 0.00 |
| 31/10/2022 | 2040 On 03-November-22 | 11.30 | Put | Bond Future | 3932 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | 2040 On 03-November-22 | 10.80 | Put | Bond Future | 7279 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | 2040 On 03-November-22 | 10.70 | Put | Bond Future | 7973 | 7 | 8 | 7 | 0.00 |
| 31/10/2022 | 2040 On 03-November-22 | 11.50 | Put | Bond Future | 2653 | 2 | 3 | 2 | 0.00 |
| 31/10/2022 | 2040 On 03-November-22 | 12.52 | Put | Bond Future | 1 | 0 | 0 | 0 | 1,078.00 |
| 31/10/2022 | 2040 On 03-November-22 | 11.39 | Put | Bond Future | 3351 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2040 On 03-November-22 | 11.40 | Put | Bond Future | 3287 | 2 | 3 | 2 | 0.00 |
| 31/10/2022 | 2040 On 03-November-22 | 10.10 | Put | Bond Future | 12329 | 11 | 12 | 11 | 0.00 |
| 31/10/2022 | 2040 On 02-February-23 | | | Bond Future | 12.08 | 79.0360 | 78.1795 | 79.0360 | 119,337.00 |
| 31/10/2022 | 2040 On 02-February-23 | 12.07 | Call | Bond Future | 2759 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 636 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 649 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | 2040 On 02-February-23 | 10.21 | Call | Bond Future | 92 | 0 | 0 | 0 | 388.00 |
| 31/10/2022 | 2040 On 02-February-23 | 10.18 | Call | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2040 On 02-February-23 | 12.24 | Call | Bond Future | 3312 | 4 | 3 | 4 | 0.00 |
| 31/10/2022 | 2040 On 02-February-23 | 12.27 | Call | Bond Future | 3414 | 4 | 3 | 4 | 0.00 |
| 31/10/2022 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 661 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | 2040 On 02-February-23 | 11.19 | Call | Bond Future | 756 | 1 | 1 | 1 | 621.00 |
| 31/10/2022 | 2040 On 02-February-23 | 10.96 | Call | Bond Future | 482 | 1 | 0 | 1 | 388.00 |
| 31/10/2022 | 2040 On 02-February-23 | 10.93 | Call | Bond Future | 455 | 1 | 0 | 1 | 0.00 |
| 31/10/2022 | 2040 On 02-February-23 | 10.96 | Put | Bond Future | 7510 | 7 | 8 | 7 | 0.00 |
| 31/10/2022 | 2040 On 02-February-23 | 11.19 | Put | Bond Future | 6255 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | 2040 On 02-February-23 | 12.07 | Put | Bond Future | 2790 | 2 | 3 | 2 | 621.00 |
| 31/10/2022 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 6622 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | 2040 On 02-February-23 | 12.27 | Put | Bond Future | 2281 | 2 | 2 | 2 | 388.00 |
| 31/10/2022 | 2040 On 02-February-23 | 12.24 | Put | Bond Future | 2352 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2040 On 02-February-23 | 10.18 | Put | Bond Future | 12632 | 12 | 13 | 12 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | 2040 On 02-February-23 | 10.21 | Put | Bond Future | 12416 | 12 | 12 | 12 | 0.00 |
| 31/10/2022 | 2040 On 02-February-23 | 10.93 | Put | Bond Future | 7686 | 7 | 8 | 7 | 0.00 |
| 31/10/2022 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 6675 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 6729 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | 2040 On 04-May-23 | | | Bond Future | 12.20 | 80.6458 | 79.7711 | 80.6458 | 300.00 |
| 31/10/2022 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 8394 | 9 | 8 | 9 | 0.00 |
| 31/10/2022 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 1913 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 2038 | 2 | 2 | 2 | 486.00 |
| 31/10/2022 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 844 | 1 | 1 | 1 | 486.00 |
| 31/10/2022 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 1062 | 1 | 1 | 1 | 388.00 |
| 31/10/2022 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 1892 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 393 | 0 | 0 | 0 | 388.00 |
| 31/10/2022 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 5898 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 1933 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 6619 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 10163 | 9 | 10 | 9 | 0.00 |
| 31/10/2022 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 2674 | 2 | 3 | 2 | 388.00 |
| 31/10/2022 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 1687 | 1 | 2 | 1 | 486.00 |
| 31/10/2022 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 13715 | 13 | 14 | 13 | 0.00 |
| 31/10/2022 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 6705 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 9084 | 8 | 9 | 8 | 0.00 |
| 31/10/2022 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 6407 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 6662 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | 2040 On 03-August-23 | | | Bond Future | 12.33 | 77.8211 | 76.9279 | 77.8211 | 0.00 |
| 31/10/2022 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 4205 | 5 | 4 | 5 | 0.00 |
| 31/10/2022 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 4176 | 5 | 4 | 5 | 0.00 |
| 31/10/2022 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 4234 | 5 | 4 | 5 | 0.00 |
| 31/10/2022 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 4821 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 4878 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 4849 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | 2040 On 02-November-23 | | | Bond Future | 12.46 | 79.4528 | 78.5408 | 79.4528 | 0.00 |
| 31/10/2022 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 2372 | 3 | 2 | 3 | 0.00 |
| 31/10/2022 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 2351 | 3 | 2 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 2331 | 3 | 2 | 3 | 0.00 |
| 31/10/2022 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 7484 | 7 | 7 | 7 | 0.00 |
| 31/10/2022 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 7402 | 7 | 7 | 7 | 0.00 |
| 31/10/2022 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 7443 | 7 | 7 | 7 | 0.00 |
| 31/10/2022 | 2044 On 03-November-22 | | | Bond Future | 11.89 | 79.0746 | 78.2191 | 79.0746 | 29,136.00 |
| 31/10/2022 | 2044 On 03-November-22 | 11.39 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2044 On 03-November-22 | 11.40 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2044 On 03-November-22 | 10.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2044 On 03-November-22 | 10.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,647.00 |
