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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/02/2023 TO: 27/02/2023

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | 2025 On 04-May-23 | | | Bond Future | 169.15 | 169.2110 | 169.1485 | 169.2110 | 5,381.00 |
| 27/02/2023 | 2025 On 03-August-23 | | | Bond Future | 170.79 | 170.8535 | 170.7899 | 170.8535 | 214.00 |
| 27/02/2023 | 2025 On 02-November-23 | | | Bond Future | 174.28 | 174.3469 | 174.2820 | 174.3469 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | 2025 On 01-February-24 | | | Bond Future | 176.21 | 176.2724 | 176.2061 | 176.2724 | 0.00 |
| 27/02/2023 | 2025 On 02-May-24 | | | Bond Future | 179.73 | 179.7948 | 179.7277 | 179.7948 | 0.00 |
| 27/02/2023 | 2029 On 04-May-23 | | | Bond Future | 121.19 | 120.5739 | 121.1903 | 120.5739 | 1,115.00 |
| 27/02/2023 | 2029 On 03-August-23 | | | Bond Future | 123.61 | 122.9779 | 123.6067 | 122.9779 | 728.00 |
| 27/02/2023 | 2029 On 02-November-23 | | | Bond Future | 124.81 | 124.1731 | 124.8148 | 124.1731 | 0.00 |
| 27/02/2023 | 2029 On 01-February-24 | | | Bond Future | 127.46 | 126.8097 | 127.4649 | 126.8097 | 0.00 |
| 27/02/2023 | 2029 On 02-May-24 | | | Bond Future | 128.66 | 127.9936 | 128.6625 | 127.9936 | 0.00 |
| 27/02/2023 | 2030 On 04-May-23 | | | Bond Future | 10.13 | 91.6050 | 91.9124 | 91.6050 | 85,195.00 |
| 27/02/2023 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 319 | 0 | 0 | 0 | 150.00 |
| 27/02/2023 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 8084 | 8 | 8 | 8 | 0.00 |
| 27/02/2023 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 9866 | 10 | 10 | 10 | 0.00 |
| 27/02/2023 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 10134 | 10 | 10 | 10 | 0.00 |
| 27/02/2023 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 2779 | 3 | 3 | 3 | 350.00 |
| 27/02/2023 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 6434 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 2413 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 46 | 0 | 0 | 0 | 388.00 |
| 27/02/2023 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 416 | 0 | 0 | 0 | 479.00 |
| 27/02/2023 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 5338 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 2348 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 2381 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 561 | 0 | 1 | 0 | 388.00 |
| 27/02/2023 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 2036 | 2 | 2 | 2 | 479.00 |
| 27/02/2023 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 951 | 1 | 1 | 1 | 1,080.00 |
| 27/02/2023 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 1552 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 764 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 2162 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 626 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 638 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 132 | 0 | 0 | 0 | 150.00 |
| 27/02/2023 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 2523 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 5167 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 2843 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 615 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 74 | 0 | 0 | 0 | 388.00 |
| 27/02/2023 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 502 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 8 | 0 | 0 | 0 | 350.00 |
| 27/02/2023 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 10 | 0 | 0 | 0 | 479.00 |
| 27/02/2023 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 32 | 0 | 0 | 0 | 1,080.00 |
| 27/02/2023 | 2030 On 03-August-23 | | | Bond Future | 10.25 | 89.4022 | 89.7158 | 89.4022 | 11,931.00 |
| 27/02/2023 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 5309 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 9617 | 9 | 10 | 9 | 0.00 |
| 27/02/2023 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 10681 | 10 | 11 | 10 | 0.00 |
| 27/02/2023 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 5276 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 2436 | 2 | 2 | 2 | 1,012.00 |
| 27/02/2023 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 3100 | 3 | 3 | 3 | 350.00 |
| 27/02/2023 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 5242 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 657 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 1376 | 2 | 1 | 2 | 0.00 |
| 27/02/2023 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 643 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 87 | 0 | 0 | 0 | 350.00 |
| 27/02/2023 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 142 | 0 | 0 | 0 | 1,012.00 |
| 27/02/2023 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 1778 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 650 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2030 On 02-November-23 | | | Bond Future | 10.35 | 91.2097 | 91.5295 | 91.2097 | 0.00 |
| 27/02/2023 | 2030 On 02-November-23 | 11.57 | Call | Bond Future | 5847 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 3620 | 3 | 4 | 3 | 0.00 |
| 27/02/2023 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 3566 | 3 | 4 | 3 | 0.00 |
| 27/02/2023 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 3593 | 3 | 4 | 3 | 0.00 |
| 27/02/2023 | 2030 On 02-November-23 | 10.07 | Call | Bond Future | 1871 | 2 | 2 | 2 | 800.00 |
| 27/02/2023 | 2030 On 02-November-23 | 9.57 | Call | Bond Future | 1087 | 1 | 1 | 1 | 800.00 |
| 27/02/2023 | 2030 On 02-November-23 | 9.57 | Put | Bond Future | 4444 | 5 | 4 | 5 | 0.00 |
| 27/02/2023 | 2030 On 02-November-23 | 10.07 | Put | Bond Future | 3059 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 1684 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 1698 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 1670 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2030 On 02-November-23 | 11.57 | Put | Bond Future | 896 | 1 | 1 | 1 | 800.00 |
