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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2023

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | 2025 On 02-February-23 | | | Bond Future | 166.30 | 166.3344 | 166.3004 | 166.3344 | 6,560.00 |
| 13/01/2023 | 2025 On 04-May-23 | | | Bond Future | 169.56 | 169.5874 | 169.5617 | 169.5874 | 4,799.00 |
| 13/01/2023 | 2025 On 03-August-23 | | | Bond Future | 171.25 | 171.3658 | 171.2522 | 171.3658 | 0.00 |
| 13/01/2023 | 2025 On 02-November-23 | | | Bond Future | 174.71 | 174.8552 | 174.7133 | 174.8552 | 0.00 |
| 13/01/2023 | 2025 On 01-February-24 | | | Bond Future | 176.45 | 176.6550 | 176.4462 | 176.6550 | 0.00 |
| 13/01/2023 | 2029 On 02-February-23 | | | Bond Future | 121.08 | 120.6677 | 121.0830 | 120.6677 | 1,476.00 |
| 13/01/2023 | 2029 On 04-May-23 | | | Bond Future | 122.16 | 121.7321 | 122.1622 | 121.7321 | 213.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | 2029 On 03-August-23 | | | Bond Future | 124.64 | 124.2608 | 124.6365 | 124.2608 | 0.00 |
| 13/01/2023 | 2029 On 02-November-23 | | | Bond Future | 125.83 | 125.4617 | 125.8262 | 125.4617 | 0.00 |
| 13/01/2023 | 2029 On 01-February-24 | | | Bond Future | 128.36 | 128.0386 | 128.3643 | 128.0386 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | | | Bond Future | 9.80 | 91.3165 | 9.8001 | 91.3165 | 50,778.00 |
| 13/01/2023 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 102.00 |
| 13/01/2023 | 2030 On 02-February-23 | 9.08 | Call | Bond Future | 13 | 0 | 13 | 0 | 388.00 |
| 13/01/2023 | 2030 On 02-February-23 | 11.55 | Call | Bond Future | 7755 | 8 | 7755 | 8 | 5,000.00 |
| 13/01/2023 | 2030 On 02-February-23 | 11.12 | Call | Bond Future | 5942 | 6 | 5942 | 6 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 11.16 | Call | Bond Future | 6112 | 6 | 6112 | 6 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 1480 | 2 | 1480 | 2 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 9.83 | Call | Bond Future | 943 | 1 | 943 | 1 | 388.00 |
| 13/01/2023 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 1259 | 1 | 1259 | 1 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 9.79 | Call | Bond Future | 840 | 1 | 840 | 1 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 9.04 | Call | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 11.35 | Call | Bond Future | 6916 | 7 | 6916 | 7 | 5,000.00 |
| 13/01/2023 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 1416 | 1 | 1416 | 1 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 1448 | 1 | 1448 | 1 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 865 | 1 | 865 | 1 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 545 | 1 | 545 | 1 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 1204 | 1 | 1204 | 1 | 102.00 |
| 13/01/2023 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 2908 | 3 | 2908 | 3 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 606 | 1 | 606 | 1 | 102.00 |
| 13/01/2023 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 503 | 0 | 503 | 0 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 11.35 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 9.04 | Put | Bond Future | 3659 | 4 | 3659 | 4 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 9.08 | Put | Bond Future | 3467 | 3 | 3467 | 3 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 11.16 | Put | Bond Future | 13 | 0 | 13 | 0 | 388.00 |
| 13/01/2023 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 4792 | 5 | 4792 | 5 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 9.79 | Put | Bond Future | 887 | 1 | 887 | 1 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 9.83 | Put | Bond Future | 803 | 1 | 803 | 1 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 865 | 1 | 865 | 1 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 531 | 0 | 531 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 517 | 0 | 517 | 0 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 11.12 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 13/01/2023 | 2030 On 02-February-23 | 11.55 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | | | Bond Future | 9.90 | 93.0801 | 9.8996 | 93.0801 | 67,234.00 |
| 13/01/2023 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 11250 | 11 | 11250 | 11 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 7725 | 8 | 7725 | 8 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 9275 | 9 | 9275 | 9 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 10988 | 11 | 10988 | 11 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 3945 | 4 | 3945 | 4 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 1472 | 1 | 1472 | 1 | 150.00 |
| 13/01/2023 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 4297 | 4 | 4297 | 4 | 350.00 |
| 13/01/2023 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 6695 | 7 | 6695 | 7 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 3573 | 4 | 3573 | 4 | 479.00 |
| 13/01/2023 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 3882 | 4 | 3882 | 4 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 3913 | 4 | 3913 | 4 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 1648 | 2 | 1648 | 2 | 479.00 |
| 13/01/2023 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 1880 | 2 | 1880 | 2 | 388.00 |
| 13/01/2023 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 2400 | 2 | 2400 | 2 | 1,080.00 |
| 13/01/2023 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 677 | 1 | 677 | 1 | 388.00 |
| 13/01/2023 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 4741 | 5 | 4741 | 5 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 2939 | 3 | 2939 | 3 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 1944 | 2 | 1944 | 2 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 2426 | 2 | 2426 | 2 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 2699 | 3 | 2699 | 3 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 1103 | 1 | 1103 | 1 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 1115 | 1 | 1115 | 1 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 1245 | 1 | 1245 | 1 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 433 | 0 | 433 | 0 | 150.00 |
| 13/01/2023 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 964 | 1 | 964 | 1 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 1090 | 1 | 1090 | 1 | 0.00 |
| 13/01/2023 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 76 | 0 | 76 | 0 | 479.00 |
| 13/01/2023 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 167 | 0 | 167 | 0 | 1,080.00 |
| 13/01/2023 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 309 | 0 | 309 | 0 | 388.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 67 | 0 | 67 | 0 | 350.00 |
| 13/01/2023 | 2030 On 03-August-23 | | | Bond Future | 9.99 | 90.9844 | 9.9946 | 90.9844 | 0.00 |
| 13/01/2023 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 10834 | 11 | 10834 | 11 | 0.00 |
| 13/01/2023 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 6642 | 7 | 6642 | 7 | 0.00 |
| 13/01/2023 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 11874 | 12 | 11874 | 12 | 0.00 |
| 13/01/2023 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 6575 | 7 | 6575 | 7 | 0.00 |
| 13/01/2023 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 3691 | 4 | 3691 | 4 | 1,012.00 |
| 13/01/2023 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 4402 | 4 | 4402 | 4 | 350.00 |
| 13/01/2023 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 6609 | 7 | 6609 | 7 | 0.00 |
| 13/01/2023 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 869 | 1 | 869 | 1 | 0.00 |
| 13/01/2023 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 1572 | 1 | 1572 | 1 | 0.00 |
| 13/01/2023 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 883 | 1 | 883 | 1 | 0.00 |
| 13/01/2023 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 173 | 0 | 173 | 0 | 350.00 |
| 13/01/2023 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 1927 | 2 | 1927 | 2 | 0.00 |
| 13/01/2023 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 253 | 0 | 253 | 0 | 1,012.00 |
| 13/01/2023 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 876 | 1 | 876 | 1 | 0.00 |
| 13/01/2023 | 2030 On 02-November-23 | | | Bond Future | 10.09 | 92.8157 | 10.0886 | 92.8157 | 149.00 |
| 13/01/2023 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 5002 | 5 | 5002 | 5 | 0.00 |
| 13/01/2023 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 4946 | 5 | 4946 | 5 | 0.00 |
| 13/01/2023 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 4974 | 5 | 4974 | 5 | 0.00 |
| 13/01/2023 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 1958 | 2 | 1958 | 2 | 0.00 |
| 13/01/2023 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 1971 | 2 | 1971 | 2 | 0.00 |
| 13/01/2023 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 1945 | 2 | 1945 | 2 | 0.00 |
| 13/01/2023 | 2030 On 01-February-24 | | | Bond Future | 10.19 | 90.6959 | 10.1937 | 90.6959 | 0.00 |
| 13/01/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 6301 | 6 | 6301 | 6 | 0.00 |
| 13/01/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 6272 | 6 | 6272 | 6 | 0.00 |
| 13/01/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 6330 | 6 | 6330 | 6 | 0.00 |
