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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/02/2023 TO: 22/02/2023

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | 2025 On 04-May-23 | | | Bond Future | 168.98 | 169.0198 | 168.9804 | 169.0198 | 5,364.00 |
| 22/02/2023 | 2025 On 03-August-23 | | | Bond Future | 170.62 | 170.6566 | 170.6163 | 170.6566 | 214.00 |
| 22/02/2023 | 2025 On 02-November-23 | | | Bond Future | 173.99 | 174.0309 | 173.9908 | 174.0309 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | 2025 On 01-February-24 | | | Bond Future | 175.67 | 175.7128 | 175.6730 | 175.7128 | 0.00 |
| 22/02/2023 | 2025 On 02-May-24 | | | Bond Future | 179.02 | 179.0627 | 179.0240 | 179.0627 | 0.00 |
| 22/02/2023 | 2029 On 04-May-23 | | | Bond Future | 120.70 | 120.6947 | 120.6971 | 120.6947 | 1,045.00 |
| 22/02/2023 | 2029 On 03-August-23 | | | Bond Future | 123.10 | 123.0994 | 123.1016 | 123.0994 | 728.00 |
| 22/02/2023 | 2029 On 02-November-23 | | | Bond Future | 124.22 | 124.2152 | 124.2182 | 124.2152 | 0.00 |
| 22/02/2023 | 2029 On 01-February-24 | | | Bond Future | 126.69 | 126.6819 | 126.6857 | 126.6819 | 0.00 |
| 22/02/2023 | 2029 On 02-May-24 | | | Bond Future | 127.75 | 127.7486 | 127.7539 | 127.7486 | 0.00 |
| 22/02/2023 | 2030 On 04-May-23 | | | Bond Future | 10.23 | 91.0348 | 91.4687 | 91.0348 | 82,011.00 |
| 22/02/2023 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 327 | 0 | 0 | 0 | 150.00 |
| 22/02/2023 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 7669 | 7 | 8 | 7 | 0.00 |
| 22/02/2023 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 9430 | 9 | 9 | 9 | 0.00 |
| 22/02/2023 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 9697 | 9 | 10 | 9 | 0.00 |
| 22/02/2023 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 2568 | 2 | 3 | 2 | 350.00 |
| 22/02/2023 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 6051 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 2232 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 52 | 0 | 0 | 0 | 388.00 |
| 22/02/2023 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 419 | 0 | 0 | 0 | 479.00 |
| 22/02/2023 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 4987 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 2173 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 2202 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 554 | 0 | 1 | 0 | 388.00 |
| 22/02/2023 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 1888 | 2 | 2 | 2 | 479.00 |
| 22/02/2023 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 907 | 1 | 1 | 1 | 1,080.00 |
| 22/02/2023 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 1951 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 1059 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 2599 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 891 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 906 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 224 | 0 | 0 | 0 | 150.00 |
| 22/02/2023 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 2970 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 5616 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 3295 | 4 | 3 | 4 | 0.00 |
| 22/02/2023 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 877 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 135 | 0 | 0 | 0 | 388.00 |
| 22/02/2023 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 735 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 14 | 0 | 0 | 0 | 350.00 |
| 22/02/2023 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 18 | 0 | 0 | 0 | 479.00 |
| 22/02/2023 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 60 | 0 | 0 | 0 | 1,080.00 |
| 22/02/2023 | 2030 On 03-August-23 | | | Bond Future | 10.35 | 88.8196 | 89.2619 | 88.8196 | 11,865.00 |
| 22/02/2023 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 4995 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 9208 | 9 | 9 | 9 | 0.00 |
| 22/02/2023 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 10258 | 10 | 10 | 10 | 0.00 |
| 22/02/2023 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 4963 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 2251 | 2 | 2 | 2 | 1,012.00 |
| 22/02/2023 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 2877 | 3 | 3 | 3 | 350.00 |
| 22/02/2023 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 4930 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 799 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 1607 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 783 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 118 | 0 | 0 | 0 | 350.00 |
| 22/02/2023 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 187 | 0 | 0 | 0 | 1,012.00 |
| 22/02/2023 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 2047 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 791 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2030 On 02-November-23 | | | Bond Future | 10.47 | 90.5543 | 91.0057 | 90.5543 | 34.00 |
| 22/02/2023 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 3403 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 3352 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 3377 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 1992 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 2008 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 1978 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2030 On 01-February-24 | | | Bond Future | 10.61 | 88.3264 | 88.7872 | 88.3264 | 0.00 |
| 22/02/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 4711 | 4 | 5 | 4 | 0.00 |
| 22/02/2023 | 2030 On 01-February-24 | 11.31 | Call | Bond Future | 4603 | 4 | 5 | 4 | 0.00 |
| 22/02/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 4738 | 4 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 4766 | 4 | 5 | 4 | 0.00 |
| 22/02/2023 | 2030 On 01-February-24 | 9.93 | Call | Bond Future | 1602 | 1 | 2 | 1 | 1,360.00 |
| 22/02/2023 | 2030 On 01-February-24 | 9.93 | Put | Bond Future | 4391 | 5 | 4 | 5 | 0.00 |
| 22/02/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 1761 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 1772 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2030 On 01-February-24 | 11.31 | Put | Bond Future | 1830 | 2 | 2 | 2 | 1,360.00 |
| 22/02/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 1784 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2030 On 02-May-24 | | | Bond Future | 10.78 | 89.9858 | 90.4562 | 89.9858 | 0.00 |
| 22/02/2023 | 2030 On 02-May-24 | 9.83 | Call | Bond Future | 1462 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2030 On 02-May-24 | 9.81 | Call | Bond Future | 1435 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2030 On 02-May-24 | 9.82 | Call | Bond Future | 1448 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2030 On 02-May-24 | 9.82 | Put | Bond Future | 5263 | 6 | 5 | 6 | 0.00 |
| 22/02/2023 | 2030 On 02-May-24 | 9.81 | Put | Bond Future | 5291 | 6 | 5 | 6 | 0.00 |
| 22/02/2023 | 2030 On 02-May-24 | 9.83 | Put | Bond Future | 5236 | 6 | 5 | 6 | 0.00 |
| 22/02/2023 | 2032 On 04-May-23 | | | Bond Future | 10.84 | 85.8447 | 86.3105 | 85.8447 | 172,610.00 |
| 22/02/2023 | 2032 On 04-May-23 | 9.85 | Call | Bond Future | 141 | 0 | 0 | 0 | 6,500.00 |
| 22/02/2023 | 2032 On 04-May-23 | 10.03 | Call | Bond Future | 257 | 0 | 0 | 0 | 730.00 |