| 31/10/2022 | 2044 On 03-November-22 | 10.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2044 On 03-November-22 | 11.41 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 2044 On 03-November-22 | 11.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,647.00 |
| 31/10/2022 | 2044 On 03-November-22 | 11.30 | Put | Bond Future | 3751 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | 2044 On 03-November-22 | 11.40 | Put | Bond Future | 3093 | 2 | 3 | 2 | 0.00 |
| 31/10/2022 | 2044 On 03-November-22 | 11.41 | Put | Bond Future | 3028 | 2 | 3 | 2 | 0.00 |
| 31/10/2022 | 2044 On 03-November-22 | 10.80 | Put | Bond Future | 7184 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | 2044 On 03-November-22 | 10.60 | Put | Bond Future | 8626 | 8 | 9 | 8 | 0.00 |
| 31/10/2022 | 2044 On 03-November-22 | 10.10 | Put | Bond Future | 12416 | 12 | 12 | 12 | 0.00 |
| 31/10/2022 | 2044 On 03-November-22 | 11.39 | Put | Bond Future | 3158 | 2 | 3 | 2 | 0.00 |
| 31/10/2022 | 2044 On 02-February-23 | | | Bond Future | 12.03 | 76.1496 | 75.2765 | 76.1496 | 95,172.00 |
| 31/10/2022 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 783 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | 2044 On 02-February-23 | 11.20 | Call | Bond Future | 844 | 1 | 1 | 1 | 1,300.00 |
| 31/10/2022 | 2044 On 02-February-23 | 12.00 | Call | Bond Future | 2725 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2044 On 02-February-23 | 11.90 | Call | Bond Future | 2421 | 3 | 2 | 3 | 1,300.00 |
| 31/10/2022 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 754 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 769 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 6342 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 6395 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | 2044 On 02-February-23 | 11.90 | Put | Bond Future | 3180 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2044 On 02-February-23 | 12.00 | Put | Bond Future | 2879 | 2 | 3 | 2 | 4,000.00 |
| 31/10/2022 | 2044 On 02-February-23 | 11.20 | Put | Bond Future | 6080 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 6289 | 6 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | 2044 On 04-May-23 | | | Bond Future | 12.15 | 77.7006 | 76.8091 | 77.7006 | 0.00 |
| 31/10/2022 | 2044 On 04-May-23 | 12.25 | Call | Bond Future | 4347 | 5 | 4 | 5 | 0.00 |
| 31/10/2022 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 2858 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 3567 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 2075 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 2053 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 2032 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 6585 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 5249 | 5 | 5 | 5 | 4,115.00 |
| 31/10/2022 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 6542 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 6499 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 4430 | 4 | 4 | 4 | 4,115.00 |
| 31/10/2022 | 2044 On 04-May-23 | 12.25 | Put | Bond Future | 3732 | 3 | 4 | 3 | 1,500.00 |
| 31/10/2022 | 2044 On 03-August-23 | | | Bond Future | 12.27 | 74.9396 | 74.0292 | 74.9396 | 0.00 |
| 31/10/2022 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 4419 | 5 | 4 | 5 | 0.00 |
| 31/10/2022 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 4358 | 5 | 4 | 5 | 0.00 |
| 31/10/2022 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 4389 | 5 | 4 | 5 | 0.00 |
| 31/10/2022 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 5002 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 5030 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 4973 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | 2044 On 02-November-23 | | | Bond Future | 12.38 | 76.5109 | 75.5814 | 76.5109 | 0.00 |
| 31/10/2022 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 2879 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 2902 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 2924 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 7796 | 7 | 8 | 7 | 0.00 |
| 31/10/2022 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 7838 | 7 | 8 | 7 | 0.00 |
| 31/10/2022 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 7879 | 7 | 8 | 7 | 0.00 |
| 31/10/2022 | 2046 On 03-November-22 | | | Bond Future | 106.70 | 106.1918 | 106.7011 | 106.1918 | 2,360.00 |
| 31/10/2022 | 2046 On 02-February-23 | | | Bond Future | 108.69 | 108.1739 | 108.6902 | 108.1739 | 11,674.00 |
| 31/10/2022 | 2046 On 04-May-23 | | | Bond Future | 108.89 | 108.3669 | 108.8938 | 108.3669 | 5,677.00 |
| 31/10/2022 | 2046 On 03-August-23 | | | Bond Future | 111.19 | 110.6527 | 111.1904 | 110.6527 | 0.00 |
| 31/10/2022 | 2046 On 02-November-23 | | | Bond Future | 111.46 | 110.9074 | 111.4587 | 110.9074 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | 2050 On 03-November-22 | | | Bond Future | 109.41 | 108.0873 | 109.4112 | 108.0873 | 1,108.00 |
| 31/10/2022 | 2050 On 02-February-23 | | | Bond Future | 109.31 | 107.9681 | 109.3140 | 107.9681 | 9,251.00 |
| 31/10/2022 | 2050 On 04-May-23 | | | Bond Future | 111.56 | 110.1891 | 111.5617 | 110.1891 | 3,582.00 |
| 31/10/2022 | 2050 On 03-August-23 | | | Bond Future | 111.73 | 110.3283 | 111.7315 | 110.3283 | 0.00 |
| 31/10/2022 | 2050 On 02-November-23 | | | Bond Future | 114.10 | 112.6643 | 114.0970 | 112.6643 | 0.00 |
| 31/10/2022 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | AL37 On 03-November-22 | | | Index Future | 829.70 | 832.7310 | 829.7030 | 832.7310 | 0.00 |
| 31/10/2022 | AL37 On 02-February-23 | | | Index Future | 844.93 | 848.0660 | 844.9250 | 848.0660 | 0.00 |
| 31/10/2022 | AL37 On 04-May-23 | | | Index Future | 862.07 | 865.3000 | 862.0730 | 865.3000 | 0.00 |
| 31/10/2022 | AL37 On 03-August-23 | | | Index Future | 880.04 | 883.3460 | 880.0420 | 883.3460 | 0.00 |
| 31/10/2022 | AL37 On 02-November-23 | | | Index Future | 898.48 | 901.8500 | 898.4750 | 901.8500 | 0.00 |
| 31/10/2022 | AL7T On 03-November-22 | | | Index Future | 934.38 | 940.7940 | 934.3820 | 940.7940 | 0.00 |