| 13/01/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 1633 | 1 | 1633 | 1 | 0.00 |
| 13/01/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 1652 | 1 | 1652 | 1 | 0.00 |
| 13/01/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 1642 | 1 | 1642 | 1 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | | | Bond Future | 10.40 | 90.5511 | 10.4021 | 90.5511 | 71,192.00 |
| 13/01/2023 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 454.00 |
| 13/01/2023 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 11396 | 12 | 11396 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 7239 | 7 | 7239 | 7 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 923 | 1 | 923 | 1 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 952 | 1 | 952 | 1 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 418 | 0 | 418 | 0 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | 10.30 | Call | Bond Future | 714 | 1 | 714 | 1 | 8,000.00 |
| 13/01/2023 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 1 | 0 | 1 | 0 | 500.00 |
| 13/01/2023 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 117 | 0 | 117 | 0 | 750.00 |
| 13/01/2023 | 2032 On 02-February-23 | 11.50 | Call | Bond Future | 5630 | 6 | 5630 | 6 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 6531 | 7 | 6531 | 7 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 1290 | 1 | 1290 | 1 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 1899 | 2 | 1899 | 2 | 750.00 |
| 13/01/2023 | 2032 On 02-February-23 | 11.45 | Call | Bond Future | 5392 | 6 | 5392 | 6 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 980 | 1 | 980 | 1 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 533 | 1 | 533 | 1 | 500.00 |
| 13/01/2023 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 1510 | 1 | 1510 | 1 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 991 | 1 | 991 | 1 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | 11.45 | Put | Bond Future | 43 | 0 | 43 | 0 | 8,000.00 |
| 13/01/2023 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 488 | 0 | 488 | 0 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 771 | 1 | 771 | 1 | 454.00 |
| 13/01/2023 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | 11.50 | Put | Bond Future | 36 | 0 | 36 | 0 | 8,000.00 |
| 13/01/2023 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 2733 | 3 | 2733 | 3 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 5152 | 5 | 5152 | 5 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | 10.30 | Put | Bond Future | 1259 | 1 | 1259 | 1 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 1719 | 2 | 1719 | 2 | 454.00 |
| 13/01/2023 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 1016 | 1 | 1016 | 1 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 1041 | 1 | 1041 | 1 | 0.00 |
| 13/01/2023 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 11 | 0 | 11 | 0 | 500.00 |
| 13/01/2023 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 750.00 |
| 13/01/2023 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 6075 | 6 | 6075 | 6 | 0.00 |
| 13/01/2023 | 2032 On 04-May-23 | | | Bond Future | 10.51 | 88.1398 | 10.5085 | 88.1398 | 129,004.00 |
| 13/01/2023 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 2910 | 3 | 2910 | 3 | 400.00 |
| 13/01/2023 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 3678 | 4 | 3678 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 3710 | 4 | 3710 | 4 | 0.00 |
| 13/01/2023 | 2032 On 04-May-23 | 10.03 | Call | Bond Future | 1470 | 1 | 1470 | 1 | 730.00 |
| 13/01/2023 | 2032 On 04-May-23 | 10.53 | Call | Bond Future | 2655 | 3 | 2655 | 3 | 730.00 |
| 13/01/2023 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 3743 | 4 | 3743 | 4 | 0.00 |
| 13/01/2023 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 13661 | 14 | 13661 | 14 | 0.00 |
| 13/01/2023 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 5423 | 5 | 5423 | 5 | 400.00 |
| 13/01/2023 | 2032 On 04-May-23 | 11.06 | Call | Bond Future | 4313 | 4 | 4313 | 4 | 0.00 |
| 13/01/2023 | 2032 On 04-May-23 | 11.06 | Put | Bond Future | 1507 | 1 | 1507 | 1 | 730.00 |
| 13/01/2023 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 74 | 0 | 74 | 0 | 400.00 |
| 13/01/2023 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 1789 | 2 | 1789 | 2 | 0.00 |
| 13/01/2023 | 2032 On 04-May-23 | 10.53 | Put | Bond Future | 2543 | 2 | 2543 | 2 | 0.00 |
| 13/01/2023 | 2032 On 04-May-23 | 10.03 | Put | Bond Future | 4004 | 4 | 4004 | 4 | 0.00 |
| 13/01/2023 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 1807 | 2 | 1807 | 2 | 0.00 |
| 13/01/2023 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 1825 | 2 | 1825 | 2 | 0.00 |
| 13/01/2023 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 2333 | 2 | 2333 | 2 | 0.00 |
| 13/01/2023 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 13/01/2023 | 2032 On 03-August-23 | | | Bond Future | 10.61 | 89.9508 | 10.6080 | 89.9508 | 2,600.00 |
| 13/01/2023 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 7041 | 7 | 7041 | 7 | 0.00 |
| 13/01/2023 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 7076 | 7 | 7076 | 7 | 0.00 |
| 13/01/2023 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 7578 | 8 | 7578 | 8 | 5,000.00 |
| 13/01/2023 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 7112 | 7 | 7112 | 7 | 0.00 |
| 13/01/2023 | 2032 On 03-August-23 | 9.60 | Call | Bond Future | 1293 | 0 | 1293 | 0 | 1,500.00 |
| 13/01/2023 | 2032 On 03-August-23 | 10.30 | Call | Bond Future | 2617 | 0 | 2617 | 0 | 1,500.00 |
| 13/01/2023 | 2032 On 03-August-23 | 10.30 | Put | Bond Future | 4200 | 0 | 4200 | 0 | 0.00 |
| 13/01/2023 | 2032 On 03-August-23 | 9.60 | Put | Bond Future | 6618 | 0 | 6618 | 0 | 0.00 |
| 13/01/2023 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 1463 | 1 | 1463 | 1 | 0.00 |
| 13/01/2023 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 1328 | 1 | 1328 | 1 | 0.00 |
| 13/01/2023 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 1474 | 1 | 1474 | 1 | 0.00 |
| 13/01/2023 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 1485 | 1 | 1485 | 1 | 0.00 |
| 13/01/2023 | 2032 On 02-November-23 | | | Bond Future | 10.72 | 87.6019 | 10.7152 | 87.6019 | 0.00 |
| 13/01/2023 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 5210 | 5 | 5210 | 5 | 0.00 |
| 13/01/2023 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 5241 | 5 | 5241 | 5 | 0.00 |
| 13/01/2023 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 5272 | 5 | 5272 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 2719 | 2 | 2719 | 2 | 0.00 |
| 13/01/2023 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 2736 | 3 | 2736 | 3 | 0.00 |
| 13/01/2023 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 2753 | 3 | 2753 | 3 | 0.00 |
| 13/01/2023 | 2032 On 01-February-24 | | | Bond Future | 10.83 | 89.3809 | 10.8295 | 89.3809 | 0.00 |
| 13/01/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 6957 | 7 | 6957 | 7 | 0.00 |
| 13/01/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 6892 | 7 | 6892 | 7 | 0.00 |
| 13/01/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 6924 | 7 | 6924 | 7 | 0.00 |
| 13/01/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 2212 | 2 | 2212 | 2 | 0.00 |
| 13/01/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 2224 | 2 | 2224 | 2 | 0.00 |
| 13/01/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 2199 | 2 | 2199 | 2 | 0.00 |
| 13/01/2023 | 2033 On 02-February-23 | | | Bond Future | 117.11 | 117.3117 | 117.1068 | 117.3117 | 7,011.00 |
| 13/01/2023 | 2033 On 04-May-23 | | | Bond Future | 118.02 | 118.2199 | 118.0174 | 118.2199 | 299.00 |
| 13/01/2023 | 2033 On 03-August-23 | | | Bond Future | 120.41 | 120.6754 | 120.4076 | 120.6754 | 0.00 |
| 13/01/2023 | 2033 On 02-November-23 | | | Bond Future | 121.42 | 121.7128 | 121.4215 | 121.7128 | 0.00 |
| 13/01/2023 | 2033 On 01-February-24 | | | Bond Future | 123.87 | 124.2127 | 123.8709 | 124.2127 | 0.00 |
| 13/01/2023 | 2037 On 02-February-23 | | | Bond Future | 11.11 | 82.2590 | 11.1070 | 82.2590 | 91,325.00 |
| 13/01/2023 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 1010 | 1 | 1010 | 1 | 0.00 |
| 13/01/2023 | 2037 On 02-February-23 | 11.10 | Call | Bond Future | 1159 | 1 | 1159 | 1 | 577.00 |
| 13/01/2023 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 954 | 1 | 954 | 1 | 0.00 |
| 13/01/2023 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 982 | 1 | 982 | 1 | 0.00 |
| 13/01/2023 | 2037 On 02-February-23 | 11.97 | Call | Bond Future | 5067 | 5 | 5067 | 5 | 0.00 |
| 13/01/2023 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 1389 | 1 | 1389 | 1 | 0.00 |
| 13/01/2023 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 1422 | 1 | 1422 | 1 | 0.00 |
| 13/01/2023 | 2037 On 02-February-23 | 11.10 | Put | Bond Future | 1201 | 1 | 1201 | 1 | 0.00 |
| 13/01/2023 | 2037 On 02-February-23 | 11.97 | Put | Bond Future | 77 | 0 | 77 | 0 | 577.00 |
| 13/01/2023 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 1356 | 1 | 1356 | 1 | 0.00 |
| 13/01/2023 | 2037 On 04-May-23 | | | Bond Future | 11.22 | 83.8478 | 11.2188 | 83.8478 | 41,841.00 |
| 13/01/2023 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 13316 | 14 | 13316 | 14 | 0.00 |