| 22/02/2023 | 2032 On 04-May-23 | 11.00 | Call | Bond Future | 2134 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 1752 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 1780 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2032 On 04-May-23 | 10.30 | Call | Bond Future | 548 | 0 | 1 | 0 | 500.00 |
| 22/02/2023 | 2032 On 04-May-23 | 10.53 | Call | Bond Future | 936 | 1 | 1 | 1 | 730.00 |
| 22/02/2023 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 1125 | 1 | 1 | 1 | 400.00 |
| 22/02/2023 | 2032 On 04-May-23 | 10.69 | Call | Bond Future | 1285 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2032 On 04-May-23 | 9.80 | Call | Bond Future | 117 | 0 | 0 | 0 | 500.00 |
| 22/02/2023 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 3391 | 3 | 3 | 3 | 400.00 |
| 22/02/2023 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 11898 | 11 | 12 | 11 | 0.00 |
| 22/02/2023 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 1808 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2032 On 04-May-23 | 11.06 | Call | Bond Future | 2322 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2032 On 04-May-23 | 11.06 | Put | Bond Future | 1219 | 1 | 1 | 1 | 730.00 |
| 22/02/2023 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 1557 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 14 | 0 | 0 | 0 | 400.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | 2032 On 04-May-23 | 9.85 | Put | Bond Future | 5356 | 6 | 5 | 6 | 0.00 |
| 22/02/2023 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 2250 | 3 | 2 | 3 | 0.00 |
| 22/02/2023 | 2032 On 04-May-23 | 10.53 | Put | Bond Future | 2527 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2032 On 04-May-23 | 10.30 | Put | Bond Future | 3343 | 4 | 3 | 4 | 0.00 |
| 22/02/2023 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 1580 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 1602 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2032 On 04-May-23 | 11.00 | Put | Bond Future | 1330 | 2 | 1 | 2 | 13,000.00 |
| 22/02/2023 | 2032 On 04-May-23 | 10.69 | Put | Bond Future | 2051 | 2 | 2 | 2 | 500.00 |
| 22/02/2023 | 2032 On 04-May-23 | 10.03 | Put | Bond Future | 4494 | 5 | 4 | 5 | 0.00 |
| 22/02/2023 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 763 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2032 On 04-May-23 | 9.80 | Put | Bond Future | 5607 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | 2032 On 03-August-23 | | | Bond Future | 10.96 | 87.5343 | 88.0091 | 87.5343 | 2,600.00 |
| 22/02/2023 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 5221 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 5255 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 5289 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 5738 | 5 | 6 | 5 | 5,000.00 |
| 22/02/2023 | 2032 On 03-August-23 | 10.30 | Call | Bond Future | 1356 | 1 | 1 | 1 | 1,500.00 |
| 22/02/2023 | 2032 On 03-August-23 | 9.60 | Call | Bond Future | 513 | 0 | 1 | 0 | 1,500.00 |
| 22/02/2023 | 2032 On 03-August-23 | 9.60 | Put | Bond Future | 7604 | 8 | 8 | 8 | 0.00 |
| 22/02/2023 | 2032 On 03-August-23 | 10.30 | Put | Bond Future | 4706 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 1254 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 1406 | 2 | 1 | 2 | 0.00 |
| 22/02/2023 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 1419 | 2 | 1 | 2 | 0.00 |
| 22/02/2023 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 1431 | 2 | 1 | 2 | 0.00 |
| 22/02/2023 | 2032 On 02-November-23 | | | Bond Future | 11.09 | 85.0855 | 85.5701 | 85.0855 | 25.00 |
| 22/02/2023 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 3553 | 3 | 4 | 3 | 0.00 |
| 22/02/2023 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 3526 | 3 | 4 | 3 | 0.00 |
| 22/02/2023 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 3580 | 3 | 4 | 3 | 0.00 |
| 22/02/2023 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 2868 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 2909 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 2888 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2032 On 01-February-24 | | | Bond Future | 11.23 | 86.7549 | 87.2495 | 86.7549 | 0.00 |
| 22/02/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 5267 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 5237 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 5207 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 2442 | 3 | 2 | 3 | 0.00 |
| 22/02/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 2427 | 3 | 2 | 3 | 0.00 |
| 22/02/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 2412 | 3 | 2 | 3 | 0.00 |
| 22/02/2023 | 2032 On 02-May-24 | | | Bond Future | 11.39 | 84.2293 | 84.7342 | 84.2293 | 0.00 |
| 22/02/2023 | 2032 On 02-May-24 | 10.55 | Call | Bond Future | 1989 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2032 On 02-May-24 | 10.54 | Call | Bond Future | 1972 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2032 On 02-May-24 | 10.56 | Call | Bond Future | 2005 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2032 On 02-May-24 | 10.56 | Put | Bond Future | 5917 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | 2032 On 02-May-24 | 10.54 | Put | Bond Future | 5980 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | 2032 On 02-May-24 | 10.55 | Put | Bond Future | 5948 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | 2033 On 04-May-23 | | | Bond Future | 113.81 | 113.7992 | 113.8063 | 113.7992 | 1,540.00 |
| 22/02/2023 | 2033 On 03-August-23 | | | Bond Future | 116.07 | 116.0664 | 116.0735 | 116.0664 | 6,141.00 |
| 22/02/2023 | 2033 On 02-November-23 | | | Bond Future | 116.96 | 116.9541 | 116.9621 | 116.9541 | 0.00 |
| 22/02/2023 | 2033 On 01-February-24 | | | Bond Future | 119.29 | 119.2767 | 119.2855 | 119.2767 | 0.00 |
| 22/02/2023 | 2033 On 02-May-24 | | | Bond Future | 120.12 | 120.1087 | 120.1190 | 120.1087 | 0.00 |
| 22/02/2023 | 2037 On 04-May-23 | | | Bond Future | 11.65 | 80.4445 | 80.9359 | 80.4445 | 56,863.00 |
| 22/02/2023 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 672 | 1 | 1 | 1 | 400.00 |
| 22/02/2023 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 10692 | 10 | 11 | 10 | 0.00 |
| 22/02/2023 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 1212 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 2486 | 2 | 2 | 2 | 400.00 |
| 22/02/2023 | 2037 On 04-May-23 | 10.95 | Call | Bond Future | 560 | 0 | 1 | 0 | 703.00 |
| 22/02/2023 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 1168 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2037 On 04-May-23 | 11.94 | Call | Bond Future | 3033 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 1190 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 3167 | 4 | 3 | 4 | 0.00 |
| 22/02/2023 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 83 | 0 | 0 | 0 | 400.00 |
| 22/02/2023 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 3204 | 4 | 3 | 4 | 0.00 |
| 22/02/2023 | 2037 On 04-May-23 | 10.95 | Put | Bond Future | 4700 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 4324 | 5 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 1761 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 3130 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2037 On 04-May-23 | 11.94 | Put | Bond Future | 1419 | 2 | 1 | 2 | 703.00 |