| 31/10/2022 | AL7T On 02-February-23 | | | Index Future | 951.52 | 958.1180 | 951.5240 | 958.1180 | 0.00 |
| 31/10/2022 | AL7T On 04-May-23 | | | Index Future | 970.84 | 977.5890 | 970.8360 | 977.5890 | 0.00 |
| 31/10/2022 | AL7T On 03-August-23 | | | Index Future | 991.07 | 997.9760 | 991.0720 | 997.9760 | 0.00 |
| 31/10/2022 | AL7T On 02-November-23 | | | Index Future | 1011.83 | 1018.8820 | 1011.8310 | 1018.8820 | 0.00 |
| 31/10/2022 | ALBI On 03-November-22 | | | Index Future | 820.77 | 827.2170 | 820.7730 | 827.2170 | 105.00 |
| 31/10/2022 | ALBI On 02-February-23 | | | Index Future | 835.83 | 842.4500 | 835.8310 | 842.4500 | 108.00 |
| 31/10/2022 | ALBI On 04-May-23 | | | Index Future | 852.79 | 859.5700 | 852.7940 | 859.5700 | 0.00 |
| 31/10/2022 | ALBI On 03-August-23 | | | Index Future | 870.57 | 877.4960 | 870.5700 | 877.4960 | 0.00 |
| 31/10/2022 | ALBI On 02-November-23 | | | Index Future | 888.81 | 895.8780 | 888.8050 | 895.8780 | 0.00 |
| 31/10/2022 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 31/10/2022 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/10/2022 | ES33 On 03-November-22 | | | Bond Future | 12.68 | 71.6669 | 71.0145 | 71.6669 | 0.00 |
| 31/10/2022 | ES33 On 02-February-23 | | | Bond Future | 12.88 | 73.0044 | 72.3383 | 73.0044 | 350.00 |
| 31/10/2022 | ES33 On 04-May-23 | | | Bond Future | 13.06 | 70.7108 | 70.0303 | 70.7108 | 0.00 |
| 31/10/2022 | ES33 On 03-August-23 | | | Bond Future | 13.23 | 72.2034 | 71.5083 | 72.2034 | 0.00 |
| 31/10/2022 | ES33 On 02-November-23 | | | Bond Future | 13.42 | 69.9364 | 69.2265 | 69.9364 | 0.00 |
| 31/10/2022 | ES42 On 03-November-22 | | | Bond Future | 12.86 | 70.1368 | 69.4071 | 70.1368 | 0.00 |
| 31/10/2022 | ES42 On 02-February-23 | | | Bond Future | 13.04 | 71.4458 | 70.7009 | 71.4458 | 4,715.00 |
| 31/10/2022 | ES42 On 04-May-23 | | | Bond Future | 13.19 | 68.6519 | 67.8911 | 68.6519 | 0.00 |
| 31/10/2022 | ES42 On 03-August-23 | | | Bond Future | 13.35 | 70.1018 | 69.3248 | 70.1018 | 0.00 |
| 31/10/2022 | ES42 On 02-November-23 | | | Bond Future | 13.51 | 67.3236 | 66.5301 | 67.3236 | 0.00 |
| 31/10/2022 | GOVI On 03-November-22 | | | GOVI | 809.03 | 815.4070 | 809.0280 | 815.4070 | 17.00 |
| 31/10/2022 | GOVI On 03-November-22 | 820.43 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | GOVI On 03-November-22 | 820.42 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | GOVI On 03-November-22 | 820.41 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | GOVI On 03-November-22 | 820.41 | Put | GOVI | 113820 | 5 | 11 | 5 | 0.00 |
| 31/10/2022 | GOVI On 03-November-22 | 820.42 | Put | GOVI | 113920 | 5 | 11 | 5 | 0.00 |
| 31/10/2022 | GOVI On 03-November-22 | 820.43 | Put | GOVI | 114020 | 5 | 11 | 5 | 0.00 |
| 31/10/2022 | GOVI On 02-February-23 | | | GOVI | 823.87 | 830.4230 | 823.8700 | 830.4230 | 849.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 269600 | 20 | 27 | 20 | 0.00 |
| 31/10/2022 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 269500 | 20 | 27 | 20 | 0.00 |
| 31/10/2022 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 269700 | 20 | 27 | 20 | 0.00 |
| 31/10/2022 | GOVI On 04-May-23 | | | GOVI | 840.59 | 847.2990 | 840.5910 | 847.2990 | 0.00 |
| 31/10/2022 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 122690 | 6 | 12 | 6 | 0.00 |
| 31/10/2022 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 122790 | 6 | 12 | 6 | 0.00 |
| 31/10/2022 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 122890 | 6 | 12 | 6 | 0.00 |
| 31/10/2022 | GOVI On 03-August-23 | | | GOVI | 858.11 | 864.9680 | 858.1120 | 864.9680 | 0.00 |
| 31/10/2022 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 208820 | 28 | 21 | 28 | 0.00 |
| 31/10/2022 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 209020 | 28 | 21 | 28 | 0.00 |
| 31/10/2022 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 208920 | 28 | 21 | 28 | 0.00 |
| 31/10/2022 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | GOVI On 02-November-23 | | | GOVI | 876.09 | 883.0880 | 876.0860 | 883.0880 | 0.00 |
| 31/10/2022 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 97240 | 3 | 10 | 3 | 0.00 |
| 31/10/2022 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 97340 | 3 | 10 | 3 | 0.00 |
| 31/10/2022 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 97140 | 3 | 10 | 3 | 0.00 |
| 31/10/2022 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 31/10/2022 | IGOV On 03-November-22 | | | Index Future | 312.32 | 311.5010 | 312.3200 | 311.5010 | 17.00 |
| 31/10/2022 | IGOV On 02-February-23 | | | Index Future | 318.13 | 317.3140 | 318.1270 | 317.3140 | 685.00 |
| 31/10/2022 | IGOV On 04-May-23 | | | Index Future | 324.66 | 323.8390 | 324.6600 | 323.8390 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | IGOV On 03-August-23 | | | Index Future | 331.50 | 330.6660 | 331.5020 | 330.6660 | 0.00 |
| 31/10/2022 | IGOV On 02-November-23 | | | Index Future | 338.52 | 337.6660 | 338.5180 | 337.6660 | 0.00 |
| 31/10/2022 | IS05 On 20-December-22 | | | Interest Rate Swap | 94.06 | 94.0600 | 94.0600 | 94.0600 | 0.00 |
| 31/10/2022 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 31/10/2022 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 31/10/2022 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 31/10/2022 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 31/10/2022 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 31/10/2022 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 31/10/2022 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 31/10/2022 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 31/10/2022 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 31/10/2022 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 31/10/2022 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 31/10/2022 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 31/10/2022 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 31/10/2022 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 31/10/2022 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 31/10/2022 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 31/10/2022 | JBAF On 16-November-22 | | | Jibar Tradeable Future | 6.51 | 93.4950 | 93.4950 | 93.4950 | 0.00 |