| 13/01/2023 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 3301 | 3 | 3301 | 3 | 0.00 |
| 13/01/2023 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 4965 | 5 | 4965 | 5 | 400.00 |
| 13/01/2023 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 2410 | 3 | 2410 | 3 | 400.00 |
| 13/01/2023 | 2037 On 04-May-23 | 11.94 | Call | Bond Future | 5598 | 6 | 5598 | 6 | 0.00 |
| 13/01/2023 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 3235 | 3 | 3235 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | 2037 On 04-May-23 | 10.95 | Call | Bond Future | 2190 | 2 | 2190 | 2 | 703.00 |
| 13/01/2023 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 3268 | 3 | 3268 | 3 | 0.00 |
| 13/01/2023 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 2728 | 2 | 2728 | 2 | 0.00 |
| 13/01/2023 | 2037 On 04-May-23 | 10.95 | Put | Bond Future | 3813 | 4 | 3813 | 4 | 0.00 |
| 13/01/2023 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 2754 | 2 | 2754 | 2 | 0.00 |
| 13/01/2023 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 3545 | 3 | 3545 | 3 | 0.00 |
| 13/01/2023 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 190 | 0 | 190 | 0 | 400.00 |
| 13/01/2023 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 1724 | 2 | 1724 | 2 | 0.00 |
| 13/01/2023 | 2037 On 04-May-23 | 11.94 | Put | Bond Future | 1467 | 1 | 1467 | 1 | 703.00 |
| 13/01/2023 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 2702 | 2 | 2702 | 2 | 0.00 |
| 13/01/2023 | 2037 On 03-August-23 | | | Bond Future | 11.33 | 81.3120 | 11.3285 | 81.3120 | 0.00 |
| 13/01/2023 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 6875 | 7 | 6875 | 7 | 0.00 |
| 13/01/2023 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 6838 | 7 | 6838 | 7 | 0.00 |
| 13/01/2023 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 6800 | 7 | 6800 | 7 | 0.00 |
| 13/01/2023 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 2361 | 2 | 2361 | 2 | 0.00 |
| 13/01/2023 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 2345 | 2 | 2345 | 2 | 0.00 |
| 13/01/2023 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 2329 | 2 | 2329 | 2 | 0.00 |
| 13/01/2023 | 2037 On 02-November-23 | | | Bond Future | 11.44 | 82.9486 | 11.4355 | 82.9486 | 0.00 |
| 13/01/2023 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 5075 | 5 | 5075 | 5 | 0.00 |
| 13/01/2023 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 5107 | 5 | 5107 | 5 | 0.00 |
| 13/01/2023 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 5139 | 5 | 5139 | 5 | 0.00 |
| 13/01/2023 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 4421 | 4 | 4421 | 4 | 0.00 |
| 13/01/2023 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 4396 | 4 | 4396 | 4 | 0.00 |
| 13/01/2023 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 4371 | 4 | 4371 | 4 | 0.00 |
| 13/01/2023 | 2037 On 01-February-24 | | | Bond Future | 11.55 | 80.3778 | 11.5508 | 80.3778 | 0.00 |
| 13/01/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 7552 | 8 | 7552 | 8 | 0.00 |
| 13/01/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 7586 | 8 | 7586 | 8 | 0.00 |
| 13/01/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 7620 | 8 | 7620 | 8 | 0.00 |
| 13/01/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 3394 | 3 | 3394 | 3 | 0.00 |
| 13/01/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 3411 | 3 | 3411 | 3 | 0.00 |
| 13/01/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 3429 | 3 | 3429 | 3 | 0.00 |
| 13/01/2023 | 2038 On 02-February-23 | | | Bond Future | 129.78 | 130.2556 | 129.7835 | 130.2556 | 2,363.00 |
| 13/01/2023 | 2038 On 04-May-23 | | | Bond Future | 132.33 | 132.8030 | 132.3287 | 132.8030 | 2,863.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | 2038 On 03-August-23 | | | Bond Future | 133.05 | 133.5995 | 133.0471 | 133.5995 | 0.00 |
| 13/01/2023 | 2038 On 02-November-23 | | | Bond Future | 135.74 | 136.3198 | 135.7360 | 136.3198 | 0.00 |
| 13/01/2023 | 2038 On 01-February-24 | | | Bond Future | 136.46 | 137.1040 | 136.4585 | 137.1040 | 0.00 |
| 13/01/2023 | 2040 On 02-February-23 | | | Bond Future | 11.23 | 83.9298 | 11.2314 | 83.9298 | 118,457.00 |
| 13/01/2023 | 2040 On 02-February-23 | 10.18 | Call | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 13/01/2023 | 2040 On 02-February-23 | 10.21 | Call | Bond Future | 9 | 0 | 9 | 0 | 388.00 |
| 13/01/2023 | 2040 On 02-February-23 | 12.07 | Call | Bond Future | 5288 | 6 | 5288 | 6 | 0.00 |
| 13/01/2023 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 867 | 1 | 867 | 1 | 0.00 |
| 13/01/2023 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 894 | 1 | 894 | 1 | 0.00 |
| 13/01/2023 | 2040 On 02-February-23 | 10.93 | Call | Bond Future | 485 | 1 | 485 | 1 | 0.00 |
| 13/01/2023 | 2040 On 02-February-23 | 12.24 | Call | Bond Future | 6236 | 7 | 6236 | 7 | 0.00 |
| 13/01/2023 | 2040 On 02-February-23 | 12.27 | Call | Bond Future | 6404 | 7 | 6404 | 7 | 0.00 |
| 13/01/2023 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 922 | 1 | 922 | 1 | 0.00 |
| 13/01/2023 | 2040 On 02-February-23 | 11.19 | Call | Bond Future | 1129 | 1 | 1129 | 1 | 563.00 |
| 13/01/2023 | 2040 On 02-February-23 | 10.96 | Call | Bond Future | 542 | 1 | 542 | 1 | 388.00 |
| 13/01/2023 | 2040 On 02-February-23 | 10.96 | Put | Bond Future | 2341 | 2 | 2341 | 2 | 0.00 |
| 13/01/2023 | 2040 On 02-February-23 | 11.19 | Put | Bond Future | 1400 | 1 | 1400 | 1 | 0.00 |
| 13/01/2023 | 2040 On 02-February-23 | 12.07 | Put | Bond Future | 90 | 0 | 90 | 0 | 563.00 |
| 13/01/2023 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 1653 | 1 | 1653 | 1 | 0.00 |
| 13/01/2023 | 2040 On 02-February-23 | 12.27 | Put | Bond Future | 42 | 0 | 42 | 0 | 388.00 |
| 13/01/2023 | 2040 On 02-February-23 | 12.24 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 13/01/2023 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 1692 | 1 | 1692 | 1 | 0.00 |
| 13/01/2023 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 1731 | 1 | 1731 | 1 | 0.00 |
| 13/01/2023 | 2040 On 02-February-23 | 10.21 | Put | Bond Future | 7104 | 7 | 7104 | 7 | 0.00 |
| 13/01/2023 | 2040 On 02-February-23 | 10.93 | Put | Bond Future | 2487 | 2 | 2487 | 2 | 0.00 |
| 13/01/2023 | 2040 On 02-February-23 | 10.18 | Put | Bond Future | 7325 | 7 | 7325 | 7 | 0.00 |
| 13/01/2023 | 2040 On 04-May-23 | | | Bond Future | 11.34 | 85.5509 | 11.3410 | 85.5509 | 17,026.00 |
| 13/01/2023 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 12345 | 13 | 12345 | 13 | 0.00 |
| 13/01/2023 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 3758 | 4 | 3758 | 4 | 486.00 |
| 13/01/2023 | 2040 On 04-May-23 | 12.05 | Call | Bond Future | 6019 | 6 | 6019 | 6 | 0.00 |
| 13/01/2023 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 3509 | 4 | 3509 | 4 | 0.00 |
| 13/01/2023 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 3544 | 4 | 3544 | 4 | 0.00 |
| 13/01/2023 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 1541 | 2 | 1541 | 2 | 486.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 2001 | 2 | 2001 | 2 | 388.00 |
| 13/01/2023 | 2040 On 04-May-23 | 11.03 | Call | Bond Future | 2300 | 2 | 2300 | 2 | 684.00 |
| 13/01/2023 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 618 | 1 | 618 | 1 | 388.00 |
| 13/01/2023 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 3579 | 4 | 3579 | 4 | 0.00 |
| 13/01/2023 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 9277 | 10 | 9277 | 10 | 0.00 |
| 13/01/2023 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 800 | 1 | 800 | 1 | 388.00 |
| 13/01/2023 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 3012 | 3 | 3012 | 3 | 0.00 |
| 13/01/2023 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 5607 | 5 | 5607 | 5 | 0.00 |
| 13/01/2023 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 384 | 0 | 384 | 0 | 486.00 |
| 13/01/2023 | 2040 On 04-May-23 | 12.05 | Put | Bond Future | 1662 | 1 | 1662 | 1 | 684.00 |
| 13/01/2023 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 8687 | 8 | 8687 | 8 | 0.00 |
| 13/01/2023 | 2040 On 04-May-23 | 11.03 | Put | Bond Future | 4332 | 4 | 4332 | 4 | 0.00 |
| 13/01/2023 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 4770 | 4 | 4770 | 4 | 0.00 |
| 13/01/2023 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 3040 | 3 | 3040 | 3 | 0.00 |
| 13/01/2023 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 3069 | 3 | 3069 | 3 | 0.00 |
| 13/01/2023 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 2874 | 3 | 2874 | 3 | 0.00 |
| 13/01/2023 | 2040 On 03-August-23 | | | Bond Future | 11.45 | 82.7998 | 11.4486 | 82.7998 | 0.00 |
| 13/01/2023 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 7268 | 7 | 7268 | 7 | 0.00 |
| 13/01/2023 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 7307 | 7 | 7307 | 7 | 0.00 |
| 13/01/2023 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 7347 | 8 | 7347 | 8 | 0.00 |
| 13/01/2023 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 2643 | 2 | 2643 | 2 | 0.00 |
| 13/01/2023 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 2661 | 2 | 2661 | 2 | 0.00 |
| 13/01/2023 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 2679 | 2 | 2679 | 2 | 0.00 |
| 13/01/2023 | 2040 On 02-November-23 | | | Bond Future | 11.55 | 84.4662 | 11.5531 | 84.4662 | 84.00 |