| 27/02/2023 | 2030 On 01-February-24 | | | Bond Future | 10.45 | 89.1212 | 89.4476 | 89.1212 | 0.00 |
| 27/02/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 5148 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2030 On 01-February-24 | 12.10 | Call | Bond Future | 7350 | 7 | 7 | 7 | 0.00 |
| 27/02/2023 | 2030 On 01-February-24 | 10.07 | Call | Bond Future | 2046 | 2 | 2 | 2 | 400.00 |
| 27/02/2023 | 2030 On 01-February-24 | 11.31 | Call | Bond Future | 5007 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 5120 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2030 On 01-February-24 | 9.57 | Call | Bond Future | 1266 | 1 | 1 | 1 | 400.00 |
| 27/02/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 5176 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2030 On 01-February-24 | 9.93 | Call | Bond Future | 1802 | 2 | 2 | 2 | 1,360.00 |
| 27/02/2023 | 2030 On 01-February-24 | 9.93 | Put | Bond Future | 3931 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 1511 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2030 On 01-February-24 | 12.10 | Put | Bond Future | 923 | 1 | 1 | 1 | 400.00 |
| 27/02/2023 | 2030 On 01-February-24 | 9.57 | Put | Bond Future | 4919 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 1532 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2030 On 01-February-24 | 11.31 | Put | Bond Future | 1573 | 2 | 2 | 2 | 1,360.00 |
| 27/02/2023 | 2030 On 01-February-24 | 10.07 | Put | Bond Future | 3590 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 1521 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2030 On 02-May-24 | | | Bond Future | 10.58 | 90.8784 | 91.2116 | 90.8784 | 0.00 |
| 27/02/2023 | 2030 On 02-May-24 | 9.83 | Call | Bond Future | 1647 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2030 On 02-May-24 | 9.81 | Call | Bond Future | 1618 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2030 On 02-May-24 | 9.82 | Call | Bond Future | 1632 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2030 On 02-May-24 | 9.82 | Put | Bond Future | 4692 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2030 On 02-May-24 | 9.81 | Put | Bond Future | 4718 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2030 On 02-May-24 | 9.83 | Put | Bond Future | 4666 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2032 On 04-May-23 | | | Bond Future | 10.74 | 86.5166 | 86.8128 | 86.5166 | 186,952.00 |
| 27/02/2023 | 2032 On 04-May-23 | 9.85 | Call | Bond Future | 132 | 0 | 0 | 0 | 6,500.00 |
| 27/02/2023 | 2032 On 04-May-23 | 10.03 | Call | Bond Future | 258 | 0 | 0 | 0 | 730.00 |
| 27/02/2023 | 2032 On 04-May-23 | 11.00 | Call | Bond Future | 2344 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 1925 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 1956 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | 2032 On 04-May-23 | 10.30 | Call | Bond Future | 583 | 1 | 1 | 1 | 500.00 |
| 27/02/2023 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 1230 | 1 | 1 | 1 | 400.00 |
| 27/02/2023 | 2032 On 04-May-23 | 10.53 | Call | Bond Future | 1019 | 1 | 1 | 1 | 730.00 |
| 27/02/2023 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 1988 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2032 On 04-May-23 | 11.06 | Call | Bond Future | 2549 | 2 | 3 | 2 | 0.00 |
| 27/02/2023 | 2032 On 04-May-23 | 10.69 | Call | Bond Future | 1409 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2032 On 04-May-23 | 9.80 | Call | Bond Future | 108 | 0 | 0 | 0 | 500.00 |
| 27/02/2023 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 3696 | 3 | 4 | 3 | 400.00 |
| 27/02/2023 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 12394 | 12 | 12 | 12 | 0.00 |
| 27/02/2023 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 7 | 0 | 0 | 0 | 400.00 |
| 27/02/2023 | 2032 On 04-May-23 | 9.85 | Put | Bond Future | 4846 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2032 On 04-May-23 | 11.06 | Put | Bond Future | 943 | 1 | 1 | 1 | 730.00 |
| 27/02/2023 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 1234 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2032 On 04-May-23 | 10.53 | Put | Bond Future | 2107 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 1853 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2032 On 04-May-23 | 10.30 | Put | Bond Future | 2876 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 1253 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 1273 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2032 On 04-May-23 | 11.00 | Put | Bond Future | 1038 | 1 | 1 | 1 | 13,000.00 |
| 27/02/2023 | 2032 On 04-May-23 | 10.69 | Put | Bond Future | 1672 | 2 | 2 | 2 | 500.00 |
| 27/02/2023 | 2032 On 04-May-23 | 10.03 | Put | Bond Future | 3993 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 565 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2032 On 04-May-23 | 9.80 | Put | Bond Future | 5096 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2032 On 03-August-23 | | | Bond Future | 10.86 | 88.2206 | 88.5227 | 88.2206 | 2,600.00 |
| 27/02/2023 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 5463 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 5499 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 5535 | 5 | 6 | 5 | 0.00 |
| 27/02/2023 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 6004 | 6 | 6 | 6 | 5,000.00 |
| 27/02/2023 | 2032 On 03-August-23 | 10.30 | Call | Bond Future | 1414 | 1 | 1 | 1 | 1,500.00 |
| 27/02/2023 | 2032 On 03-August-23 | 9.60 | Call | Bond Future | 553 | 1 | 1 | 1 | 1,500.00 |
| 27/02/2023 | 2032 On 03-August-23 | 9.60 | Put | Bond Future | 7130 | 7 | 7 | 7 | 0.00 |