| 31/10/2022 | JBAF On 21-December-22 | | | Jibar Tradeable Future | 7.22 | 92.7850 | 92.7850 | 92.7850 | 68.00 |
| 31/10/2022 | JBAF On 18-January-23 | | | Jibar Tradeable Future | 7.25 | 92.7500 | 92.7500 | 92.7500 | 0.00 |
| 31/10/2022 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 92.3400 | 92.3400 | 0.00 |
| 31/10/2022 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.70 | 92.3050 | 92.3050 | 92.3050 | 0.00 |
| 31/10/2022 | JBAF On 19-April-23 | | | Jibar Tradeable Future | 7.79 | 92.2100 | 92.2100 | 92.2100 | 0.00 |
| 31/10/2022 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 7.92 | 92.0800 | 92.0800 | 92.0800 | 0.00 |
| 31/10/2022 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 8.00 | 92.0050 | 92.0050 | 92.0050 | 75.00 |
| 31/10/2022 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.00 | 92.0050 | 92.0050 | 92.0050 | 272.00 |
| 31/10/2022 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.07 | 91.9300 | 91.9300 | 91.9300 | 0.00 |
| 31/10/2022 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 7.97 | 92.0300 | 92.0300 | 92.0300 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.04 | 91.9650 | 91.9650 | 91.9650 | 0.00 |
| 31/10/2022 | R023 On 03-November-22 | | | Bond Future | 7.23 | 101.6185 | 101.6203 | 101.6185 | 8,432.00 |
| 31/10/2022 | R023 On 03-November-22 | 6.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R023 On 03-November-22 | 6.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R023 On 03-November-22 | 6.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R023 On 03-November-22 | 6.26 | Put | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R023 On 03-November-22 | 6.25 | Put | Bond Future | 300 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R023 On 03-November-22 | 6.27 | Put | Bond Future | 294 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R035 On 03-November-22 | | | Bond Future | 11.74 | 84.0492 | 83.2752 | 84.0492 | 19,424.00 |
| 31/10/2022 | R035 On 03-November-22 | 9.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 582.00 |
| 31/10/2022 | R035 On 03-November-22 | 10.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 976.00 |
| 31/10/2022 | R035 On 03-November-22 | 11.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R035 On 03-November-22 | 11.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R035 On 03-November-22 | 10.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R035 On 03-November-22 | 11.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R035 On 03-November-22 | 12.68 | Call | Bond Future | 5017 | 6 | 5 | 6 | 0.00 |
| 31/10/2022 | R035 On 03-November-22 | 10.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R035 On 03-November-22 | 11.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 976.00 |
| 31/10/2022 | R035 On 03-November-22 | 10.99 | Put | Bond Future | 4300 | 4 | 4 | 4 | 582.00 |
| 31/10/2022 | R035 On 03-November-22 | 12.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 976.00 |
| 31/10/2022 | R035 On 03-November-22 | 11.15 | Put | Bond Future | 3351 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R035 On 03-November-22 | 10.57 | Put | Bond Future | 6867 | 6 | 7 | 6 | 582.00 |
| 31/10/2022 | R035 On 03-November-22 | 11.13 | Put | Bond Future | 3469 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R035 On 03-November-22 | 11.14 | Put | Bond Future | 3410 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R035 On 03-November-22 | 11.05 | Put | Bond Future | 3943 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | R035 On 03-November-22 | 10.30 | Put | Bond Future | 8574 | 8 | 9 | 8 | 0.00 |
| 31/10/2022 | R035 On 03-November-22 | 9.82 | Put | Bond Future | 11725 | 11 | 12 | 11 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | | | Bond Future | 11.90 | 85.5970 | 84.8068 | 85.5970 | 160,773.00 |
| 31/10/2022 | R035 On 02-February-23 | 11.98 | Call | Bond Future | 2795 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 7365 | 8 | 7 | 8 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 739 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 753 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 513 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 159 | 0 | 0 | 0 | 976.00 |
| 31/10/2022 | R035 On 02-February-23 | 10.64 | Call | Bond Future | 329 | 0 | 0 | 0 | 388.00 |
| 31/10/2022 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 524 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 11.94 | Call | Bond Future | 2676 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 534 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 342 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 10.60 | Call | Bond Future | 303 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 47 | 0 | 0 | 0 | 582.00 |
| 31/10/2022 | R035 On 02-February-23 | 9.85 | Call | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 9.89 | Call | Bond Future | 58 | 0 | 0 | 0 | 388.00 |
| 31/10/2022 | R035 On 02-February-23 | 9.89 | Put | Bond Future | 12104 | 11 | 12 | 11 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 12624 | 12 | 13 | 12 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 10.60 | Put | Bond Future | 7817 | 7 | 8 | 7 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 10.64 | Put | Bond Future | 7597 | 7 | 8 | 7 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 7488 | 7 | 7 | 7 | 582.00 |
| 31/10/2022 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 9550 | 9 | 10 | 9 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 6346 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 620 | 0 | 1 | 0 | 976.00 |
| 31/10/2022 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 6396 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 9.85 | Put | Bond Future | 12363 | 12 | 12 | 12 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 6445 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 5495 | 5 | 5 | 5 | 582.00 |
| 31/10/2022 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 5540 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | R035 On 02-February-23 | 11.98 | Put | Bond Future | 2352 | 2 | 2 | 2 | 388.00 |
| 31/10/2022 | R035 On 02-February-23 | 11.94 | Put | Bond Future | 2448 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R035 On 04-May-23 | | | Bond Future | 12.03 | 82.8325 | 82.0255 | 82.8325 | 0.00 |