| 13/01/2023 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 5247 | 5 | 5247 | 5 | 0.00 |
| 13/01/2023 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 5181 | 5 | 5181 | 5 | 0.00 |
| 13/01/2023 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 5214 | 5 | 5214 | 5 | 0.00 |
| 13/01/2023 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 5015 | 5 | 5015 | 5 | 0.00 |
| 13/01/2023 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 4957 | 4 | 4957 | 4 | 0.00 |
| 13/01/2023 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 4986 | 5 | 4986 | 5 | 0.00 |
| 13/01/2023 | 2040 On 01-February-24 | | | Bond Future | 11.67 | 81.6759 | 11.6654 | 81.6759 | 0.00 |
| 13/01/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 7958 | 8 | 7958 | 8 | 0.00 |
| 13/01/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 7922 | 8 | 7922 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 7886 | 8 | 7886 | 8 | 0.00 |
| 13/01/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 3985 | 3 | 3985 | 3 | 0.00 |
| 13/01/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 3965 | 3 | 3965 | 3 | 0.00 |
| 13/01/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 3945 | 3 | 3945 | 3 | 0.00 |
| 13/01/2023 | 2044 On 02-February-23 | | | Bond Future | 11.26 | 80.7123 | 11.2601 | 80.7123 | 66,669.00 |
| 13/01/2023 | 2044 On 02-February-23 | 10.75 | Call | Bond Future | 208 | 0 | 208 | 0 | 2,500.00 |
| 13/01/2023 | 2044 On 02-February-23 | 11.75 | Call | Bond Future | 3471 | 4 | 3471 | 4 | 0.00 |
| 13/01/2023 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 982 | 1 | 982 | 1 | 0.00 |
| 13/01/2023 | 2044 On 02-February-23 | 11.20 | Call | Bond Future | 1103 | 1 | 1103 | 1 | 0.00 |
| 13/01/2023 | 2044 On 02-February-23 | 10.30 | Call | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 13/01/2023 | 2044 On 02-February-23 | 11.00 | Call | Bond Future | 583 | 1 | 583 | 1 | 2,500.00 |
| 13/01/2023 | 2044 On 02-February-23 | 11.90 | Call | Bond Future | 4270 | 5 | 4270 | 5 | 0.00 |
| 13/01/2023 | 2044 On 02-February-23 | 12.00 | Call | Bond Future | 4818 | 5 | 4818 | 5 | 0.00 |
| 13/01/2023 | 2044 On 02-February-23 | 11.70 | Call | Bond Future | 3214 | 4 | 3214 | 4 | 1,700.00 |
| 13/01/2023 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 954 | 1 | 954 | 1 | 0.00 |
| 13/01/2023 | 2044 On 02-February-23 | 11.10 | Call | Bond Future | 817 | 1 | 817 | 1 | 1,700.00 |
| 13/01/2023 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 925 | 1 | 925 | 1 | 0.00 |
| 13/01/2023 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 1731 | 1 | 1731 | 1 | 0.00 |
| 13/01/2023 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 1692 | 1 | 1692 | 1 | 0.00 |
| 13/01/2023 | 2044 On 02-February-23 | 11.70 | Put | Bond Future | 373 | 0 | 373 | 0 | 0.00 |
| 13/01/2023 | 2044 On 02-February-23 | 12.00 | Put | Bond Future | 136 | 0 | 136 | 0 | 4,000.00 |
| 13/01/2023 | 2044 On 02-February-23 | 11.20 | Put | Bond Future | 1504 | 1 | 1504 | 1 | 0.00 |
| 13/01/2023 | 2044 On 02-February-23 | 11.90 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 13/01/2023 | 2044 On 02-February-23 | 11.00 | Put | Bond Future | 2345 | 2 | 2345 | 2 | 0.00 |
| 13/01/2023 | 2044 On 02-February-23 | 11.75 | Put | Bond Future | 318 | 0 | 318 | 0 | 2,500.00 |
| 13/01/2023 | 2044 On 02-February-23 | 10.30 | Put | Bond Future | 6849 | 6 | 6849 | 6 | 0.00 |
| 13/01/2023 | 2044 On 02-February-23 | 11.10 | Put | Bond Future | 1894 | 2 | 1894 | 2 | 0.00 |
| 13/01/2023 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 1653 | 1 | 1653 | 1 | 0.00 |
| 13/01/2023 | 2044 On 02-February-23 | 10.75 | Put | Bond Future | 3725 | 3 | 3725 | 3 | 0.00 |
| 13/01/2023 | 2044 On 04-May-23 | | | Bond Future | 11.36 | 82.2712 | 11.3639 | 82.2712 | 13,254.00 |
| 13/01/2023 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 4806 | 5 | 4806 | 5 | 0.00 |
| 13/01/2023 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 5835 | 6 | 5835 | 6 | 0.00 |
| 13/01/2023 | 2044 On 04-May-23 | 12.25 | Call | Bond Future | 6917 | 7 | 6917 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 3595 | 4 | 3595 | 4 | 0.00 |
| 13/01/2023 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 3524 | 4 | 3524 | 4 | 0.00 |
| 13/01/2023 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 3559 | 4 | 3559 | 4 | 0.00 |
| 13/01/2023 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 3193 | 3 | 3193 | 3 | 0.00 |
| 13/01/2023 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 3223 | 3 | 3223 | 3 | 0.00 |
| 13/01/2023 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 2343 | 2 | 2343 | 2 | 4,115.00 |
| 13/01/2023 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 3164 | 3 | 3164 | 3 | 0.00 |
| 13/01/2023 | 2044 On 04-May-23 | 12.25 | Put | Bond Future | 1448 | 1 | 1448 | 1 | 1,500.00 |
| 13/01/2023 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 1844 | 2 | 1844 | 2 | 4,115.00 |
| 13/01/2023 | 2044 On 03-August-23 | | | Bond Future | 11.47 | 79.5778 | 11.4656 | 79.5778 | 0.00 |
| 13/01/2023 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 7203 | 7 | 7203 | 7 | 0.00 |
| 13/01/2023 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 7124 | 7 | 7124 | 7 | 0.00 |
| 13/01/2023 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 7164 | 7 | 7164 | 7 | 0.00 |
| 13/01/2023 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 2891 | 2 | 2891 | 2 | 0.00 |
| 13/01/2023 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 2910 | 2 | 2910 | 2 | 0.00 |
| 13/01/2023 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 2871 | 2 | 2871 | 2 | 0.00 |
| 13/01/2023 | 2044 On 02-November-23 | | | Bond Future | 11.56 | 81.1795 | 11.5640 | 81.1795 | 0.00 |
| 13/01/2023 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 5191 | 5 | 5191 | 5 | 0.00 |
| 13/01/2023 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 5224 | 5 | 5224 | 5 | 0.00 |
| 13/01/2023 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 5258 | 5 | 5258 | 5 | 0.00 |
| 13/01/2023 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 5220 | 5 | 5220 | 5 | 0.00 |
| 13/01/2023 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 5250 | 5 | 5250 | 5 | 0.00 |
| 13/01/2023 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 5280 | 5 | 5280 | 5 | 0.00 |
| 13/01/2023 | 2044 On 01-February-24 | | | Bond Future | 11.67 | 78.4475 | 11.6694 | 78.4475 | 0.00 |
| 13/01/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 7851 | 8 | 7851 | 8 | 0.00 |
| 13/01/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 7887 | 8 | 7887 | 8 | 0.00 |
| 13/01/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 7924 | 8 | 7924 | 8 | 0.00 |
| 13/01/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 4200 | 4 | 4200 | 4 | 0.00 |
| 13/01/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 4222 | 4 | 4222 | 4 | 0.00 |
| 13/01/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 4243 | 4 | 4243 | 4 | 0.00 |
| 13/01/2023 | 2046 On 02-February-23 | | | Bond Future | 116.68 | 117.4278 | 116.6799 | 117.4278 | 8,854.00 |
| 13/01/2023 | 2046 On 04-May-23 | | | Bond Future | 116.93 | 117.6889 | 116.9325 | 117.6889 | 10,850.00 |
| 13/01/2023 | 2046 On 03-August-23 | | | Bond Future | 119.30 | 120.1337 | 119.3011 | 120.1337 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | 2046 On 02-November-23 | | | Bond Future | 119.62 | 120.4910 | 119.6235 | 120.4910 | 0.00 |
| 13/01/2023 | 2046 On 01-February-24 | | | Bond Future | 122.04 | 122.9654 | 122.0360 | 122.9654 | 0.00 |
| 13/01/2023 | 2050 On 02-February-23 | | | Bond Future | 117.50 | 116.8645 | 117.4990 | 116.8645 | 4,161.00 |
| 13/01/2023 | 2050 On 04-May-23 | | | Bond Future | 119.80 | 119.1500 | 119.8031 | 119.1500 | 9,967.00 |
| 13/01/2023 | 2050 On 03-August-23 | | | Bond Future | 120.05 | 119.4440 | 120.0494 | 119.4440 | 0.00 |
| 13/01/2023 | 2050 On 02-November-23 | | | Bond Future | 122.48 | 121.8761 | 122.4756 | 121.8761 | 0.00 |
| 13/01/2023 | 2050 On 01-February-24 | | | Bond Future | 122.70 | 122.1356 | 122.7028 | 122.1356 | 0.00 |
| 13/01/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | AL37 On 02-February-23 | | | Index Future | 870.16 | 871.6750 | 870.1620 | 871.6750 | 0.00 |
| 13/01/2023 | AL37 On 04-May-23 | | | Index Future | 887.01 | 888.5060 | 887.0100 | 888.5060 | 0.00 |
| 13/01/2023 | AL37 On 03-August-23 | | | Index Future | 904.76 | 906.7480 | 904.7640 | 906.7480 | 0.00 |
| 13/01/2023 | AL37 On 02-November-23 | | | Index Future | 922.85 | 925.0070 | 922.8450 | 925.0070 | 0.00 |
| 13/01/2023 | AL37 On 01-February-24 | | | Index Future | 941.26 | 943.8070 | 941.2630 | 943.8070 | 0.00 |
| 13/01/2023 | AL7T On 02-February-23 | | | Index Future | 1012.43 | 1013.9520 | 1012.4320 | 1013.9520 | 0.00 |
| 13/01/2023 | AL7T On 04-May-23 | | | Index Future | 1032.04 | 1033.5300 | 1032.0360 | 1033.5300 | 0.00 |
| 13/01/2023 | AL7T On 03-August-23 | | | Index Future | 1052.69 | 1054.7490 | 1052.6920 | 1054.7490 | 0.00 |
| 13/01/2023 | AL7T On 02-November-23 | | | Index Future | 1073.73 | 1075.9880 | 1073.7290 | 1075.9880 | 0.00 |
| 13/01/2023 | AL7T On 01-February-24 | | | Index Future | 1095.16 | 1097.8570 | 1095.1580 | 1097.8570 | 0.00 |