| 27/02/2023 | 2032 On 03-August-23 | 10.30 | Put | Bond Future | 4250 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 1006 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 1139 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 1150 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 1161 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2032 On 02-November-23 | | | Bond Future | 10.97 | 85.8442 | 86.1524 | 85.8442 | 0.00 |
| 27/02/2023 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 3832 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 3803 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 3860 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 2565 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 2603 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 2584 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2032 On 01-February-24 | | | Bond Future | 11.08 | 87.6490 | 87.9634 | 87.6490 | 0.00 |
| 27/02/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 5694 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2032 On 01-February-24 | 12.62 | Call | Bond Future | 8234 | 8 | 8 | 8 | 0.00 |
| 27/02/2023 | 2032 On 01-February-24 | 10.76 | Call | Bond Future | 2726 | 3 | 3 | 3 | 1,200.00 |
| 27/02/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 5632 | 5 | 6 | 5 | 0.00 |
| 27/02/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 5663 | 5 | 6 | 5 | 0.00 |
| 27/02/2023 | 2032 On 01-February-24 | 10.01 | Call | Bond Future | 1422 | 1 | 1 | 1 | 1,200.00 |
| 27/02/2023 | 2032 On 01-February-24 | 10.01 | Put | Bond Future | 6696 | 7 | 7 | 7 | 0.00 |
| 27/02/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 2139 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 2153 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2032 On 01-February-24 | 10.76 | Put | Bond Future | 4253 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2032 On 01-February-24 | 12.62 | Put | Bond Future | 1300 | 1 | 1 | 1 | 1,200.00 |
| 27/02/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 2125 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2032 On 02-May-24 | | | Bond Future | 11.22 | 85.2201 | 85.5410 | 85.2201 | 0.00 |
| 27/02/2023 | 2032 On 02-May-24 | 10.55 | Call | Bond Future | 2353 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2032 On 02-May-24 | 10.54 | Call | Bond Future | 2334 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2032 On 02-May-24 | 10.56 | Call | Bond Future | 2372 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2032 On 02-May-24 | 10.56 | Put | Bond Future | 5476 | 6 | 5 | 6 | 0.00 |
| 27/02/2023 | 2032 On 02-May-24 | 10.54 | Put | Bond Future | 5536 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2032 On 02-May-24 | 10.55 | Put | Bond Future | 5506 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2033 On 04-May-23 | | | Bond Future | 115.03 | 114.8786 | 115.0345 | 114.8786 | 1,540.00 |
| 27/02/2023 | 2033 On 03-August-23 | | | Bond Future | 117.33 | 117.1691 | 117.3281 | 117.1691 | 6,141.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | 2033 On 02-November-23 | | | Bond Future | 118.32 | 118.1563 | 118.3186 | 118.1563 | 0.00 |
| 27/02/2023 | 2033 On 01-February-24 | | | Bond Future | 120.83 | 120.6651 | 120.8308 | 120.6651 | 0.00 |
| 27/02/2023 | 2033 On 02-May-24 | | | Bond Future | 121.80 | 121.6320 | 121.8015 | 121.6320 | 0.00 |
| 27/02/2023 | 2037 On 04-May-23 | | | Bond Future | 11.50 | 81.7853 | 81.7933 | 81.7853 | 62,574.00 |
| 27/02/2023 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 776 | 1 | 1 | 1 | 400.00 |
| 27/02/2023 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 11509 | 12 | 12 | 12 | 0.00 |
| 27/02/2023 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 1395 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 2839 | 3 | 3 | 3 | 400.00 |
| 27/02/2023 | 2037 On 04-May-23 | 10.95 | Call | Bond Future | 645 | 1 | 1 | 1 | 703.00 |
| 27/02/2023 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 1344 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2037 On 04-May-23 | 11.94 | Call | Bond Future | 3450 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 1369 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 2489 | 3 | 2 | 3 | 0.00 |
| 27/02/2023 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 43 | 0 | 0 | 0 | 400.00 |
| 27/02/2023 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 2523 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2037 On 04-May-23 | 10.95 | Put | Bond Future | 3927 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 3570 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 1257 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 2455 | 3 | 2 | 3 | 0.00 |
| 27/02/2023 | 2037 On 04-May-23 | 11.94 | Put | Bond Future | 979 | 1 | 1 | 1 | 703.00 |
| 27/02/2023 | 2037 On 03-August-23 | | | Bond Future | 11.63 | 79.1388 | 79.1469 | 79.1388 | 74,072.00 |
| 27/02/2023 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 4837 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2037 On 03-August-23 | 10.30 | Call | Bond Future | 578 | 1 | 1 | 1 | 1,800.00 |
| 27/02/2023 | 2037 On 03-August-23 | 11.00 | Call | Bond Future | 1550 | 2 | 2 | 2 | 1,800.00 |
| 27/02/2023 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 4801 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 4765 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 2045 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 2028 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2037 On 03-August-23 | 11.00 | Put | Bond Future | 5223 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2037 On 03-August-23 | 10.30 | Put | Bond Future | 8649 | 9 | 9 | 9 | 0.00 |