| 31/10/2022 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 1646 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 643 | 1 | 1 | 1 | 491.00 |
| 31/10/2022 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 290 | 0 | 0 | 0 | 388.00 |
| 31/10/2022 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 4869 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 7370 | 8 | 7 | 8 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 1556 | 2 | 2 | 2 | 491.00 |
| 31/10/2022 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 1609 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 1627 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 805 | 1 | 1 | 1 | 388.00 |
| 31/10/2022 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 8973 | 8 | 9 | 8 | 0.00 |
| 31/10/2022 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 1571 | 1 | 2 | 1 | 491.00 |
| 31/10/2022 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 2631 | 2 | 3 | 2 | 388.00 |
| 31/10/2022 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 6137 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 13209 | 12 | 13 | 12 | 0.00 |
| 31/10/2022 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 9919 | 9 | 10 | 9 | 0.00 |
| 31/10/2022 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 6336 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 6216 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 6177 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | R035 On 03-August-23 | | | Bond Future | 12.16 | 84.5618 | 83.7377 | 84.5618 | 0.00 |
| 31/10/2022 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 3650 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 3676 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 3703 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 4560 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 4587 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 4613 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | R035 On 02-November-23 | | | Bond Future | 12.30 | 81.8276 | 80.9861 | 81.8276 | 0.00 |
| 31/10/2022 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 1930 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 1894 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 1912 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 6623 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 6661 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 6586 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | R186 On 03-November-22 | | | Bond Future | 9.08 | 109.2127 | 108.7999 | 109.2127 | 26,040.00 |
| 31/10/2022 | R186 On 03-November-22 | 8.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 4,310.00 |
| 31/10/2022 | R186 On 03-November-22 | 8.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R186 On 03-November-22 | 8.91 | Call | Bond Future | 45 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | R186 On 03-November-22 | 8.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R186 On 03-November-22 | 8.54 | Put | Bond Future | 1882 | 1 | 2 | 1 | 0.00 |
| 31/10/2022 | R186 On 03-November-22 | 8.91 | Put | Bond Future | 623 | 0 | 1 | 0 | 4,310.00 |
| 31/10/2022 | R186 On 03-November-22 | 8.53 | Put | Bond Future | 1918 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R186 On 03-November-22 | 8.55 | Put | Bond Future | 1847 | 1 | 2 | 1 | 0.00 |
| 31/10/2022 | R186 On 03-November-22 | 8.23 | Put | Bond Future | 2991 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R186 On 02-February-23 | | | Bond Future | 9.20 | 105.9232 | 105.5003 | 105.9232 | 77,670.00 |
| 31/10/2022 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 381 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 374 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 368 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 3318 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 3290 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 3262 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R186 On 04-May-23 | | | Bond Future | 9.29 | 108.0781 | 107.6456 | 108.0781 | 12,188.00 |
| 31/10/2022 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 1092 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 1080 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 1105 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 2513 | 2 | 3 | 2 | 0.00 |
| 31/10/2022 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 2532 | 2 | 3 | 2 | 0.00 |
| 31/10/2022 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 2494 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R186 On 03-August-23 | | | Bond Future | 9.36 | 105.0270 | 104.5851 | 105.0270 | 0.00 |
| 31/10/2022 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 2641 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 2605 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 2623 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 1530 | 1 | 2 | 1 | 0.00 |
| 31/10/2022 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 1540 | 1 | 2 | 1 | 0.00 |
| 31/10/2022 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 1520 | 1 | 2 | 1 | 0.00 |
| 31/10/2022 | R186 On 02-November-23 | | | Bond Future | 9.44 | 107.2284 | 106.7772 | 107.2284 | 0.00 |
| 31/10/2022 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 3817 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 1994 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 2009 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 2024 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 1659 | 2 | 2 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 2129 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 2140 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 2442 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 2152 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 1211 | 1 | 1 | 1 | 1,715.00 |
| 31/10/2022 | R197 On 03-November-22 | | | Bond Future | 332.89 | 333.4186 | 332.8949 | 333.4186 | 98.00 |
| 31/10/2022 | R197 On 02-February-23 | | | Bond Future | 330.19 | 330.7355 | 330.1943 | 330.7355 | 720.00 |
| 31/10/2022 | R197 On 04-May-23 | | | Bond Future | 336.98 | 337.5385 | 336.9832 | 337.5385 | 0.00 |