| 13/01/2023 | ALBI On 02-February-23 | | | Index Future | 884.51 | 887.8830 | 884.5130 | 887.8830 | 111.00 |
| 13/01/2023 | ALBI On 04-May-23 | | | Index Future | 901.64 | 905.0270 | 901.6400 | 905.0270 | 17.00 |
| 13/01/2023 | ALBI On 03-August-23 | | | Index Future | 919.69 | 923.6080 | 919.6870 | 923.6080 | 0.00 |
| 13/01/2023 | ALBI On 02-November-23 | | | Index Future | 938.07 | 942.2060 | 938.0650 | 942.2060 | 0.00 |
| 13/01/2023 | ALBI On 01-February-24 | | | Index Future | 956.79 | 961.3560 | 956.7870 | 961.3560 | 0.00 |
| 13/01/2023 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C040 On 06-October-15 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 13/01/2023 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/01/2023 | ES33 On 02-February-23 | | | Bond Future | 11.90 | 77.2185 | 11.8974 | 77.2185 | 350.00 |
| 13/01/2023 | ES33 On 04-May-23 | | | Bond Future | 12.05 | 74.9346 | 12.0476 | 74.9346 | 0.00 |
| 13/01/2023 | ES33 On 03-August-23 | | | Bond Future | 12.19 | 76.4919 | 12.1932 | 76.4919 | 0.00 |
| 13/01/2023 | ES33 On 02-November-23 | | | Bond Future | 12.35 | 74.2545 | 12.3503 | 74.2545 | 0.00 |
| 13/01/2023 | ES33 On 01-February-24 | | | Bond Future | 12.52 | 75.7786 | 12.5204 | 75.7786 | 0.00 |
| 13/01/2023 | ES42 On 02-February-23 | | | Bond Future | 12.21 | 75.6779 | 12.2077 | 75.6779 | 4,195.00 |
| 13/01/2023 | ES42 On 04-May-23 | | | Bond Future | 12.35 | 72.8952 | 12.3459 | 72.8952 | 0.00 |
| 13/01/2023 | ES42 On 03-August-23 | | | Bond Future | 12.48 | 74.4110 | 12.4765 | 74.4110 | 0.00 |
| 13/01/2023 | ES42 On 02-November-23 | | | Bond Future | 12.62 | 71.6634 | 12.6163 | 71.6634 | 0.00 |
| 13/01/2023 | ES42 On 01-February-24 | | | Bond Future | 12.76 | 73.1338 | 12.7598 | 73.1338 | 0.00 |
| 13/01/2023 | GOVI On 02-February-23 | | | GOVI | 872.21 | 875.4650 | 872.2050 | 875.4650 | 846.00 |
| 13/01/2023 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 213650 | 25 | 213650 | 25 | 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 |
|------------|------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 213750 | 25 | 213750 | 25 | 0.00 |
| 13/01/2023 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 213850 | 25 | 213850 | 25 | 0.00 |
| 13/01/2023 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2023 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2023 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2023 | GOVI On 04-May-23 | | | GOVI | 889.09 | 892.3690 | 889.0930 | 892.3690 | 0.00 |
| 13/01/2023 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 362130 | 39 | 362130 | 39 | 0.00 |
| 13/01/2023 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 362230 | 39 | 362230 | 39 | 0.00 |
| 13/01/2023 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 362330 | 40 | 362330 | 40 | 0.00 |
| 13/01/2023 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2023 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2023 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2023 | GOVI On 03-August-23 | | | GOVI | 906.89 | 910.6910 | 906.8880 | 910.6910 | 0.00 |
| 13/01/2023 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 696580 | 73 | 696580 | 73 | 0.00 |
| 13/01/2023 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 696780 | 73 | 696780 | 73 | 0.00 |
| 13/01/2023 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 696680 | 73 | 696680 | 73 | 0.00 |
| 13/01/2023 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2023 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2023 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2023 | GOVI On 02-November-23 | | | GOVI | 925.01 | 929.0280 | 925.0120 | 929.0280 | 0.00 |
| 13/01/2023 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 392120 | 43 | 392120 | 43 | 0.00 |
| 13/01/2023 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 392020 | 43 | 392020 | 43 | 0.00 |
| 13/01/2023 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 391920 | 43 | 391920 | 43 | 0.00 |
| 13/01/2023 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2023 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2023 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2023 | GOVI On 01-February-24 | | | GOVI | 943.47 | 947.9110 | 943.4730 | 947.9110 | 0.00 |
| 13/01/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 634930 | 68 | 634930 | 68 | 0.00 |
| 13/01/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 634830 | 68 | 634830 | 68 | 0.00 |
| 13/01/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 634730 | 68 | 634730 | 68 | 0.00 |
| 13/01/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 13/01/2023 | IGOV On 02-February-23 | | | Index Future | 328.98 | 329.1600 | 328.9820 | 329.1600 | 640.00 |
| 13/01/2023 | IGOV On 04-May-23 | | | Index Future | 335.43 | 335.5970 | 335.4330 | 335.5970 | 16.00 |
| 13/01/2023 | IGOV On 03-August-23 | | | Index Future | 342.23 | 342.5670 | 342.2270 | 342.5670 | 0.00 |
| 13/01/2023 | IGOV On 02-November-23 | | | Index Future | 349.14 | 349.5430 | 349.1440 | 349.5430 | 0.00 |
| 13/01/2023 | IGOV On 01-February-24 | | | Index Future | 356.19 | 356.7240 | 356.1890 | 356.7240 | 0.00 |
| 13/01/2023 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 13/01/2023 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 13/01/2023 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 13/01/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 13/01/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 13/01/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 13/01/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 13/01/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 13/01/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 13/01/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 13/01/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 13/01/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 13/01/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 13/01/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 13/01/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 13/01/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 13/01/2023 | JBAF On 18-January-23 | | | Jibar Tradeable Future | 7.32 | 92.7100 | 7.3150 | 92.7100 | 0.00 |
| 13/01/2023 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 7.57 | 92.4400 | 7.5650 | 92.4400 | 0.00 |
| 13/01/2023 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.58 | 92.4250 | 7.5800 | 92.4250 | 0.00 |
| 13/01/2023 | JBAF On 19-April-23 | | | Jibar Tradeable Future | 7.67 | 92.3950 | 7.6650 | 92.3950 | 0.00 |
| 13/01/2023 | JBAF On 17-May-23 | | | Jibar Tradeable Future | 7.67 | 92.3950 | 7.6650 | 92.3950 | 0.00 |
| 13/01/2023 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 7.67 | 92.4000 | 7.6700 | 92.4000 | 0.00 |
| 13/01/2023 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 7.61 | 92.4800 | 7.6100 | 92.4800 | 75.00 |
| 13/01/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 7.33 | 92.7450 | 7.3300 | 92.7450 | 272.00 |
| 13/01/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 7.19 | 92.8650 | 7.1850 | 92.8650 | 0.00 |
| 13/01/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 7.12 | 92.9400 | 7.1150 | 92.9400 | 0.00 |
| 13/01/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 7.06 | 92.9950 | 7.0600 | 92.9950 | 68.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 7.19 | 92.8550 | 7.1900 | 92.8550 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | | | Bond Future | 10.93 | 90.7432 | 10.9288 | 90.7432 | 113,015.00 |
| 13/01/2023 | R035 On 02-February-23 | 11.98 | Call | Bond Future | 5999 | 6 | 5999 | 6 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 12265 | 13 | 12265 | 13 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 1565 | 2 | 1565 | 2 | 976.00 |
| 13/01/2023 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 1601 | 2 | 1601 | 2 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 958 | 1 | 958 | 1 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 986 | 1 | 986 | 1 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 102 | 0 | 102 | 0 | 976.00 |
| 13/01/2023 | R035 On 02-February-23 | 10.64 | Call | Bond Future | 467 | 1 | 467 | 1 | 388.00 |
| 13/01/2023 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 4 | 0 | 4 | 0 | 582.00 |
| 13/01/2023 | R035 On 02-February-23 | 9.85 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 9.89 | Call | Bond Future | 7 | 0 | 7 | 0 | 388.00 |
| 13/01/2023 | R035 On 02-February-23 | 11.94 | Call | Bond Future | 5789 | 6 | 5789 | 6 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 1014 | 1 | 1014 | 1 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 502 | 1 | 502 | 1 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 10.60 | Call | Bond Future | 401 | 0 | 401 | 0 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 10.60 | Put | Bond Future | 2395 | 2 | 2395 | 2 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 10.64 | Put | Bond Future | 2214 | 2 | 2214 | 2 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 2127 | 2 | 2127 | 2 | 582.00 |
| 13/01/2023 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 3972 | 4 | 3972 | 4 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 1306 | 1 | 1306 | 1 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 976.00 |