| 22/02/2023 | 2037 On 03-August-23 | | | Bond Future | 11.78 | 77.7704 | 78.2713 | 77.7704 | 74,072.00 |
| 22/02/2023 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 4425 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | 2037 On 03-August-23 | 10.30 | Call | Bond Future | 493 | 0 | 0 | 0 | 1,800.00 |
| 22/02/2023 | 2037 On 03-August-23 | 11.00 | Call | Bond Future | 1385 | 1 | 1 | 1 | 1,800.00 |
| 22/02/2023 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 4358 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 4392 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 2494 | 3 | 2 | 3 | 0.00 |
| 22/02/2023 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 2514 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2037 On 03-August-23 | 11.00 | Put | Bond Future | 5934 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | 2037 On 03-August-23 | 10.30 | Put | Bond Future | 9440 | 10 | 9 | 10 | 0.00 |
| 22/02/2023 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 2473 | 3 | 2 | 3 | 0.00 |
| 22/02/2023 | 2037 On 02-November-23 | | | Bond Future | 11.91 | 79.2890 | 79.8002 | 79.2890 | 0.00 |
| 22/02/2023 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 2909 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 2935 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 2960 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 4936 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 4905 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 4874 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2037 On 01-February-24 | | | Bond Future | 12.05 | 76.5895 | 77.1112 | 76.5895 | 0.00 |
| 22/02/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 5389 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 5419 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 5450 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 3982 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 4004 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 4026 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | 2037 On 02-May-24 | | | Bond Future | 12.21 | 78.0269 | 78.5594 | 78.0269 | 0.00 |
| 22/02/2023 | 2037 On 02-May-24 | 11.43 | Call | Bond Future | 2829 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2037 On 02-May-24 | 11.45 | Call | Bond Future | 2871 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2037 On 02-May-24 | 11.44 | Call | Bond Future | 2850 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2037 On 02-May-24 | 11.44 | Put | Bond Future | 7060 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | 2037 On 02-May-24 | 11.43 | Put | Bond Future | 7096 | 7 | 7 | 7 | 0.00 |
| 22/02/2023 | 2037 On 02-May-24 | 11.45 | Put | Bond Future | 7024 | 7 | 7 | 7 | 0.00 |
| 22/02/2023 | 2038 On 04-May-23 | | | Bond Future | 125.92 | 126.6635 | 125.9160 | 126.6635 | 4,625.00 |
| 22/02/2023 | 2038 On 03-August-23 | | | Bond Future | 126.48 | 127.2402 | 126.4776 | 127.2402 | 0.00 |
| 22/02/2023 | 2038 On 02-November-23 | | | Bond Future | 128.98 | 129.7558 | 128.9790 | 129.7558 | 0.00 |
| 22/02/2023 | 2038 On 01-February-24 | | | Bond Future | 129.54 | 130.3364 | 129.5449 | 130.3364 | 0.00 |
| 22/02/2023 | 2038 On 02-May-24 | | | Bond Future | 132.01 | 132.8200 | 132.0147 | 132.8200 | 0.00 |
| 22/02/2023 | 2040 On 04-May-23 | | | Bond Future | 11.77 | 81.7285 | 82.3158 | 81.7285 | 51,278.00 |
| 22/02/2023 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 45 | 0 | 0 | 0 | 388.00 |
| 22/02/2023 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 264 | 0 | 0 | 0 | 486.00 |
| 22/02/2023 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 441 | 0 | 0 | 0 | 388.00 |
| 22/02/2023 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 9468 | 9 | 9 | 9 | 0.00 |
| 22/02/2023 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 1449 | 1 | 1 | 1 | 486.00 |
| 22/02/2023 | 2040 On 04-May-23 | 12.05 | Call | Bond Future | 3260 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2040 On 04-May-23 | 11.03 | Call | Bond Future | 577 | 0 | 1 | 0 | 684.00 |
| 22/02/2023 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 1279 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 1302 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 6351 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 1326 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 3467 | 4 | 3 | 4 | 0.00 |
| 22/02/2023 | 2040 On 04-May-23 | 12.05 | Put | Bond Future | 1611 | 2 | 2 | 2 | 684.00 |
| 22/02/2023 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 582 | 1 | 1 | 1 | 388.00 |
| 22/02/2023 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 216 | 0 | 0 | 0 | 486.00 |
| 22/02/2023 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 7039 | 8 | 7 | 8 | 0.00 |
| 22/02/2023 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 3507 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 3547 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | 2040 On 04-May-23 | 11.03 | Put | Bond Future | 5317 | 6 | 5 | 6 | 0.00 |
| 22/02/2023 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 3273 | 4 | 3 | 4 | 0.00 |
| 22/02/2023 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 5919 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 10822 | 11 | 11 | 11 | 0.00 |
| 22/02/2023 | 2040 On 03-August-23 | | | Bond Future | 11.90 | 78.8292 | 79.4279 | 78.8292 | 95,832.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 4601 | 4 | 5 | 4 | 0.00 |
| 22/02/2023 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 4566 | 4 | 5 | 4 | 0.00 |
| 22/02/2023 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 4636 | 4 | 5 | 4 | 0.00 |
| 22/02/2023 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 2723 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 2767 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 2745 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2040 On 02-November-23 | | | Bond Future | 12.03 | 80.3685 | 80.9794 | 80.3685 | 84.00 |
| 22/02/2023 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 3040 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 3013 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 2987 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 5701 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 5631 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 5666 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | 2040 On 01-February-24 | | | Bond Future | 12.17 | 77.4398 | 78.0631 | 77.4398 | 3.00 |
| 22/02/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 5568 | 5 | 6 | 5 | 0.00 |
| 22/02/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 5536 | 5 | 6 | 5 | 0.00 |
| 22/02/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 5504 | 5 | 6 | 5 | 0.00 |
| 22/02/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 4567 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 4543 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 4518 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2040 On 02-May-24 | | | Bond Future | 12.32 | 78.8928 | 79.5288 | 78.8928 | 0.00 |
| 22/02/2023 | 2040 On 02-May-24 | 11.62 | Call | Bond Future | 3267 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2040 On 02-May-24 | 11.61 | Call | Bond Future | 3244 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2040 On 02-May-24 | 11.60 | Call | Bond Future | 3221 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2040 On 02-May-24 | 11.62 | Put | Bond Future | 7371 | 8 | 7 | 8 | 0.00 |