| 27/02/2023 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 2010 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2037 On 02-November-23 | | | Bond Future | 11.74 | 80.7388 | 80.7470 | 80.7388 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 3213 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 3240 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 3268 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 4293 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 4264 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 4234 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2037 On 01-February-24 | | | Bond Future | 11.85 | 78.1800 | 78.1883 | 78.1800 | 0.00 |
| 27/02/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 5873 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 5906 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 5938 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 3394 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 3413 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 3433 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2037 On 02-May-24 | | | Bond Future | 11.99 | 79.7204 | 79.7292 | 79.7204 | 0.00 |
| 27/02/2023 | 2037 On 02-May-24 | 11.43 | Call | Bond Future | 3230 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2037 On 02-May-24 | 11.45 | Call | Bond Future | 3276 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2037 On 02-May-24 | 11.44 | Call | Bond Future | 3253 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2037 On 02-May-24 | 11.44 | Put | Bond Future | 6294 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2037 On 02-May-24 | 11.43 | Put | Bond Future | 6327 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2037 On 02-May-24 | 11.45 | Put | Bond Future | 6260 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2038 On 04-May-23 | | | Bond Future | 127.30 | 127.4496 | 127.3021 | 127.4496 | 4,625.00 |
| 27/02/2023 | 2038 On 03-August-23 | | | Bond Future | 127.89 | 128.0431 | 127.8927 | 128.0431 | 0.00 |
| 27/02/2023 | 2038 On 02-November-23 | | | Bond Future | 130.51 | 130.6613 | 130.5077 | 130.6613 | 0.00 |
| 27/02/2023 | 2038 On 01-February-24 | | | Bond Future | 131.28 | 131.4372 | 131.2806 | 131.4372 | 0.00 |
| 27/02/2023 | 2038 On 02-May-24 | | | Bond Future | 133.90 | 134.0627 | 133.9033 | 134.0627 | 0.00 |
| 27/02/2023 | 2040 On 04-May-23 | | | Bond Future | 11.58 | 83.5768 | 83.5210 | 83.5768 | 51,111.00 |
| 27/02/2023 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 59 | 0 | 0 | 0 | 388.00 |
| 27/02/2023 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 328 | 0 | 0 | 0 | 486.00 |
| 27/02/2023 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 549 | 1 | 1 | 1 | 388.00 |
| 27/02/2023 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 10556 | 11 | 11 | 11 | 0.00 |
| 27/02/2023 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 1774 | 2 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | 2040 On 04-May-23 | 12.05 | Call | Bond Future | 3885 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2040 On 04-May-23 | 11.03 | Call | Bond Future | 719 | 1 | 1 | 1 | 684.00 |
| 27/02/2023 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 1570 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 1599 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 7285 | 7 | 7 | 7 | 0.00 |
| 27/02/2023 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 1627 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 2563 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2040 On 04-May-23 | 12.05 | Put | Bond Future | 1031 | 1 | 1 | 1 | 684.00 |
| 27/02/2023 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 312 | 0 | 0 | 0 | 388.00 |
| 27/02/2023 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 98 | 0 | 0 | 0 | 486.00 |
| 27/02/2023 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 5897 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 2598 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 2633 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2040 On 04-May-23 | 11.03 | Put | Bond Future | 4254 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 2393 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 4822 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 9631 | 10 | 10 | 10 | 0.00 |
| 27/02/2023 | 2040 On 03-August-23 | | | Bond Future | 11.70 | 80.7151 | 80.6582 | 80.7151 | 99,201.00 |
| 27/02/2023 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 5204 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 5165 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 5243 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 2099 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 2137 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 2118 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2040 On 02-November-23 | | | Bond Future | 11.81 | 82.3470 | 82.2889 | 82.3470 | 0.00 |
| 27/02/2023 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 3461 | 4 | 3 | 4 | 0.00 |
| 27/02/2023 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 3431 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 3402 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 4808 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 4742 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 4775 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2040 On 01-February-24 | | | Bond Future | 11.92 | 79.5717 | 79.5123 | 79.5717 | 6.00 |
| 27/02/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 6194 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 6159 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 6125 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 3739 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 3717 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 3695 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2040 On 02-May-24 | | | Bond Future | 12.05 | 81.1393 | 81.0789 | 81.1393 | 0.00 |