| 13/01/2023 | R035 On 02-February-23 | 9.89 | Put | Bond Future | 6533 | 6 | 6533 | 6 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 7061 | 7 | 7061 | 7 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 1338 | 1 | 1338 | 1 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 1370 | 1 | 1370 | 1 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 823 | 1 | 823 | 1 | 582.00 |
| 13/01/2023 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 846 | 1 | 846 | 1 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 11.98 | Put | Bond Future | 35 | 0 | 35 | 0 | 388.00 |
| 13/01/2023 | R035 On 02-February-23 | 9.85 | Put | Bond Future | 6796 | 6 | 6796 | 6 | 0.00 |
| 13/01/2023 | R035 On 02-February-23 | 11.94 | Put | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 13/01/2023 | R035 On 04-May-23 | | | Bond Future | 11.04 | 87.9925 | 11.0381 | 87.9925 | 138,348.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 3502 | 4 | 3502 | 4 | 0.00 |
| 13/01/2023 | R035 On 04-May-23 | 11.80 | Call | Bond Future | 5671 | 6 | 5671 | 6 | 0.00 |
| 13/01/2023 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 522 | 1 | 522 | 1 | 388.00 |
| 13/01/2023 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 1334 | 1 | 1334 | 1 | 491.00 |
| 13/01/2023 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 11642 | 12 | 11642 | 12 | 0.00 |
| 13/01/2023 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 8467 | 9 | 8467 | 9 | 0.00 |
| 13/01/2023 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 3335 | 3 | 3335 | 3 | 491.00 |
| 13/01/2023 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 3435 | 4 | 3435 | 4 | 0.00 |
| 13/01/2023 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 3468 | 4 | 3468 | 4 | 0.00 |
| 13/01/2023 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 1718 | 2 | 1718 | 2 | 388.00 |
| 13/01/2023 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 4338 | 4 | 4338 | 4 | 0.00 |
| 13/01/2023 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 682 | 1 | 682 | 1 | 388.00 |
| 13/01/2023 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 295 | 0 | 295 | 0 | 491.00 |
| 13/01/2023 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 2446 | 2 | 2446 | 2 | 0.00 |
| 13/01/2023 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 5063 | 5 | 5063 | 5 | 0.00 |
| 13/01/2023 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 7893 | 8 | 7893 | 8 | 0.00 |
| 13/01/2023 | R035 On 04-May-23 | 11.80 | Put | Bond Future | 1369 | 1 | 1369 | 1 | 1,035.00 |
| 13/01/2023 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 2567 | 2 | 2567 | 2 | 0.00 |
| 13/01/2023 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 2494 | 2 | 2494 | 2 | 0.00 |
| 13/01/2023 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 2470 | 2 | 2470 | 2 | 0.00 |
| 13/01/2023 | R035 On 03-August-23 | | | Bond Future | 11.14 | 89.8000 | 11.1428 | 89.8000 | 0.00 |
| 13/01/2023 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 6855 | 7 | 6855 | 7 | 0.00 |
| 13/01/2023 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 6892 | 7 | 6892 | 7 | 0.00 |
| 13/01/2023 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 6930 | 7 | 6930 | 7 | 0.00 |
| 13/01/2023 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 2199 | 2 | 2199 | 2 | 0.00 |
| 13/01/2023 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 2214 | 2 | 2214 | 2 | 0.00 |
| 13/01/2023 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 2230 | 2 | 2230 | 2 | 0.00 |
| 13/01/2023 | R035 On 02-November-23 | | | Bond Future | 11.26 | 87.1032 | 11.2573 | 87.1032 | 123.00 |
| 13/01/2023 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 5051 | 5 | 5051 | 5 | 0.00 |
| 13/01/2023 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 4988 | 5 | 4988 | 5 | 0.00 |
| 13/01/2023 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 5019 | 5 | 5019 | 5 | 0.00 |
| 13/01/2023 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 4110 | 4 | 4110 | 4 | 0.00 |
| 13/01/2023 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 4134 | 4 | 4134 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 4085 | 4 | 4085 | 4 | 0.00 |
| 13/01/2023 | R035 On 01-February-24 | | | Bond Future | 11.38 | 88.8723 | 11.3818 | 88.8723 | 0.00 |
| 13/01/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 7593 | 8 | 7593 | 8 | 0.00 |
| 13/01/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 7524 | 8 | 7524 | 8 | 0.00 |
| 13/01/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 7558 | 8 | 7558 | 8 | 0.00 |
| 13/01/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 3260 | 3 | 3260 | 3 | 0.00 |
| 13/01/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 3277 | 3 | 3277 | 3 | 0.00 |
| 13/01/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 3243 | 3 | 3243 | 3 | 0.00 |
| 13/01/2023 | R186 On 02-February-23 | | | Bond Future | 8.24 | 108.9126 | 8.2399 | 108.9126 | 57,349.00 |
| 13/01/2023 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 686 | 1 | 686 | 1 | 0.00 |
| 13/01/2023 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 643 | 1 | 643 | 1 | 0.00 |
| 13/01/2023 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 664 | 1 | 664 | 1 | 0.00 |
| 13/01/2023 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 358 | 0 | 358 | 0 | 0.00 |
| 13/01/2023 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 370 | 0 | 370 | 0 | 0.00 |
| 13/01/2023 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 346 | 0 | 346 | 0 | 0.00 |
| 13/01/2023 | R186 On 04-May-23 | | | Bond Future | 8.27 | 111.0155 | 8.2748 | 111.0155 | 38,853.00 |
| 13/01/2023 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 2283 | 2 | 2283 | 2 | 0.00 |
| 13/01/2023 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 2307 | 2 | 2307 | 2 | 0.00 |
| 13/01/2023 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 2330 | 2 | 2330 | 2 | 0.00 |
| 13/01/2023 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 546 | 1 | 546 | 1 | 0.00 |
| 13/01/2023 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 538 | 1 | 538 | 1 | 0.00 |
| 13/01/2023 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 554 | 1 | 554 | 1 | 0.00 |
| 13/01/2023 | R186 On 03-August-23 | | | Bond Future | 8.29 | 107.9895 | 8.2891 | 107.9895 | 0.00 |
| 13/01/2023 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 4576 | 5 | 4576 | 5 | 0.00 |
| 13/01/2023 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 4626 | 5 | 4626 | 5 | 0.00 |
| 13/01/2023 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 4601 | 5 | 4601 | 5 | 0.00 |
| 13/01/2023 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 352 | 0 | 352 | 0 | 0.00 |
| 13/01/2023 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 356 | 0 | 356 | 0 | 0.00 |
| 13/01/2023 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 349 | 0 | 349 | 0 | 0.00 |
| 13/01/2023 | R186 On 02-November-23 | | | Bond Future | 8.31 | 110.1633 | 8.3053 | 110.1633 | 1,257.00 |
| 13/01/2023 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 6063 | 6 | 6063 | 6 | 0.00 |
| 13/01/2023 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 3764 | 4 | 3764 | 4 | 0.00 |
| 13/01/2023 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 3743 | 4 | 3743 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 3267 | 3 | 3267 | 3 | 1,715.00 |
| 13/01/2023 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 3785 | 4 | 3785 | 4 | 0.00 |
| 13/01/2023 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 774 | 1 | 774 | 1 | 0.00 |
| 13/01/2023 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 785 | 1 | 785 | 1 | 0.00 |
| 13/01/2023 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 13/01/2023 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 341 | 0 | 341 | 0 | 1,715.00 |
| 13/01/2023 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 934 | 1 | 934 | 1 | 0.00 |
| 13/01/2023 | R186 On 01-February-24 | | | Bond Future | 8.33 | 107.0955 | 8.3261 | 107.0955 | 0.00 |
| 13/01/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 3885 | 4 | 3885 | 4 | 0.00 |
| 13/01/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 3865 | 4 | 3865 | 4 | 0.00 |
| 13/01/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 3846 | 4 | 3846 | 4 | 0.00 |
| 13/01/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 843 | 1 | 843 | 1 | 0.00 |
| 13/01/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 853 | 1 | 853 | 1 | 0.00 |
| 13/01/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 848 | 1 | 848 | 1 | 0.00 |
| 13/01/2023 | R197 On 02-February-23 | | | Bond Future | 328.77 | 328.8129 | 328.7728 | 328.8129 | 977.00 |
| 13/01/2023 | R197 On 04-May-23 | | | Bond Future | 335.22 | 335.2431 | 335.2201 | 335.2431 | 0.00 |
| 13/01/2023 | R197 On 03-August-23 | | | Bond Future | 332.94 | 333.1394 | 332.9446 | 333.1394 | 0.00 |
| 13/01/2023 | R197 On 02-November-23 | | | Bond Future | 339.67 | 339.9223 | 339.6732 | 339.9223 | 0.00 |
| 13/01/2023 | R202 On 02-February-23 | | | Bond Future | 251.53 | 251.5242 | 251.5299 | 251.5242 | 1,515.00 |
| 13/01/2023 | R202 On 04-May-23 | | | Bond Future | 256.46 | 256.4430 | 256.4625 | 256.4430 | 4,448.00 |
| 13/01/2023 | R202 On 03-August-23 | | | Bond Future | 256.84 | 256.9532 | 256.8418 | 256.9532 | 0.00 |