| 22/02/2023 | 2040 On 02-May-24 | 11.60 | Put | Bond Future | 7448 | 8 | 7 | 8 | 0.00 |
| 22/02/2023 | 2040 On 02-May-24 | 11.61 | Put | Bond Future | 7409 | 8 | 7 | 8 | 0.00 |
| 22/02/2023 | 2044 On 04-May-23 | | | Bond Future | 11.84 | 78.1415 | 78.6386 | 78.1415 | 55,657.00 |
| 22/02/2023 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 1175 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 2018 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 2846 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2044 On 04-May-23 | 12.25 | Call | Bond Future | 3794 | 3 | 4 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 1131 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 1153 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 3812 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 2580 | 3 | 3 | 3 | 4,423.00 |
| 22/02/2023 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 3855 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | 2044 On 04-May-23 | 12.25 | Put | Bond Future | 1350 | 2 | 1 | 2 | 1,798.00 |
| 22/02/2023 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 1880 | 2 | 2 | 2 | 4,423.00 |
| 22/02/2023 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 3769 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | 2044 On 03-August-23 | | | Bond Future | 11.96 | 75.2968 | 75.8036 | 75.2968 | 21,473.00 |
| 22/02/2023 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 4329 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | 2044 On 03-August-23 | 11.75 | Call | Bond Future | 2986 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 4295 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 4261 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | 2044 On 03-August-23 | 12.00 | Call | Bond Future | 3760 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | 2044 On 03-August-23 | 12.00 | Put | Bond Future | 3549 | 4 | 4 | 4 | 4,754.00 |
| 22/02/2023 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 3158 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 3133 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2044 On 03-August-23 | 11.75 | Put | Bond Future | 4300 | 5 | 4 | 5 | 3,076.00 |
| 22/02/2023 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 3109 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2044 On 02-November-23 | | | Bond Future | 12.09 | 76.7671 | 77.2842 | 76.7671 | 0.00 |
| 22/02/2023 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 2828 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 2802 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 2853 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 6023 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 6099 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 6061 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | 2044 On 01-February-24 | | | Bond Future | 12.22 | 73.8929 | 74.4205 | 73.8929 | 0.00 |
| 22/02/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 5347 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 5316 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 5378 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 4951 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 5004 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 4977 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | 2044 On 02-May-24 | | | Bond Future | 12.36 | 75.2792 | 75.8176 | 75.2792 | 0.00 |
| 22/02/2023 | 2044 On 02-May-24 | 11.66 | Call | Bond Future | 3391 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2044 On 02-May-24 | 11.65 | Call | Bond Future | 3367 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2044 On 02-May-24 | 11.67 | Call | Bond Future | 3414 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | 2044 On 02-May-24 | 11.67 | Put | Bond Future | 7544 | 8 | 8 | 8 | 0.00 |
| 22/02/2023 | 2044 On 02-May-24 | 11.65 | Put | Bond Future | 7622 | 8 | 8 | 8 | 0.00 |
| 22/02/2023 | 2044 On 02-May-24 | 11.66 | Put | Bond Future | 7583 | 8 | 8 | 8 | 0.00 |
| 22/02/2023 | 2046 On 04-May-23 | | | Bond Future | 110.10 | 110.0913 | 110.0986 | 110.0913 | 17,308.00 |
| 22/02/2023 | 2046 On 03-August-23 | | | Bond Future | 112.29 | 112.2847 | 112.2918 | 112.2847 | 0.00 |
| 22/02/2023 | 2046 On 02-November-23 | | | Bond Future | 112.44 | 112.4333 | 112.4413 | 112.4333 | 0.00 |
| 22/02/2023 | 2046 On 01-February-24 | | | Bond Future | 114.67 | 114.6657 | 114.6745 | 114.6657 | 0.00 |
| 22/02/2023 | 2046 On 02-May-24 | | | Bond Future | 114.74 | 114.7314 | 114.7417 | 114.7314 | 0.00 |
| 22/02/2023 | 2050 On 04-May-23 | | | Bond Future | 111.92 | 112.3066 | 111.9224 | 112.3066 | 13,306.00 |
| 22/02/2023 | 2050 On 03-August-23 | | | Bond Future | 111.98 | 112.3748 | 111.9829 | 112.3748 | 0.00 |
| 22/02/2023 | 2050 On 02-November-23 | | | Bond Future | 114.20 | 114.5966 | 114.1975 | 114.5966 | 0.00 |
| 22/02/2023 | 2050 On 01-February-24 | | | Bond Future | 114.24 | 114.6490 | 114.2428 | 114.6490 | 0.00 |
| 22/02/2023 | 2050 On 02-May-24 | | | Bond Future | 116.42 | 116.8334 | 116.4206 | 116.8334 | 0.00 |
| 22/02/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | AL37 On 04-May-23 | | | Index Future | 875.76 | 872.5090 | 875.7600 | 872.5090 | 0.00 |
| 22/02/2023 | AL37 On 03-August-23 | | | Index Future | 893.00 | 889.6800 | 892.9950 | 889.6800 | 0.00 |
| 22/02/2023 | AL37 On 02-November-23 | | | Index Future | 910.45 | 907.0710 | 910.4520 | 907.0710 | 0.00 |
| 22/02/2023 | AL37 On 01-February-24 | | | Index Future | 928.34 | 924.8890 | 928.3390 | 924.8890 | 0.00 |
| 22/02/2023 | AL37 On 02-May-24 | | | Index Future | 945.86 | 942.3470 | 945.8640 | 942.3470 | 0.00 |
| 22/02/2023 | AL7T On 04-May-23 | | | Index Future | 1002.42 | 997.4610 | 1002.4160 | 997.4610 | 0.00 |
| 22/02/2023 | AL7T On 03-August-23 | | | Index Future | 1022.14 | 1017.0910 | 1022.1430 | 1017.0910 | 0.00 |
| 22/02/2023 | AL7T On 02-November-23 | | | Index Future | 1042.13 | 1036.9720 | 1042.1250 | 1036.9720 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | AL7T On 01-February-24 | | | Index Future | 1062.60 | 1057.3420 | 1062.5980 | 1057.3420 | 0.00 |
| 22/02/2023 | AL7T On 02-May-24 | | | Index Future | 1082.66 | 1077.3000 | 1082.6580 | 1077.3000 | 0.00 |
| 22/02/2023 | ALBI On 04-May-23 | | | Index Future | 880.68 | 876.1750 | 880.6790 | 876.1750 | 100.00 |
| 22/02/2023 | ALBI On 03-August-23 | | | Index Future | 898.01 | 893.4180 | 898.0100 | 893.4180 | 0.00 |
| 22/02/2023 | ALBI On 02-November-23 | | | Index Future | 915.57 | 910.8820 | 915.5660 | 910.8820 | 0.00 |
| 22/02/2023 | ALBI On 01-February-24 | | | Index Future | 933.55 | 928.7750 | 933.5520 | 928.7750 | 0.00 |
| 22/02/2023 | ALBI On 02-May-24 | | | Index Future | 951.18 | 946.3060 | 951.1770 | 946.3060 | 0.00 |
| 22/02/2023 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 22/02/2023 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/02/2023 | ES33 On 04-May-23 | | | Bond Future | 12.32 | 72.8886 | 73.3195 | 72.8886 | 0.00 |
| 22/02/2023 | ES33 On 03-August-23 | | | Bond Future | 12.48 | 74.3408 | 74.7802 | 74.3408 | 350.00 |
| 22/02/2023 | ES33 On 02-November-23 | | | Bond Future | 12.66 | 72.0169 | 72.4654 | 72.0169 | 0.00 |