| 27/02/2023 | 2040 On 02-May-24 | 11.62 | Call | Bond Future | 3853 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2040 On 02-May-24 | 11.60 | Call | Bond Future | 3801 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2040 On 02-May-24 | 11.61 | Call | Bond Future | 3827 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2040 On 02-May-24 | 11.62 | Put | Bond Future | 6407 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2040 On 02-May-24 | 11.60 | Put | Bond Future | 6478 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2040 On 02-May-24 | 11.61 | Put | Bond Future | 6442 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2044 On 04-May-23 | | | Bond Future | 11.64 | 80.0083 | 79.8865 | 80.0083 | 55,641.00 |
| 27/02/2023 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 1515 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 2532 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 3496 | 4 | 3 | 4 | 0.00 |
| 27/02/2023 | 2044 On 04-May-23 | 12.25 | Call | Bond Future | 4567 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 1461 | 2 | 1 | 2 | 0.00 |
| 27/02/2023 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 1488 | 2 | 1 | 2 | 0.00 |
| 27/02/2023 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 2899 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 1846 | 2 | 2 | 2 | 4,423.00 |
| 27/02/2023 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 2937 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2044 On 04-May-23 | 12.25 | Put | Bond Future | 876 | 1 | 1 | 1 | 1,798.00 |
| 27/02/2023 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 1282 | 1 | 1 | 1 | 4,423.00 |
| 27/02/2023 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 2861 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2044 On 03-August-23 | | | Bond Future | 11.76 | 77.2015 | 77.0773 | 77.2015 | 21,473.00 |
| 27/02/2023 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 4916 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2044 On 03-August-23 | 11.75 | Call | Bond Future | 3428 | 4 | 3 | 4 | 0.00 |
| 27/02/2023 | 2044 On 03-August-23 | 12.00 | Call | Bond Future | 4288 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 4878 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 4841 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 2464 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 2443 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2044 On 03-August-23 | 12.00 | Put | Bond Future | 2803 | 3 | 3 | 3 | 4,754.00 |
| 27/02/2023 | 2044 On 03-August-23 | 11.75 | Put | Bond Future | 3467 | 3 | 3 | 3 | 3,076.00 |
| 27/02/2023 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 2422 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | 2044 On 02-November-23 | | | Bond Future | 11.86 | 78.7624 | 78.6357 | 78.7624 | 0.00 |
| 27/02/2023 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 3318 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 3289 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 3347 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 5165 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 5235 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 5200 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | 2044 On 01-February-24 | | | Bond Future | 11.96 | 76.0369 | 75.9075 | 76.0369 | 0.00 |
| 27/02/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 5853 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 5819 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 5887 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 3973 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 4020 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 3996 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2044 On 02-May-24 | | | Bond Future | 12.09 | 77.5348 | 77.4030 | 77.5348 | 0.00 |
| 27/02/2023 | 2044 On 02-May-24 | 11.66 | Call | Bond Future | 3898 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2044 On 02-May-24 | 11.65 | Call | Bond Future | 3871 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2044 On 02-May-24 | 11.67 | Call | Bond Future | 3924 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | 2044 On 02-May-24 | 11.67 | Put | Bond Future | 6469 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | 2044 On 02-May-24 | 11.65 | Put | Bond Future | 6541 | 6 | 7 | 6 | 0.00 |
| 27/02/2023 | 2044 On 02-May-24 | 11.66 | Put | Bond Future | 6505 | 6 | 7 | 6 | 0.00 |
| 27/02/2023 | 2046 On 04-May-23 | | | Bond Future | 111.71 | 111.8846 | 111.7102 | 111.8846 | 17,308.00 |
| 27/02/2023 | 2046 On 03-August-23 | | | Bond Future | 113.94 | 114.1153 | 113.9375 | 114.1153 | 0.00 |
| 27/02/2023 | 2046 On 02-November-23 | | | Bond Future | 114.19 | 114.3754 | 114.1942 | 114.3754 | 0.00 |
| 27/02/2023 | 2046 On 01-February-24 | | | Bond Future | 116.62 | 116.8043 | 116.6190 | 116.8043 | 0.00 |
| 27/02/2023 | 2046 On 02-May-24 | | | Bond Future | 116.83 | 117.0158 | 116.8275 | 117.0158 | 0.00 |
| 27/02/2023 | 2050 On 04-May-23 | | | Bond Future | 113.12 | 114.1141 | 113.1222 | 114.1141 | 13,316.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | 2050 On 03-August-23 | | | Bond Future | 113.21 | 114.2193 | 113.2079 | 114.2193 | 0.00 |
| 27/02/2023 | 2050 On 02-November-23 | | | Bond Future | 115.52 | 116.5548 | 115.5227 | 116.5548 | 0.00 |
| 27/02/2023 | 2050 On 01-February-24 | | | Bond Future | 115.75 | 116.8039 | 115.7499 | 116.8039 | 0.00 |
| 27/02/2023 | 2050 On 02-May-24 | | | Bond Future | 118.06 | 119.1368 | 118.0622 | 119.1368 | 0.00 |
| 27/02/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | AL37 On 04-May-23 | | | Index Future | 876.95 | 874.7170 | 876.9520 | 874.7170 | 0.00 |
| 27/02/2023 | AL37 On 03-August-23 | | | Index Future | 894.23 | 891.9450 | 894.2250 | 891.9450 | 0.00 |
| 27/02/2023 | AL37 On 02-November-23 | | | Index Future | 912.30 | 909.9750 | 912.3000 | 909.9750 | 0.00 |