| 31/10/2022 | R197 On 03-August-23 | | | Bond Future | 335.02 | 335.5758 | 335.0155 | 335.5758 | 0.00 |
| 31/10/2022 | R197 On 02-November-23 | | | Bond Future | 342.11 | 342.6811 | 342.1086 | 342.6811 | 0.00 |
| 31/10/2022 | R202 On 03-November-22 | | | Bond Future | 243.18 | 249.0552 | 243.1834 | 249.0552 | 5,616.00 |
| 31/10/2022 | R202 On 02-February-23 | | | Bond Future | 242.99 | 248.9730 | 242.9861 | 248.9730 | 5,970.00 |
| 31/10/2022 | R202 On 04-May-23 | | | Bond Future | 247.98 | 254.0935 | 247.9815 | 254.0935 | 0.00 |
| 31/10/2022 | R202 On 03-August-23 | | | Bond Future | 248.39 | 254.6284 | 248.3908 | 254.6284 | 0.00 |
| 31/10/2022 | R202 On 02-November-23 | | | Bond Future | 253.65 | 260.0192 | 253.6494 | 260.0192 | 0.00 |
| 31/10/2022 | R209 On 03-November-22 | | | Bond Future | 11.73 | 64.7667 | 64.0669 | 64.7667 | 14,413.00 |
| 31/10/2022 | R209 On 03-November-22 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,250.00 |
| 31/10/2022 | R209 On 03-November-22 | 11.50 | Call | Bond Future | 46 | 0 | 0 | 0 | 1,136.00 |
| 31/10/2022 | R209 On 03-November-22 | 11.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R209 On 03-November-22 | 10.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R209 On 03-November-22 | 10.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,136.00 |
| 31/10/2022 | R209 On 03-November-22 | 11.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R209 On 03-November-22 | 11.02 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R209 On 03-November-22 | 9.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 6,000.00 |
| 31/10/2022 | R209 On 03-November-22 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R209 On 03-November-22 | 12.00 | Call | Bond Future | 1309 | 2 | 1 | 2 | 0.00 |
| 31/10/2022 | R209 On 03-November-22 | 11.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R209 On 03-November-22 | 11.03 | Put | Bond Future | 3541 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | R209 On 03-November-22 | 10.50 | Put | Bond Future | 6393 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | R209 On 03-November-22 | 10.90 | Put | Bond Future | 4225 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | R209 On 03-November-22 | 12.00 | Put | Bond Future | 41 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | R209 On 03-November-22 | 9.50 | Put | Bond Future | 12250 | 12 | 12 | 12 | 0.00 |
| 31/10/2022 | R209 On 03-November-22 | 9.25 | Put | Bond Future | 13820 | 13 | 14 | 13 | 0.00 |
| 31/10/2022 | R209 On 03-November-22 | 11.02 | Put | Bond Future | 3593 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | R209 On 03-November-22 | 11.00 | Put | Bond Future | 3698 | 3 | 4 | 3 | 5,000.00 |
| 31/10/2022 | R209 On 03-November-22 | 11.01 | Put | Bond Future | 3646 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | R209 On 03-November-22 | 11.50 | Put | Bond Future | 1194 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R209 On 03-November-22 | 10.00 | Put | Bond Future | 9240 | 9 | 9 | 9 | 6,000.00 |
| 31/10/2022 | R209 On 02-February-23 | | | Bond Future | 11.88 | 65.9594 | 65.2452 | 65.9594 | 24,565.00 |
| 31/10/2022 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 410 | 1 | 0 | 1 | 0.00 |
| 31/10/2022 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 402 | 1 | 0 | 1 | 0.00 |
| 31/10/2022 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 393 | 1 | 0 | 1 | 0.00 |
| 31/10/2022 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 5824 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 5914 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 5869 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | R209 On 04-May-23 | | | Bond Future | 12.00 | 64.1481 | 63.4188 | 64.1481 | 5,950.00 |
| 31/10/2022 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 1354 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 4521 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 1193 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 1324 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 1339 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 329 | 0 | 0 | 0 | 8,500.00 |
| 31/10/2022 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 10720 | 10 | 11 | 10 | 0.00 |
| 31/10/2022 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 5730 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 5766 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 6101 | 6 | 6 | 6 | 11,000.00 |
| 31/10/2022 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 2225 | 2 | 2 | 2 | 8,500.00 |
| 31/10/2022 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 5694 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | R209 On 03-August-23 | | | Bond Future | 12.11 | 65.4875 | 64.7428 | 65.4875 | 0.00 |
| 31/10/2022 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 3230 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 3206 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 3183 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 3982 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 4030 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 4006 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | R209 On 02-November-23 | | | Bond Future | 12.23 | 63.7078 | 62.9474 | 63.7078 | 0.00 |
| 31/10/2022 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 1693 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 1677 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 1661 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 5949 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 5916 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 5882 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | R210 On 03-November-22 | | | Bond Future | 222.00 | 223.1144 | 222.0044 | 223.1144 | 103.00 |
| 31/10/2022 | R210 On 02-February-23 | | | Bond Future | 226.14 | 227.2785 | 226.1427 | 227.2785 | 372.00 |
| 31/10/2022 | R210 On 04-May-23 | | | Bond Future | 227.71 | 228.8727 | 227.7129 | 228.8727 | 0.00 |
| 31/10/2022 | R210 On 03-August-23 | | | Bond Future | 232.51 | 233.6997 | 232.5146 | 233.6997 | 0.00 |
| 31/10/2022 | R210 On 02-November-23 | | | Bond Future | 234.28 | 235.4821 | 234.2754 | 235.4821 | 0.00 |