| 22/02/2023 | ES33 On 01-February-24 | | | Bond Future | 12.85 | 73.4459 | 73.9037 | 73.4459 | 0.00 |
| 22/02/2023 | ES33 On 02-May-24 | | | Bond Future | 13.06 | 71.0498 | 71.5173 | 71.0498 | 0.00 |
| 22/02/2023 | ES42 On 04-May-23 | | | Bond Future | 12.68 | 70.0619 | 70.5288 | 70.0619 | 0.00 |
| 22/02/2023 | ES42 On 03-August-23 | | | Bond Future | 12.83 | 71.4578 | 71.9339 | 71.4578 | 4,000.00 |
| 22/02/2023 | ES42 On 02-November-23 | | | Bond Future | 12.99 | 68.6082 | 69.0942 | 68.6082 | 0.00 |
| 22/02/2023 | ES42 On 01-February-24 | | | Bond Future | 13.16 | 69.9687 | 70.4647 | 69.9687 | 0.00 |
| 22/02/2023 | ES42 On 02-May-24 | | | Bond Future | 13.34 | 67.0377 | 67.5439 | 67.0377 | 0.00 |
| 22/02/2023 | GOVI On 04-May-23 | | | GOVI | 868.21 | 863.7620 | 868.2120 | 863.7620 | 835.00 |
| 22/02/2023 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 153320 | 11 | 15 | 11 | 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 |
|------------|------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 153520 | 11 | 15 | 11 | 0.00 |
| 22/02/2023 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 153420 | 11 | 15 | 11 | 0.00 |
| 22/02/2023 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/02/2023 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/02/2023 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/02/2023 | GOVI On 03-August-23 | | | GOVI | 885.30 | 880.7610 | 885.2980 | 880.7610 | 0.00 |
| 22/02/2023 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 480680 | 44 | 48 | 44 | 0.00 |
| 22/02/2023 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 480880 | 44 | 48 | 44 | 0.00 |
| 22/02/2023 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 480780 | 44 | 48 | 44 | 0.00 |
| 22/02/2023 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/02/2023 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/02/2023 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/02/2023 | GOVI On 02-November-23 | | | GOVI | 902.61 | 897.9780 | 902.6050 | 897.9780 | 0.00 |
| 22/02/2023 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 168050 | 12 | 17 | 12 | 0.00 |
| 22/02/2023 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 167950 | 12 | 17 | 12 | 0.00 |
| 22/02/2023 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 167850 | 12 | 17 | 12 | 0.00 |
| 22/02/2023 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/02/2023 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/02/2023 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/02/2023 | GOVI On 01-February-24 | | | GOVI | 920.34 | 915.6170 | 920.3370 | 915.6170 | 0.00 |
| 22/02/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 403570 | 36 | 40 | 36 | 0.00 |
| 22/02/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 403470 | 36 | 40 | 36 | 0.00 |
| 22/02/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 403370 | 36 | 40 | 36 | 0.00 |
| 22/02/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/02/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/02/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/02/2023 | GOVI On 02-May-24 | | | GOVI | 937.71 | 932.9000 | 937.7120 | 932.9000 | 0.00 |
| 22/02/2023 | GOVI On 02-May-24 | 950.97 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/02/2023 | GOVI On 02-May-24 | 950.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/02/2023 | GOVI On 02-May-24 | 950.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/02/2023 | GOVI On 02-May-24 | 950.97 | Put | GOVI | 132580 | 18 | 13 | 18 | 0.00 |
| 22/02/2023 | GOVI On 02-May-24 | 950.98 | Put | GOVI | 132680 | 18 | 13 | 18 | 0.00 |
| 22/02/2023 | GOVI On 02-May-24 | 950.99 | Put | GOVI | 132780 | 18 | 13 | 18 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 22/02/2023 | IGOV On 04-May-23 | | | Index Future | 321.11 | 321.6690 | 321.1110 | 321.6690 | 655.00 |
| 22/02/2023 | IGOV On 03-August-23 | | | Index Future | 327.51 | 328.0780 | 327.5080 | 328.0780 | 0.00 |
| 22/02/2023 | IGOV On 02-November-23 | | | Index Future | 333.99 | 334.5670 | 333.9860 | 334.5670 | 0.00 |
| 22/02/2023 | IGOV On 01-February-24 | | | Index Future | 340.62 | 341.2140 | 340.6220 | 341.2140 | 0.00 |
| 22/02/2023 | IGOV On 02-May-24 | | | Index Future | 347.13 | 347.7270 | 347.1260 | 347.7270 | 0.00 |
| 22/02/2023 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 22/02/2023 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 22/02/2023 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 22/02/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 22/02/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 22/02/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 22/02/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 22/02/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 22/02/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 22/02/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 22/02/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 22/02/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 22/02/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 22/02/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 22/02/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 22/02/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 22/02/2023 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.53 | 92.4500 | 92.4750 | 92.4500 | 0.00 |
| 22/02/2023 | JBAF On 19-April-23 | | | Jibar Tradeable Future | 7.74 | 92.2400 | 92.2650 | 92.2400 | 0.00 |
| 22/02/2023 | JBAF On 17-May-23 | | | Jibar Tradeable Future | 7.79 | 92.1950 | 92.2100 | 92.1950 | 0.00 |
| 22/02/2023 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 7.92 | 92.0500 | 92.0850 | 92.0500 | 0.00 |
| 22/02/2023 | JBAF On 19-July-23 | | | Jibar Tradeable Future | 7.95 | 91.9950 | 92.0500 | 91.9950 | 0.00 |
| 22/02/2023 | JBAF On 16-August-23 | | | Jibar Tradeable Future | 8.01 | 91.9800 | 91.9900 | 91.9800 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 8.02 | 91.9700 | 91.9800 | 91.9700 | 75.00 |
| 22/02/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 7.97 | 92.0450 | 92.0350 | 92.0450 | 272.00 |
| 22/02/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.00 | 92.0150 | 92.0050 | 92.0150 | 0.00 |
| 22/02/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 7.94 | 92.0850 | 92.0600 | 92.0850 | 0.00 |
| 22/02/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 7.87 | 92.1700 | 92.1300 | 92.1700 | 68.00 |
| 22/02/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 7.83 | 92.1950 | 92.1750 | 92.1950 | 0.00 |
| 22/02/2023 | R035 On 04-May-23 | | | Bond Future | 11.37 | 85.1413 | 85.6609 | 85.1413 | 159,515.00 |
| 22/02/2023 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 48 | 0 | 0 | 0 | 388.00 |
| 22/02/2023 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 278 | 0 | 0 | 0 | 491.00 |
| 22/02/2023 | R035 On 04-May-23 | 11.80 | Call | Bond Future | 3511 | 3 | 4 | 3 | 0.00 |
| 22/02/2023 | R035 On 04-May-23 | 11.87 | Call | Bond Future | 3783 | 3 | 4 | 3 | 0.00 |
| 22/02/2023 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 1610 | 1 | 2 | 1 | 0.00 |
| 22/02/2023 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 9560 | 9 | 10 | 9 | 0.00 |
| 22/02/2023 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 6282 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 1558 | 1 | 2 | 1 | 0.00 |
| 22/02/2023 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 1584 | 1 | 2 | 1 | 0.00 |