| 27/02/2023 | AL37 On 01-February-24 | | | Index Future | 931.46 | 929.0920 | 931.4620 | 929.0920 | 0.00 |
| 27/02/2023 | AL37 On 02-May-24 | | | Index Future | 949.90 | 947.4730 | 949.8980 | 947.4730 | 0.00 |
| 27/02/2023 | AL7T On 04-May-23 | | | Index Future | 1008.39 | 1005.1410 | 1008.3940 | 1005.1410 | 0.00 |
| 27/02/2023 | AL7T On 03-August-23 | | | Index Future | 1028.26 | 1024.9390 | 1028.2550 | 1024.9390 | 0.00 |
| 27/02/2023 | AL7T On 02-November-23 | | | Index Future | 1049.04 | 1045.6570 | 1049.0390 | 1045.6570 | 0.00 |
| 27/02/2023 | AL7T On 01-February-24 | | | Index Future | 1071.07 | 1067.6240 | 1071.0740 | 1067.6240 | 0.00 |
| 27/02/2023 | AL7T On 02-May-24 | | | Index Future | 1092.27 | 1088.7460 | 1092.2730 | 1088.7460 | 0.00 |
| 27/02/2023 | ALBI On 04-May-23 | | | Index Future | 887.82 | 886.7000 | 887.8220 | 886.7000 | 100.00 |
| 27/02/2023 | ALBI On 03-August-23 | | | Index Future | 905.31 | 904.1650 | 905.3090 | 904.1650 | 0.00 |
| 27/02/2023 | ALBI On 02-November-23 | | | Index Future | 923.61 | 922.4410 | 923.6080 | 922.4410 | 0.00 |
| 27/02/2023 | ALBI On 01-February-24 | | | Index Future | 943.01 | 941.8200 | 943.0080 | 941.8200 | 0.00 |
| 27/02/2023 | ALBI On 02-May-24 | | | Index Future | 961.67 | 960.4530 | 961.6720 | 960.4530 | 0.00 |
| 27/02/2023 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 27/02/2023 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | C442 On 25-April-42 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2023 | ES33 On 04-May-23 | | | Bond Future | 12.17 | 73.9431 | 74.0240 | 73.9431 | 0.00 |
| 27/02/2023 | ES33 On 03-August-23 | | | Bond Future | 12.33 | 75.4174 | 75.4999 | 75.4174 | 350.00 |
| 27/02/2023 | ES33 On 02-November-23 | | | Bond Future | 12.48 | 73.1648 | 73.2491 | 73.1648 | 0.00 |
| 27/02/2023 | ES33 On 01-February-24 | | | Bond Future | 12.64 | 74.7191 | 74.8050 | 74.7191 | 0.00 |
| 27/02/2023 | ES33 On 02-May-24 | | | Bond Future | 12.83 | 72.4149 | 72.5028 | 72.4149 | 0.00 |
| 27/02/2023 | ES42 On 04-May-23 | | | Bond Future | 12.50 | 71.5856 | 71.5382 | 71.5856 | 0.00 |
| 27/02/2023 | ES42 On 03-August-23 | | | Bond Future | 12.64 | 73.0129 | 72.9645 | 73.0129 | 4,000.00 |
| 27/02/2023 | ES42 On 02-November-23 | | | Bond Future | 12.78 | 70.2434 | 70.1940 | 70.2434 | 0.00 |
| 27/02/2023 | ES42 On 01-February-24 | | | Bond Future | 12.92 | 71.7361 | 71.6857 | 71.7361 | 0.00 |
| 27/02/2023 | ES42 On 02-May-24 | | | Bond Future | 13.08 | 68.9051 | 68.8538 | 68.9051 | 0.00 |
| 27/02/2023 | GOVI On 04-May-23 | | | GOVI | 875.23 | 874.0860 | 875.2330 | 874.0860 | 834.00 |
| 27/02/2023 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 223530 | 21 | 22 | 21 | 0.00 |
| 27/02/2023 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 223630 | 21 | 22 | 21 | 0.00 |
| 27/02/2023 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 223730 | 21 | 22 | 21 | 0.00 |
| 27/02/2023 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2023 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2023 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2023 | GOVI On 03-August-23 | | | GOVI | 892.47 | 891.3020 | 892.4720 | 891.3020 | 0.00 |
| 27/02/2023 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 552420 | 54 | 55 | 54 | 0.00 |
| 27/02/2023 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 552620 | 54 | 55 | 54 | 0.00 |
| 27/02/2023 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 552520 | 54 | 55 | 54 | 0.00 |
| 27/02/2023 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2023 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2023 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2023 | GOVI On 02-November-23 | | | GOVI | 910.51 | 909.3190 | 910.5110 | 909.3190 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 247110 | 24 | 25 | 24 | 0.00 |
| 27/02/2023 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 247010 | 24 | 25 | 24 | 0.00 |
| 27/02/2023 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 246910 | 23 | 25 | 23 | 0.00 |
| 27/02/2023 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2023 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2023 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2023 | GOVI On 01-February-24 | | | GOVI | 929.64 | 928.4220 | 929.6360 | 928.4220 | 0.00 |
| 27/02/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 496560 | 48 | 50 | 48 | 0.00 |
| 27/02/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 496460 | 48 | 50 | 48 | 0.00 |
| 27/02/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 496360 | 48 | 50 | 48 | 0.00 |
| 27/02/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2023 | GOVI On 02-May-24 | | | GOVI | 948.04 | 946.7900 | 948.0360 | 946.7900 | 0.00 |
| 27/02/2023 | GOVI On 02-May-24 | 950.97 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2023 | GOVI On 02-May-24 | 950.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2023 | GOVI On 02-May-24 | 950.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2023 | GOVI On 02-May-24 | 950.97 | Put | GOVI | 29340 | 4 | 3 | 4 | 0.00 |
| 27/02/2023 | GOVI On 02-May-24 | 950.98 | Put | GOVI | 29440 | 4 | 3 | 4 | 0.00 |
| 27/02/2023 | GOVI On 02-May-24 | 950.99 | Put | GOVI | 29540 | 4 | 3 | 4 | 0.00 |
| 27/02/2023 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 27/02/2023 | IGOV On 04-May-23 | | | Index Future | 323.58 | 323.9550 | 323.5770 | 323.9550 | 655.00 |
| 27/02/2023 | IGOV On 03-August-23 | | | Index Future | 330.03 | 330.4140 | 330.0280 | 330.4140 | 0.00 |
| 27/02/2023 | IGOV On 02-November-23 | | | Index Future | 336.78 | 337.1700 | 336.7760 | 337.1700 | 0.00 |
| 27/02/2023 | IGOV On 01-February-24 | | | Index Future | 343.93 | 344.3280 | 343.9250 | 344.3280 | 0.00 |
| 27/02/2023 | IGOV On 02-May-24 | | | Index Future | 350.81 | 351.2140 | 350.8050 | 351.2140 | 0.00 |