| 31/10/2022 | R213 On 03-November-22 | | | Bond Future | 11.22 | 79.4600 | 78.8790 | 79.4600 | 33,009.00 |
| 31/10/2022 | R213 On 03-November-22 | 9.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 31/10/2022 | R213 On 03-November-22 | 9.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R213 On 03-November-22 | 10.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R213 On 03-November-22 | 9.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R213 On 03-November-22 | 10.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R213 On 03-November-22 | 9.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 476.00 |
| 31/10/2022 | R213 On 03-November-22 | 10.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R213 On 03-November-22 | 10.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R213 On 03-November-22 | 10.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R213 On 03-November-22 | 10.37 | Put | Bond Future | 3965 | 3 | 4 | 3 | 200.00 |
| 31/10/2022 | R213 On 03-November-22 | 10.39 | Put | Bond Future | 3869 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | R213 On 03-November-22 | 10.38 | Put | Bond Future | 3917 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | R213 On 03-November-22 | 9.19 | Put | Bond Future | 9901 | 9 | 10 | 9 | 0.00 |
| 31/10/2022 | R213 On 03-November-22 | 10.19 | Put | Bond Future | 4837 | 4 | 5 | 4 | 476.00 |
| 31/10/2022 | R213 On 03-November-22 | 9.98 | Put | Bond Future | 5869 | 5 | 6 | 5 | 200.00 |
| 31/10/2022 | R213 On 03-November-22 | 10.40 | Put | Bond Future | 3821 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | R213 On 03-November-22 | 9.84 | Put | Bond Future | 6566 | 6 | 7 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | R213 On 03-November-22 | 9.13 | Put | Bond Future | 10218 | 10 | 10 | 10 | 0.00 |
| 31/10/2022 | R213 On 02-February-23 | | | Bond Future | 11.39 | 80.9232 | 80.3297 | 80.9232 | 32,960.00 |
| 31/10/2022 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 467 | 1 | 0 | 1 | 912.00 |
| 31/10/2022 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 308 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 38 | 0 | 0 | 0 | 476.00 |
| 31/10/2022 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 319 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 402 | 1 | 0 | 1 | 0.00 |
| 31/10/2022 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 4258 | 5 | 4 | 5 | 0.00 |
| 31/10/2022 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 216 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 802 | 1 | 1 | 1 | 912.00 |
| 31/10/2022 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 5674 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 4831 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 5144 | 5 | 5 | 5 | 476.00 |
| 31/10/2022 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 10671 | 10 | 11 | 10 | 0.00 |
| 31/10/2022 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 6588 | 6 | 7 | 6 | 476.00 |
| 31/10/2022 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 5717 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 5632 | 5 | 6 | 5 | 0.00 |
| 31/10/2022 | R213 On 04-May-23 | | | Bond Future | 11.53 | 79.0154 | 78.4090 | 79.0154 | 0.00 |
| 31/10/2022 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 1297 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 1283 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 1311 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 4726 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 4789 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 4758 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | R213 On 03-August-23 | | | Bond Future | 11.66 | 80.6647 | 80.0454 | 80.6647 | 0.00 |
| 31/10/2022 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 3073 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 3050 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 3095 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 3243 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 3262 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 3223 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R213 On 02-November-23 | | | Bond Future | 11.81 | 78.8007 | 78.1684 | 78.8007 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 1621 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 1605 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 1636 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 4461 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 4515 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 4488 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | R214 On 03-November-22 | | | Bond Future | 11.80 | 62.5196 | 61.8131 | 62.5196 | 15,325.00 |
| 31/10/2022 | R214 On 03-November-22 | 11.35 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R214 On 03-November-22 | 11.36 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R214 On 03-November-22 | 11.34 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R214 On 03-November-22 | 11.36 | Put | Bond Future | 2283 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R214 On 03-November-22 | 11.35 | Put | Bond Future | 2336 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R214 On 03-November-22 | 11.34 | Put | Bond Future | 2390 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R214 On 02-February-23 | | | Bond Future | 11.93 | 63.6709 | 62.9500 | 63.6709 | 71,370.00 |
| 31/10/2022 | R214 On 02-February-23 | 11.80 | Call | Bond Future | 2002 | 2 | 2 | 2 | 1,600.00 |
| 31/10/2022 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 683 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R214 On 02-February-23 | 11.10 | Call | Bond Future | 696 | 1 | 1 | 1 | 1,600.00 |
| 31/10/2022 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 658 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 671 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 5145 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 5189 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 5102 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | R214 On 02-February-23 | 11.80 | Put | Bond Future | 2666 | 2 | 3 | 2 | 0.00 |