| 22/02/2023 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 450 | 0 | 0 | 0 | 388.00 |
| 22/02/2023 | R035 On 04-May-23 | 11.05 | Call | Bond Future | 1196 | 1 | 1 | 1 | 770.00 |
| 22/02/2023 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 1481 | 1 | 1 | 1 | 491.00 |
| 22/02/2023 | R035 On 04-May-23 | 10.55 | Call | Bond Future | 396 | 0 | 0 | 0 | 770.00 |
| 22/02/2023 | R035 On 04-May-23 | 10.55 | Put | Bond Future | 5234 | 6 | 5 | 6 | 0.00 |
| 22/02/2023 | R035 On 04-May-23 | 11.05 | Put | Bond Future | 3038 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 4982 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 2466 | 3 | 2 | 3 | 0.00 |
| 22/02/2023 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 409 | 0 | 0 | 0 | 388.00 |
| 22/02/2023 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 125 | 0 | 0 | 0 | 491.00 |
| 22/02/2023 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 2625 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R035 On 04-May-23 | 11.87 | Put | Bond Future | 1012 | 1 | 1 | 1 | 770.00 |
| 22/02/2023 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 2529 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 2497 | 3 | 2 | 3 | 0.00 |
| 22/02/2023 | R035 On 04-May-23 | 11.80 | Put | Bond Future | 1121 | 1 | 1 | 1 | 1,035.00 |
| 22/02/2023 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 5920 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 9332 | 10 | 9 | 10 | 0.00 |
| 22/02/2023 | R035 On 03-August-23 | | | Bond Future | 11.49 | 86.8171 | 87.3467 | 86.8171 | 6,761.00 |
| 22/02/2023 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 4800 | 4 | 5 | 4 | 0.00 |
| 22/02/2023 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 4836 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 4871 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 2119 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 2137 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 2155 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R035 On 02-November-23 | | | Bond Future | 11.63 | 84.0104 | 84.5509 | 84.0104 | 123.00 |
| 22/02/2023 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 3252 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 3198 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 3225 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 4372 | 5 | 4 | 5 | 0.00 |
| 22/02/2023 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 4400 | 5 | 4 | 5 | 0.00 |
| 22/02/2023 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 4343 | 5 | 4 | 5 | 0.00 |
| 22/02/2023 | R035 On 01-February-24 | | | Bond Future | 11.77 | 85.6590 | 86.2106 | 85.6590 | 0.00 |
| 22/02/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 5798 | 5 | 6 | 5 | 0.00 |
| 22/02/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 5735 | 5 | 6 | 5 | 0.00 |
| 22/02/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 5766 | 5 | 6 | 5 | 0.00 |
| 22/02/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 3592 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 3612 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 3572 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | R035 On 02-May-24 | | | Bond Future | 11.93 | 82.7670 | 83.3299 | 82.7670 | 0.00 |
| 22/02/2023 | R035 On 02-May-24 | 11.21 | Call | Bond Future | 2855 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R035 On 02-May-24 | 11.20 | Call | Bond Future | 2834 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R035 On 02-May-24 | 11.19 | Call | Bond Future | 2813 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R035 On 02-May-24 | 11.19 | Put | Bond Future | 6796 | 7 | 7 | 7 | 0.00 |
| 22/02/2023 | R035 On 02-May-24 | 11.20 | Put | Bond Future | 6761 | 7 | 7 | 7 | 0.00 |
| 22/02/2023 | R035 On 02-May-24 | 11.21 | Put | Bond Future | 6726 | 7 | 7 | 7 | 0.00 |
| 22/02/2023 | R186 On 04-May-23 | | | Bond Future | 8.57 | 109.5467 | 109.8916 | 109.5467 | 95,519.00 |
| 22/02/2023 | R186 On 04-May-23 | 8.36 | Call | Bond Future | 496 | 0 | 0 | 0 | 200.00 |
| 22/02/2023 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 1307 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 1286 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 1329 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 482 | 1 | 0 | 1 | 0.00 |
| 22/02/2023 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 492 | 1 | 0 | 1 | 0.00 |
| 22/02/2023 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 473 | 1 | 0 | 1 | 0.00 |
| 22/02/2023 | R186 On 04-May-23 | 8.36 | Put | Bond Future | 1159 | 1 | 1 | 1 | 200.00 |
| 22/02/2023 | R186 On 03-August-23 | | | Bond Future | 8.62 | 106.3984 | 106.7498 | 106.3984 | 0.00 |
| 22/02/2023 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 3574 | 3 | 4 | 3 | 0.00 |
| 22/02/2023 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 3524 | 3 | 4 | 3 | 0.00 |
| 22/02/2023 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 3549 | 3 | 4 | 3 | 0.00 |
| 22/02/2023 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 22/02/2023 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 295 | 0 | 0 | 0 | 0.00 |
| 22/02/2023 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 287 | 0 | 0 | 0 | 0.00 |
| 22/02/2023 | R186 On 02-November-23 | | | Bond Future | 8.69 | 108.4766 | 108.8355 | 108.4766 | 10.00 |
| 22/02/2023 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 2686 | 2 | 3 | 2 | 0.00 |
| 22/02/2023 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 2666 | 2 | 3 | 2 | 0.00 |
| 22/02/2023 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 4960 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 2707 | 2 | 3 | 2 | 0.00 |
| 22/02/2023 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 2218 | 2 | 2 | 2 | 1,715.00 |
| 22/02/2023 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 753 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 297 | 0 | 0 | 0 | 1,715.00 |
| 22/02/2023 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 942 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 767 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 760 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R186 On 01-February-24 | | | Bond Future | 8.76 | 105.3016 | 105.6682 | 105.3016 | 0.00 |
| 22/02/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 2845 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 2808 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 2826 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 915 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 928 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 921 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R186 On 02-May-24 | | | Bond Future | 8.88 | 107.2806 | 107.6552 | 107.2806 | 0.00 |
| 22/02/2023 | R186 On 02-May-24 | 7.99 | Call | Bond Future | 660 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | R186 On 02-May-24 | 8.00 | Call | Bond Future | 668 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R186 On 02-May-24 | 8.01 | Call | Bond Future | 676 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R186 On 02-May-24 | 8.01 | Put | Bond Future | 2748 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R186 On 02-May-24 | 8.00 | Put | Bond Future | 2764 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R186 On 02-May-24 | 7.99 | Put | Bond Future | 2780 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R197 On 04-May-23 | | | Bond Future | 335.73 | 335.7452 | 335.7329 | 335.7452 | 309.00 |