| 27/02/2023 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 27/02/2023 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 27/02/2023 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 27/02/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 27/02/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 27/02/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 27/02/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 27/02/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 27/02/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 27/02/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 27/02/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 27/02/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 27/02/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 27/02/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 27/02/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 27/02/2023 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.53 | 92.4750 | 92.4750 | 92.4750 | 0.00 |
| 27/02/2023 | JBAF On 19-April-23 | | | Jibar Tradeable Future | 7.74 | 92.2750 | 92.2650 | 92.2750 | 0.00 |
| 27/02/2023 | JBAF On 17-May-23 | | | Jibar Tradeable Future | 7.78 | 92.2100 | 92.2250 | 92.2100 | 0.00 |
| 27/02/2023 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 7.89 | 92.0850 | 92.1150 | 92.0850 | 0.00 |
| 27/02/2023 | JBAF On 19-July-23 | | | Jibar Tradeable Future | 7.91 | 92.0500 | 92.0900 | 92.0500 | 0.00 |
| 27/02/2023 | JBAF On 16-August-23 | | | Jibar Tradeable Future | 7.98 | 91.9600 | 92.0200 | 91.9600 | 0.00 |
| 27/02/2023 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 8.00 | 91.9400 | 92.0000 | 91.9400 | 75.00 |
| 27/02/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.02 | 91.9150 | 91.9800 | 91.9150 | 272.00 |
| 27/02/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.00 | 91.9350 | 92.0000 | 91.9350 | 0.00 |
| 27/02/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 7.96 | 91.9800 | 92.0400 | 91.9800 | 0.00 |
| 27/02/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 7.91 | 92.0200 | 92.0900 | 92.0200 | 68.00 |
| 27/02/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 7.87 | 92.0650 | 92.1350 | 92.0650 | 0.00 |
| 27/02/2023 | R035 On 04-May-23 | | | Bond Future | 11.24 | 86.3013 | 86.3973 | 86.3013 | 158,865.00 |
| 27/02/2023 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 55 | 0 | 0 | 0 | 388.00 |
| 27/02/2023 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 327 | 0 | 0 | 0 | 491.00 |
| 27/02/2023 | R035 On 04-May-23 | 11.80 | Call | Bond Future | 3952 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R035 On 04-May-23 | 11.87 | Call | Bond Future | 4244 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 1859 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 10245 | 10 | 10 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 6880 | 7 | 7 | 7 | 0.00 |
| 27/02/2023 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 1800 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 1830 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 528 | 1 | 1 | 1 | 388.00 |
| 27/02/2023 | R035 On 04-May-23 | 11.05 | Call | Bond Future | 1390 | 1 | 1 | 1 | 770.00 |
| 27/02/2023 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 1714 | 2 | 2 | 2 | 491.00 |
| 27/02/2023 | R035 On 04-May-23 | 10.55 | Call | Bond Future | 465 | 0 | 0 | 0 | 770.00 |
| 27/02/2023 | R035 On 04-May-23 | 10.55 | Put | Bond Future | 4567 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R035 On 04-May-23 | 11.05 | Put | Bond Future | 2496 | 3 | 2 | 3 | 0.00 |
| 27/02/2023 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 4324 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 1979 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 271 | 0 | 0 | 0 | 388.00 |
| 27/02/2023 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 73 | 0 | 0 | 0 | 491.00 |
| 27/02/2023 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 2122 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R035 On 04-May-23 | 11.87 | Put | Bond Future | 737 | 1 | 1 | 1 | 770.00 |
| 27/02/2023 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 2035 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 2007 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R035 On 04-May-23 | 11.80 | Put | Bond Future | 825 | 1 | 1 | 1 | 1,035.00 |
| 27/02/2023 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 5231 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 8602 | 9 | 9 | 9 | 0.00 |
| 27/02/2023 | R035 On 03-August-23 | | | Bond Future | 11.36 | 88.0011 | 88.0990 | 88.0011 | 6,761.00 |
| 27/02/2023 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 5170 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 5207 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 5244 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 1740 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 1756 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 1772 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R035 On 02-November-23 | | | Bond Future | 11.48 | 85.2756 | 85.3755 | 85.2756 | 0.00 |
| 27/02/2023 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 3610 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R035 On 02-November-23 | 10.62 | Call | Bond Future | 1691 | 2 | 2 | 2 | 400.00 |
| 27/02/2023 | R035 On 02-November-23 | 12.85 | Call | Bond Future | 8552 | 8 | 9 | 8 | 0.00 |
| 27/02/2023 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 3553 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 3581 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | R035 On 02-November-23 | 11.12 | Call | Bond Future | 2771 | 3 | 3 | 3 | 400.00 |
| 27/02/2023 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 3903 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 3930 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R035 On 02-November-23 | 12.85 | Put | Bond Future | 1439 | 1 | 1 | 1 | 400.00 |