| 13/01/2023 | R202 On 02-November-23 | | | Bond Future | 262.03 | 262.1853 | 262.0327 | 262.1853 | 0.00 |
| 13/01/2023 | R202 On 01-February-24 | | | Bond Future | 262.36 | 262.6130 | 262.3624 | 262.6130 | 0.00 |
| 13/01/2023 | R209 On 02-February-23 | | | Bond Future | 10.93 | 70.3114 | 10.9349 | 70.3114 | 13,423.00 |
| 13/01/2023 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 692 | 1 | 692 | 1 | 0.00 |
| 13/01/2023 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 650 | 1 | 650 | 1 | 0.00 |
| 13/01/2023 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 670 | 1 | 670 | 1 | 0.00 |
| 13/01/2023 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 1406 | 1 | 1406 | 1 | 0.00 |
| 13/01/2023 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 1471 | 1 | 1471 | 1 | 0.00 |
| 13/01/2023 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 1438 | 1 | 1438 | 1 | 0.00 |
| 13/01/2023 | R209 On 04-May-23 | | | Bond Future | 11.03 | 68.5177 | 11.0346 | 68.5177 | 15,448.00 |
| 13/01/2023 | R209 On 04-May-23 | 11.50 | Call | Bond Future | 3972 | 4 | 3972 | 4 | 1,000.00 |
| 13/01/2023 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 7591 | 8 | 7591 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 2469 | 3 | 2469 | 3 | 2,500.00 |
| 13/01/2023 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 2773 | 3 | 2773 | 3 | 0.00 |
| 13/01/2023 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 2716 | 3 | 2716 | 3 | 0.00 |
| 13/01/2023 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 2744 | 3 | 2744 | 3 | 0.00 |
| 13/01/2023 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 594 | 1 | 594 | 1 | 500.00 |
| 13/01/2023 | R209 On 04-May-23 | 10.50 | Call | Bond Future | 1323 | 1 | 1323 | 1 | 2,500.00 |
| 13/01/2023 | R209 On 04-May-23 | 10.50 | Put | Bond Future | 4170 | 4 | 4170 | 4 | 0.00 |
| 13/01/2023 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 6257 | 6 | 6257 | 6 | 0.00 |
| 13/01/2023 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 2407 | 2 | 2407 | 2 | 0.00 |
| 13/01/2023 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 2430 | 2 | 2430 | 2 | 0.00 |
| 13/01/2023 | R209 On 04-May-23 | 11.50 | Put | Bond Future | 1622 | 1 | 1622 | 1 | 0.00 |
| 13/01/2023 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 2384 | 2 | 2384 | 2 | 0.00 |
| 13/01/2023 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 2648 | 2 | 2648 | 2 | 6,250.00 |
| 13/01/2023 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 566 | 0 | 566 | 0 | 8,500.00 |
| 13/01/2023 | R209 On 03-August-23 | | | Bond Future | 11.13 | 69.9256 | 11.1282 | 69.9256 | 0.00 |
| 13/01/2023 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 5988 | 6 | 5988 | 6 | 0.00 |
| 13/01/2023 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 5955 | 6 | 5955 | 6 | 0.00 |
| 13/01/2023 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 5922 | 6 | 5922 | 6 | 0.00 |
| 13/01/2023 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 1972 | 2 | 1972 | 2 | 0.00 |
| 13/01/2023 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 13/01/2023 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 1986 | 2 | 1986 | 2 | 0.00 |
| 13/01/2023 | R209 On 02-November-23 | | | Bond Future | 11.23 | 68.1819 | 11.2271 | 68.1819 | 5,720.00 |
| 13/01/2023 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 4322 | 4 | 4322 | 4 | 0.00 |
| 13/01/2023 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 4294 | 4 | 4294 | 4 | 0.00 |
| 13/01/2023 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 4267 | 4 | 4267 | 4 | 0.00 |
| 13/01/2023 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 3753 | 3 | 3753 | 3 | 0.00 |
| 13/01/2023 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 3731 | 3 | 3731 | 3 | 0.00 |
| 13/01/2023 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 3708 | 3 | 3708 | 3 | 0.00 |
| 13/01/2023 | R209 On 01-February-24 | | | Bond Future | 11.33 | 69.5666 | 11.3306 | 69.5666 | 0.00 |
| 13/01/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 6663 | 7 | 6663 | 7 | 0.00 |
| 13/01/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 6633 | 7 | 6633 | 7 | 0.00 |
| 13/01/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 6693 | 7 | 6693 | 7 | 0.00 |
| 13/01/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 2850 | 2 | 2850 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 2866 | 3 | 2866 | 3 | 0.00 |
| 13/01/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 2881 | 3 | 2881 | 3 | 0.00 |
| 13/01/2023 | R210 On 02-February-23 | | | Bond Future | 223.41 | 223.5147 | 223.4099 | 223.5147 | 372.00 |
| 13/01/2023 | R210 On 04-May-23 | | | Bond Future | 224.71 | 224.8002 | 224.7056 | 224.8002 | 72.00 |
| 13/01/2023 | R210 On 03-August-23 | | | Bond Future | 229.26 | 229.4701 | 229.2569 | 229.4701 | 0.00 |
| 13/01/2023 | R210 On 02-November-23 | | | Bond Future | 230.72 | 230.9759 | 230.7240 | 230.9759 | 0.00 |
| 13/01/2023 | R210 On 01-February-24 | | | Bond Future | 235.38 | 235.7197 | 235.3776 | 235.7197 | 0.00 |
| 13/01/2023 | R213 On 02-February-23 | | | Bond Future | 10.23 | 85.7943 | 10.2275 | 85.7943 | 34,020.00 |
| 13/01/2023 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 476.00 |
| 13/01/2023 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 852 | 1 | 852 | 1 | 0.00 |
| 13/01/2023 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 1500 | 2 | 1500 | 2 | 912.00 |
| 13/01/2023 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 878 | 1 | 878 | 1 | 0.00 |
| 13/01/2023 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 905 | 1 | 905 | 1 | 0.00 |
| 13/01/2023 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 1246 | 1 | 1246 | 1 | 0.00 |
| 13/01/2023 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 423 | 0 | 423 | 0 | 0.00 |
| 13/01/2023 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 8782 | 9 | 8782 | 9 | 0.00 |
| 13/01/2023 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 912.00 |
| 13/01/2023 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 914 | 1 | 914 | 1 | 0.00 |
| 13/01/2023 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 539 | 0 | 539 | 0 | 0.00 |
| 13/01/2023 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 663 | 1 | 663 | 1 | 476.00 |
| 13/01/2023 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 892 | 1 | 892 | 1 | 0.00 |
| 13/01/2023 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 936 | 1 | 936 | 1 | 0.00 |
| 13/01/2023 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 5309 | 5 | 5309 | 5 | 0.00 |
| 13/01/2023 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 1471 | 1 | 1471 | 1 | 476.00 |
| 13/01/2023 | R213 On 04-May-23 | | | Bond Future | 10.33 | 83.8993 | 10.3286 | 83.8993 | 17,751.00 |
| 13/01/2023 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 3414 | 3 | 3414 | 3 | 0.00 |
| 13/01/2023 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 3384 | 3 | 3384 | 3 | 0.00 |
| 13/01/2023 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 3443 | 3 | 3443 | 3 | 0.00 |
| 13/01/2023 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 1507 | 1 | 1507 | 1 | 0.00 |
| 13/01/2023 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 1538 | 1 | 1538 | 1 | 0.00 |
| 13/01/2023 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 1522 | 1 | 1522 | 1 | 0.00 |
| 13/01/2023 | R213 On 03-August-23 | | | Bond Future | 10.42 | 85.6226 | 10.4239 | 85.6226 | 0.00 |
| 13/01/2023 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 6381 | 6 | 6381 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 6349 | 6 | 6349 | 6 | 0.00 |
| 13/01/2023 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 6414 | 6 | 6414 | 6 | 0.00 |
| 13/01/2023 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 1159 | 1 | 1159 | 1 | 0.00 |
| 13/01/2023 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 1168 | 1 | 1168 | 1 | 0.00 |
| 13/01/2023 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 1149 | 1 | 1149 | 1 | 0.00 |
| 13/01/2023 | R213 On 02-November-23 | | | Bond Future | 10.53 | 83.7934 | 10.5316 | 83.7934 | 1,911.00 |
| 13/01/2023 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 4848 | 5 | 4848 | 5 | 0.00 |
| 13/01/2023 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 4820 | 5 | 4820 | 5 | 0.00 |
| 13/01/2023 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 4876 | 5 | 4876 | 5 | 0.00 |
| 13/01/2023 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 2276 | 2 | 2276 | 2 | 0.00 |
| 13/01/2023 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 2305 | 2 | 2305 | 2 | 0.00 |
| 13/01/2023 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 2290 | 2 | 2290 | 2 | 0.00 |
| 13/01/2023 | R213 On 01-February-24 | | | Bond Future | 10.65 | 85.4955 | 10.6513 | 85.4955 | 0.00 |
| 13/01/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 6337 | 6 | 6337 | 6 | 0.00 |
| 13/01/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 6308 | 6 | 6308 | 6 | 0.00 |
| 13/01/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 6278 | 6 | 6278 | 6 | 0.00 |
| 13/01/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 1910 | 2 | 1910 | 2 | 0.00 |
| 13/01/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 1899 | 2 | 1899 | 2 | 0.00 |