| 22/02/2023 | R197 On 03-August-23 | | | Bond Future | 333.39 | 333.4000 | 333.3871 | 333.4000 | 0.00 |
| 22/02/2023 | R197 On 02-November-23 | | | Bond Future | 339.98 | 339.9914 | 339.9802 | 339.9914 | 0.00 |
| 22/02/2023 | R202 On 04-May-23 | | | Bond Future | 248.08 | 248.9282 | 248.0792 | 248.9282 | 4,960.00 |
| 22/02/2023 | R202 On 03-August-23 | | | Bond Future | 248.22 | 249.0890 | 248.2229 | 249.0890 | 460.00 |
| 22/02/2023 | R202 On 02-November-23 | | | Bond Future | 253.13 | 254.0139 | 253.1320 | 254.0139 | 0.00 |
| 22/02/2023 | R202 On 01-February-24 | | | Bond Future | 253.25 | 254.1435 | 253.2458 | 254.1435 | 0.00 |
| 22/02/2023 | R202 On 02-May-24 | | | Bond Future | 258.07 | 258.9865 | 258.0744 | 258.9865 | 0.00 |
| 22/02/2023 | R209 On 04-May-23 | | | Bond Future | 11.41 | 65.7705 | 66.2229 | 65.7705 | 19,631.00 |
| 22/02/2023 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 882 | 1 | 1 | 1 | 2,500.00 |
| 22/02/2023 | R209 On 04-May-23 | 11.50 | Call | Bond Future | 2023 | 2 | 2 | 2 | 1,000.00 |
| 22/02/2023 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 5465 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 1088 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 60 | 0 | 0 | 0 | 500.00 |
| 22/02/2023 | R209 On 04-May-23 | 10.50 | Call | Bond Future | 273 | 0 | 0 | 0 | 4,500.00 |
| 22/02/2023 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 1048 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 1068 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 2655 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 2687 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R209 On 04-May-23 | 10.50 | Put | Bond Future | 5045 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R209 On 04-May-23 | 11.50 | Put | Bond Future | 1597 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 7647 | 8 | 8 | 8 | 0.00 |
| 22/02/2023 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 2624 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 365 | 0 | 0 | 0 | 8,500.00 |
| 22/02/2023 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 2986 | 3 | 3 | 3 | 8,250.00 |
| 22/02/2023 | R209 On 03-August-23 | | | Bond Future | 11.53 | 67.0650 | 67.5262 | 67.0650 | 1,690.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 4026 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | R209 On 03-August-23 | 10.70 | Call | Bond Future | 1105 | 1 | 1 | 1 | 1,800.00 |
| 22/02/2023 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 3966 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 3996 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | R209 On 03-August-23 | 10.00 | Call | Bond Future | 379 | 0 | 0 | 0 | 1,800.00 |
| 22/02/2023 | R209 On 03-August-23 | 10.00 | Put | Bond Future | 8476 | 9 | 8 | 9 | 0.00 |
| 22/02/2023 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 1995 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R209 On 03-August-23 | 10.70 | Put | Bond Future | 5325 | 6 | 5 | 6 | 0.00 |
| 22/02/2023 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 2029 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 2012 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R209 On 02-November-23 | | | Bond Future | 11.64 | 65.2246 | 65.6952 | 65.2246 | 3,854.00 |
| 22/02/2023 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 2638 | 2 | 3 | 2 | 0.00 |
| 22/02/2023 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 2593 | 2 | 3 | 2 | 0.00 |
| 22/02/2023 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 2615 | 2 | 3 | 2 | 0.00 |
| 22/02/2023 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 4106 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 4133 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 4079 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | R209 On 01-February-24 | | | Bond Future | 11.77 | 66.5043 | 66.9844 | 66.5043 | 0.00 |
| 22/02/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 4905 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 4933 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 4960 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 3233 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 3251 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 3270 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R209 On 02-May-24 | | | Bond Future | 11.91 | 64.6056 | 65.0956 | 64.6056 | 0.00 |
| 22/02/2023 | R209 On 02-May-24 | 11.19 | Call | Bond Future | 2518 | 2 | 3 | 2 | 0.00 |
| 22/02/2023 | R209 On 02-May-24 | 11.17 | Call | Bond Future | 2481 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R209 On 02-May-24 | 11.18 | Call | Bond Future | 2499 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R209 On 02-May-24 | 11.18 | Put | Bond Future | 6010 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | R209 On 02-May-24 | 11.17 | Put | Bond Future | 6041 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | R209 On 02-May-24 | 11.19 | Put | Bond Future | 5978 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | R210 On 04-May-23 | | | Bond Future | 222.83 | 222.5602 | 222.8317 | 222.5602 | 386.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | R210 On 03-August-23 | | | Bond Future | 227.27 | 226.9943 | 227.2708 | 226.9943 | 300.00 |
| 22/02/2023 | R210 On 02-November-23 | | | Bond Future | 228.63 | 228.3425 | 228.6259 | 228.3425 | 0.00 |
| 22/02/2023 | R210 On 01-February-24 | | | Bond Future | 233.17 | 232.8768 | 233.1670 | 232.8768 | 0.00 |
| 22/02/2023 | R210 On 02-May-24 | | | Bond Future | 234.40 | 234.1032 | 234.4017 | 234.1032 | 0.00 |
| 22/02/2023 | R213 On 04-May-23 | | | Bond Future | 10.61 | 82.0249 | 82.4447 | 82.0249 | 33,973.00 |
| 22/02/2023 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 1772 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 1799 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 1826 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 1206 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 1224 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 1242 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R213 On 03-August-23 | | | Bond Future | 10.73 | 83.6393 | 84.0672 | 83.6393 | 0.00 |
| 22/02/2023 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 4891 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 4923 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 4955 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 1071 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 1061 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 1081 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R213 On 02-November-23 | | | Bond Future | 10.86 | 81.7220 | 82.1587 | 81.7220 | 1,121.00 |
| 22/02/2023 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 3384 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 3409 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 3435 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 2269 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 2286 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 2303 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R213 On 01-February-24 | | | Bond Future | 11.00 | 83.3259 | 83.7717 | 83.3259 | 0.00 |