| 31/10/2022 | R214 On 02-February-23 | 11.10 | Put | Bond Future | 5060 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | R214 On 04-May-23 | | | Bond Future | 12.04 | 61.6661 | 60.9301 | 61.6661 | 0.00 |
| 31/10/2022 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 1773 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 1755 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 1736 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 5219 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 5184 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 5149 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | R214 On 03-August-23 | | | Bond Future | 12.15 | 62.9535 | 62.2019 | 62.9535 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 3860 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 3834 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 3809 | 4 | 4 | 4 | 0.00 |
| 31/10/2022 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 3845 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 3822 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 3800 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | R214 On 02-November-23 | | | Bond Future | 12.26 | 60.9724 | 60.2049 | 60.9724 | 0.00 |
| 31/10/2022 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 2200 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 2164 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 2182 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 6183 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 6218 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 6149 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | R248 On 03-November-22 | | | Bond Future | 11.81 | 78.0365 | 77.1577 | 78.0365 | 84,121.00 |
| 31/10/2022 | R248 On 03-November-22 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R248 On 03-November-22 | 11.30 | Call | Bond Future | 1 | 0 | 0 | 0 | 874.00 |
| 31/10/2022 | R248 On 03-November-22 | 11.31 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R248 On 03-November-22 | 11.90 | Call | Bond Future | 819 | 2 | 1 | 2 | 0.00 |
| 31/10/2022 | R248 On 03-November-22 | 10.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 874.00 |
| 31/10/2022 | R248 On 03-November-22 | 10.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R248 On 03-November-22 | 11.32 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R248 On 03-November-22 | 11.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R248 On 03-November-22 | 11.20 | Put | Bond Future | 3994 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | R248 On 03-November-22 | 11.30 | Put | Bond Future | 3313 | 2 | 3 | 2 | 0.00 |
| 31/10/2022 | R248 On 03-November-22 | 11.31 | Put | Bond Future | 3246 | 2 | 3 | 2 | 0.00 |
| 31/10/2022 | R248 On 03-November-22 | 10.70 | Put | Bond Future | 7562 | 7 | 8 | 7 | 0.00 |
| 31/10/2022 | R248 On 03-November-22 | 10.60 | Put | Bond Future | 8309 | 7 | 8 | 7 | 0.00 |
| 31/10/2022 | R248 On 03-November-22 | 11.90 | Put | Bond Future | 249 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R248 On 03-November-22 | 10.00 | Put | Bond Future | 13043 | 12 | 13 | 12 | 0.00 |
| 31/10/2022 | R248 On 03-November-22 | 11.32 | Put | Bond Future | 3178 | 2 | 3 | 2 | 0.00 |
| 31/10/2022 | R248 On 02-February-23 | | | Bond Future | 11.94 | 79.5104 | 78.6136 | 79.5104 | 250,294.00 |
| 31/10/2022 | R248 On 02-February-23 | 11.10 | Call | Bond Future | 858 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 797 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 812 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R248 On 02-February-23 | 10.40 | Call | Bond Future | 194 | 0 | 0 | 0 | 0.00 |
| 31/10/2022 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 827 | 1 | 1 | 1 | 0.00 |
| 31/10/2022 | R248 On 02-February-23 | 11.70 | Call | Bond Future | 2190 | 3 | 2 | 3 | 2,542.00 |
| 31/10/2022 | R248 On 02-February-23 | 11.00 | Call | Bond Future | 710 | 1 | 1 | 1 | 2,542.00 |
| 31/10/2022 | R248 On 02-February-23 | 11.00 | Put | Bond Future | 6895 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | R248 On 02-February-23 | 11.70 | Put | Bond Future | 3677 | 3 | 4 | 3 | 0.00 |
| 31/10/2022 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 6450 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | R248 On 02-February-23 | 11.10 | Put | Bond Future | 6342 | 6 | 6 | 6 | 0.00 |
| 31/10/2022 | R248 On 02-February-23 | 10.40 | Put | Bond Future | 10822 | 10 | 11 | 10 | 0.00 |
| 31/10/2022 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 6505 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 6559 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | R248 On 04-May-23 | | | Bond Future | 12.05 | 76.6665 | 75.7509 | 76.6665 | 10,943.00 |
| 31/10/2022 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 2080 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 2102 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 2125 | 2 | 2 | 2 | 0.00 |
| 31/10/2022 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 6583 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 6628 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 6672 | 6 | 7 | 6 | 0.00 |
| 31/10/2022 | R248 On 03-August-23 | | | Bond Future | 12.16 | 78.2295 | 77.2945 | 78.2295 | 0.00 |
| 31/10/2022 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 4548 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 4579 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 4611 | 5 | 5 | 5 | 0.00 |
| 31/10/2022 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 4930 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 4958 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 4987 | 4 | 5 | 4 | 0.00 |
| 31/10/2022 | R248 On 02-November-23 | | | Bond Future | 12.27 | 75.4456 | 74.4909 | 75.4456 | 13,000.00 |
| 31/10/2022 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 3071 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 3025 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 3048 | 3 | 3 | 3 | 0.00 |
| 31/10/2022 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 7926 | 7 | 8 | 7 | 0.00 |
| 31/10/2022 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 8011 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2022 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 7968 | 7 | 8 | 7 | 0.00 |