| 13/01/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 1889 | 2 | 1889 | 2 | 0.00 |
| 13/01/2023 | R214 On 02-February-23 | | | Bond Future | 11.13 | 67.6486 | 11.1294 | 67.6486 | 71,030.00 |
| 13/01/2023 | R214 On 02-February-23 | | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2023 | R214 On 02-February-23 | 10.30 | Call | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 13/01/2023 | R214 On 02-February-23 | 10.90 | Call | Bond Future | 539 | 1 | 539 | 1 | 2,300.00 |
| 13/01/2023 | R214 On 02-February-23 | 11.80 | Call | Bond Future | 3681 | 4 | 3681 | 4 | 0.00 |
| 13/01/2023 | R214 On 02-February-23 | 11.00 | Call | Bond Future | 746 | 1 | 746 | 1 | 0.00 |
| 13/01/2023 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 969 | 1 | 969 | 1 | 0.00 |
| 13/01/2023 | R214 On 02-February-23 | 11.60 | Call | Bond Future | 2795 | 3 | 2795 | 3 | 2,300.00 |
| 13/01/2023 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 942 | 1 | 942 | 1 | 0.00 |
| 13/01/2023 | R214 On 02-February-23 | 11.10 | Call | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 13/01/2023 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 916 | 1 | 916 | 1 | 0.00 |
| 13/01/2023 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 1245 | 1 | 1245 | 1 | 0.00 |
| 13/01/2023 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 1216 | 1 | 1216 | 1 | 0.00 |
| 13/01/2023 | R214 On 02-February-23 | 10.90 | Put | Bond Future | 1824 | 1 | 1824 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | R214 On 02-February-23 | 11.60 | Put | Bond Future | 281 | 0 | 281 | 0 | 0.00 |
| 13/01/2023 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 1187 | 1 | 1187 | 1 | 0.00 |
| 13/01/2023 | R214 On 02-February-23 | 11.10 | Put | Bond Future | 1158 | 1 | 1158 | 1 | 0.00 |
| 13/01/2023 | R214 On 02-February-23 | 11.00 | Put | Bond Future | 1466 | 1 | 1466 | 1 | 0.00 |
| 13/01/2023 | R214 On 02-February-23 | 11.80 | Put | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 13/01/2023 | R214 On 02-February-23 | 10.30 | Put | Bond Future | 4865 | 4 | 4865 | 4 | 0.00 |
| 13/01/2023 | R214 On 02-February-23 | | Put | Bond Future | 32849 | 32 | 32849 | 32 | 0.00 |
| 13/01/2023 | R214 On 04-May-23 | | | Bond Future | 11.22 | 65.6569 | 11.2226 | 65.6569 | 19,888.00 |
| 13/01/2023 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 3183 | 3 | 3183 | 3 | 0.00 |
| 13/01/2023 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 3122 | 3 | 3122 | 3 | 0.00 |
| 13/01/2023 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 3152 | 3 | 3152 | 3 | 0.00 |
| 13/01/2023 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 2358 | 2 | 2358 | 2 | 0.00 |
| 13/01/2023 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 2381 | 2 | 2381 | 2 | 0.00 |
| 13/01/2023 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 2336 | 2 | 2336 | 2 | 0.00 |
| 13/01/2023 | R214 On 03-August-23 | | | Bond Future | 11.31 | 67.0056 | 11.3113 | 67.0056 | 0.00 |
| 13/01/2023 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 6389 | 7 | 6389 | 7 | 0.00 |
| 13/01/2023 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 6322 | 7 | 6322 | 7 | 0.00 |
| 13/01/2023 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 6355 | 7 | 6355 | 7 | 0.00 |
| 13/01/2023 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 2088 | 2 | 2088 | 2 | 0.00 |
| 13/01/2023 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 2102 | 2 | 2102 | 2 | 0.00 |
| 13/01/2023 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 2073 | 2 | 2073 | 2 | 0.00 |
| 13/01/2023 | R214 On 02-November-23 | | | Bond Future | 11.41 | 65.0554 | 11.4068 | 65.0554 | 0.00 |
| 13/01/2023 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 4502 | 5 | 4502 | 5 | 0.00 |
| 13/01/2023 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 4446 | 5 | 4446 | 5 | 0.00 |
| 13/01/2023 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 4474 | 5 | 4474 | 5 | 0.00 |
| 13/01/2023 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 4193 | 4 | 4193 | 4 | 0.00 |
| 13/01/2023 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 4217 | 4 | 4217 | 4 | 0.00 |
| 13/01/2023 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 4169 | 4 | 4169 | 4 | 0.00 |
| 13/01/2023 | R214 On 01-February-24 | | | Bond Future | 11.51 | 66.3767 | 11.5091 | 66.3767 | 0.00 |
| 13/01/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 6526 | 7 | 6526 | 7 | 0.00 |
| 13/01/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 6557 | 7 | 6557 | 7 | 0.00 |
| 13/01/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 6588 | 7 | 6588 | 7 | 0.00 |
| 13/01/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 3325 | 3 | 3325 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 3343 | 3 | 3343 | 3 | 0.00 |
| 13/01/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 3361 | 3 | 3361 | 3 | 0.00 |
| 13/01/2023 | R248 On 02-February-23 | | | Bond Future | 11.08 | 84.8128 | 11.0828 | 84.8128 | 85,271.00 |
| 13/01/2023 | R248 On 02-February-23 | 10.40 | Call | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 13/01/2023 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 1277 | 2 | 1277 | 2 | 0.00 |
| 13/01/2023 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 1312 | 2 | 1312 | 2 | 0.00 |
| 13/01/2023 | R248 On 02-February-23 | 11.10 | Call | Bond Future | 1420 | 2 | 1420 | 2 | 0.00 |
| 13/01/2023 | R248 On 02-February-23 | 11.00 | Call | Bond Future | 1078 | 1 | 1078 | 1 | 2,900.00 |
| 13/01/2023 | R248 On 02-February-23 | 11.60 | Call | Bond Future | 3778 | 4 | 3778 | 4 | 2,900.00 |
| 13/01/2023 | R248 On 02-February-23 | 11.70 | Call | Bond Future | 4334 | 5 | 4334 | 5 | 0.00 |
| 13/01/2023 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 1347 | 2 | 1347 | 2 | 0.00 |
| 13/01/2023 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 1366 | 1 | 1366 | 1 | 0.00 |
| 13/01/2023 | R248 On 02-February-23 | 11.10 | Put | Bond Future | 1299 | 1 | 1299 | 1 | 0.00 |
| 13/01/2023 | R248 On 02-February-23 | 11.70 | Put | Bond Future | 217 | 0 | 217 | 0 | 0.00 |
| 13/01/2023 | R248 On 02-February-23 | 11.60 | Put | Bond Future | 303 | 0 | 303 | 0 | 0.00 |
| 13/01/2023 | R248 On 02-February-23 | 11.00 | Put | Bond Future | 1659 | 1 | 1659 | 1 | 0.00 |
| 13/01/2023 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 1401 | 1 | 1401 | 1 | 0.00 |
| 13/01/2023 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 1436 | 1 | 1436 | 1 | 0.00 |
| 13/01/2023 | R248 On 02-February-23 | 10.40 | Put | Bond Future | 5110 | 5 | 5110 | 5 | 0.00 |
| 13/01/2023 | R248 On 04-May-23 | | | Bond Future | 11.18 | 81.9918 | 11.1763 | 81.9918 | 189,604.00 |
| 13/01/2023 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 4118 | 4 | 4118 | 4 | 0.00 |
| 13/01/2023 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 4080 | 4 | 4080 | 4 | 0.00 |
| 13/01/2023 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 4157 | 4 | 4157 | 4 | 0.00 |
| 13/01/2023 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 2977 | 3 | 2977 | 3 | 0.00 |
| 13/01/2023 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 3034 | 3 | 3034 | 3 | 0.00 |
| 13/01/2023 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 3005 | 3 | 3005 | 3 | 0.00 |
| 13/01/2023 | R248 On 03-August-23 | | | Bond Future | 11.27 | 83.6386 | 11.2681 | 83.6386 | 0.00 |
| 13/01/2023 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 7958 | 8 | 7958 | 8 | 0.00 |
| 13/01/2023 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 7916 | 8 | 7916 | 8 | 0.00 |
| 13/01/2023 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 8000 | 8 | 8000 | 8 | 0.00 |
| 13/01/2023 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 2632 | 2 | 2632 | 2 | 0.00 |
| 13/01/2023 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 2669 | 2 | 2669 | 2 | 0.00 |
| 13/01/2023 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 2650 | 2 | 2650 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2023 | R248 On 02-November-23 | | | Bond Future | 11.36 | 80.9005 | 11.3582 | 80.9005 | 13,000.00 |
| 13/01/2023 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 5906 | 6 | 5906 | 6 | 0.00 |
| 13/01/2023 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 5870 | 6 | 5870 | 6 | 0.00 |
| 13/01/2023 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 5834 | 6 | 5834 | 6 | 0.00 |
| 13/01/2023 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 5034 | 5 | 5034 | 5 | 0.00 |
| 13/01/2023 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 5093 | 5 | 5093 | 5 | 0.00 |
| 13/01/2023 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 5063 | 5 | 5063 | 5 | 0.00 |
| 13/01/2023 | R248 On 01-February-24 | | | Bond Future | 11.45 | 82.5805 | 11.4521 | 82.5805 | 0.00 |
| 13/01/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 8550 | 9 | 8550 | 9 | 0.00 |
| 13/01/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 8512 | 9 | 8512 | 9 | 0.00 |
| 13/01/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 8474 | 9 | 8474 | 9 | 0.00 |
| 13/01/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 4163 | 4 | 4163 | 4 | 0.00 |
| 13/01/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 4142 | 4 | 4142 | 4 | 0.00 |
| 13/01/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 4121 | 4 | 4121 | 4 | 0.00 |