| 22/02/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 4990 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 4935 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 4963 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 2042 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 2055 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 2030 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | R213 On 02-May-24 | | | Bond Future | 11.16 | 81.3423 | 81.7974 | 81.3423 | 0.00 |
| 22/02/2023 | R213 On 02-May-24 | 10.28 | Call | Bond Future | 1723 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R213 On 02-May-24 | 10.29 | Call | Bond Future | 1738 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R213 On 02-May-24 | 10.30 | Call | Bond Future | 1753 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R213 On 02-May-24 | 10.30 | Put | Bond Future | 5363 | 6 | 5 | 6 | 0.00 |
| 22/02/2023 | R213 On 02-May-24 | 10.29 | Put | Bond Future | 5391 | 6 | 5 | 6 | 0.00 |
| 22/02/2023 | R213 On 02-May-24 | 10.28 | Put | Bond Future | 5420 | 6 | 5 | 6 | 0.00 |
| 22/02/2023 | R214 On 04-May-23 | | | Bond Future | 11.63 | 62.5666 | 63.0075 | 62.5666 | 22,856.00 |
| 22/02/2023 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 1284 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 1240 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 1262 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 2614 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 2645 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 2582 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R214 On 03-August-23 | | | Bond Future | 11.73 | 63.7980 | 64.2474 | 63.7980 | 2,980.00 |
| 22/02/2023 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 4237 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 4175 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 4206 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 2149 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 2166 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 2131 | 2 | 2 | 2 | 0.00 |
| 22/02/2023 | R214 On 02-November-23 | | | Bond Future | 11.85 | 61.7466 | 62.2052 | 61.7466 | 0.00 |
| 22/02/2023 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 2579 | 2 | 3 | 2 | 0.00 |
| 22/02/2023 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 2624 | 2 | 3 | 2 | 0.00 |
| 22/02/2023 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 2601 | 2 | 3 | 2 | 0.00 |
| 22/02/2023 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 4602 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 4632 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 4572 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R214 On 01-February-24 | | | Bond Future | 11.97 | 62.9583 | 63.4262 | 62.9583 | 0.00 |
| 22/02/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 4685 | 4 | 5 | 4 | 0.00 |
| 22/02/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 4712 | 4 | 5 | 4 | 0.00 |
| 22/02/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 4739 | 4 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 3824 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 3845 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 3866 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | R214 On 02-May-24 | | | Bond Future | 12.10 | 60.8444 | 61.3218 | 60.8444 | 0.00 |
| 22/02/2023 | R214 On 02-May-24 | 11.48 | Call | Bond Future | 2916 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R214 On 02-May-24 | 11.46 | Call | Bond Future | 2876 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R214 On 02-May-24 | 11.47 | Call | Bond Future | 2896 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R214 On 02-May-24 | 11.47 | Put | Bond Future | 6078 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | R214 On 02-May-24 | 11.46 | Put | Bond Future | 6110 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | R214 On 02-May-24 | 11.48 | Put | Bond Future | 6046 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | R248 On 04-May-23 | | | Bond Future | 11.72 | 77.2848 | 77.7962 | 77.2848 | 235,196.00 |
| 22/02/2023 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 1309 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 1286 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R248 On 04-May-23 | 10.40 | Call | Bond Future | 120 | 0 | 0 | 0 | 1,500.00 |
| 22/02/2023 | R248 On 04-May-23 | 11.10 | Call | Bond Future | 809 | 1 | 1 | 1 | 1,500.00 |
| 22/02/2023 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 1334 | 1 | 1 | 1 | 0.00 |
| 22/02/2023 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 3747 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | R248 On 04-May-23 | 10.40 | Put | Bond Future | 9379 | 10 | 9 | 10 | 0.00 |
| 22/02/2023 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 3833 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 3790 | 4 | 4 | 4 | 0.00 |
| 22/02/2023 | R248 On 04-May-23 | 11.10 | Put | Bond Future | 4929 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R248 On 03-August-23 | | | Bond Future | 11.83 | 78.8059 | 79.3272 | 78.8059 | 0.00 |
| 22/02/2023 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 4654 | 4 | 5 | 4 | 0.00 |
| 22/02/2023 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 4618 | 4 | 5 | 4 | 0.00 |
| 22/02/2023 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 4691 | 4 | 5 | 4 | 0.00 |
| 22/02/2023 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 2977 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 3025 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 3001 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R248 On 02-November-23 | | | Bond Future | 11.95 | 75.9062 | 76.4380 | 75.9062 | 0.00 |
| 22/02/2023 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 3129 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 3102 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 3075 | 3 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/02/2023 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 6037 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 6113 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 6075 | 6 | 6 | 6 | 0.00 |
| 22/02/2023 | R248 On 01-February-24 | | | Bond Future | 12.07 | 77.3956 | 77.9383 | 77.3956 | 13,000.00 |
| 22/02/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 5402 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 5370 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 5338 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 4943 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 4916 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 4889 | 5 | 5 | 5 | 0.00 |
| 22/02/2023 | R248 On 02-May-24 | | | Bond Future | 12.21 | 74.4112 | 74.9649 | 74.4112 | 0.00 |
| 22/02/2023 | R248 On 02-May-24 | 11.48 | Call | Bond Future | 3353 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R248 On 02-May-24 | 11.47 | Call | Bond Future | 3329 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R248 On 02-May-24 | 11.46 | Call | Bond Future | 3305 | 3 | 3 | 3 | 0.00 |
| 22/02/2023 | R248 On 02-May-24 | 11.48 | Put | Bond Future | 7877 | 8 | 8 | 8 | 0.00 |
| 22/02/2023 | R248 On 02-May-24 | 11.46 | Put | Bond Future | 7960 | 8 | 8 | 8 | 0.00 |
| 22/02/2023 | R248 On 02-May-24 | 11.47 | Put | Bond Future | 7919 | 8 | 8 | 8 | 0.00 |