| 27/02/2023 | R035 On 02-November-23 | 10.62 | Put | Bond Future | 6621 | 7 | 7 | 7 | 0.00 |
| 27/02/2023 | R035 On 02-November-23 | 11.12 | Put | Bond Future | 4781 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 3877 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R035 On 01-February-24 | | | Bond Future | 11.59 | 87.0682 | 87.1700 | 87.0682 | 0.00 |
| 27/02/2023 | R035 On 01-February-24 | 13.46 | Call | Bond Future | 10760 | 11 | 11 | 11 | 0.00 |
| 27/02/2023 | R035 On 01-February-24 | 11.12 | Call | Bond Future | 3123 | 3 | 3 | 3 | 400.00 |
| 27/02/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 6182 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 6248 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | R035 On 01-February-24 | 10.62 | Call | Bond Future | 2100 | 2 | 2 | 2 | 400.00 |
| 27/02/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 6215 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 3081 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R035 On 01-February-24 | 10.62 | Put | Bond Future | 7616 | 8 | 8 | 8 | 0.00 |
| 27/02/2023 | R035 On 01-February-24 | 11.12 | Put | Bond Future | 5748 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 3099 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 3063 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R035 On 01-February-24 | 13.46 | Put | Bond Future | 1473 | 2 | 1 | 2 | 400.00 |
| 27/02/2023 | R035 On 02-May-24 | | | Bond Future | 11.73 | 84.2808 | 84.3848 | 84.2808 | 0.00 |
| 27/02/2023 | R035 On 02-May-24 | 11.21 | Call | Bond Future | 3228 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R035 On 02-May-24 | 11.19 | Call | Bond Future | 3182 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R035 On 02-May-24 | 11.20 | Call | Bond Future | 3205 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R035 On 02-May-24 | 11.20 | Put | Bond Future | 6077 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | R035 On 02-May-24 | 11.19 | Put | Bond Future | 6110 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | R035 On 02-May-24 | 11.21 | Put | Bond Future | 6044 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | R186 On 04-May-23 | | | Bond Future | 8.61 | 109.5533 | 109.7573 | 109.5533 | 96,719.00 |
| 27/02/2023 | R186 On 04-May-23 | 8.36 | Call | Bond Future | 402 | 0 | 0 | 0 | 200.00 |
| 27/02/2023 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 1159 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 1180 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 1201 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 490 | 1 | 0 | 1 | 0.00 |
| 27/02/2023 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 480 | 1 | 0 | 1 | 0.00 |
| 27/02/2023 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 500 | 1 | 0 | 1 | 0.00 |
| 27/02/2023 | R186 On 04-May-23 | 8.36 | Put | Bond Future | 1199 | 1 | 1 | 1 | 200.00 |
| 27/02/2023 | R186 On 03-August-23 | | | Bond Future | 8.67 | 106.4065 | 106.6145 | 106.4065 | 0.00 |
| 27/02/2023 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 3438 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 3389 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 3414 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 27/02/2023 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 295 | 0 | 0 | 0 | 0.00 |
| 27/02/2023 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 287 | 0 | 0 | 0 | 0.00 |
| 27/02/2023 | R186 On 02-November-23 | | | Bond Future | 8.71 | 108.5576 | 108.7698 | 108.5576 | 1,171.00 |
| 27/02/2023 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 2615 | 2 | 3 | 2 | 0.00 |
| 27/02/2023 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 2595 | 2 | 3 | 2 | 0.00 |
| 27/02/2023 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 4886 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 2148 | 2 | 2 | 2 | 1,715.00 |
| 27/02/2023 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 2635 | 2 | 3 | 2 | 0.00 |
| 27/02/2023 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 747 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 288 | 0 | 0 | 0 | 1,715.00 |
| 27/02/2023 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 939 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 761 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 754 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R186 On 01-February-24 | | | Bond Future | 8.73 | 105.5329 | 105.7494 | 105.5329 | 0.00 |
| 27/02/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 2875 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 2838 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 2856 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 863 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 876 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 870 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R186 On 02-May-24 | | | Bond Future | 8.80 | 107.6143 | 107.8354 | 107.6143 | 0.00 |
| 27/02/2023 | R186 On 02-May-24 | 7.99 | Call | Bond Future | 694 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R186 On 02-May-24 | 8.00 | Call | Bond Future | 702 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R186 On 02-May-24 | 8.01 | Call | Bond Future | 710 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | R186 On 02-May-24 | 8.01 | Put | Bond Future | 2602 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R186 On 02-May-24 | 8.00 | Put | Bond Future | 2618 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R186 On 02-May-24 | 7.99 | Put | Bond Future | 2634 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R197 On 04-May-23 | | | Bond Future | 335.89 | 335.7561 | 335.8851 | 335.7561 | 309.00 |
| 27/02/2023 | R197 On 03-August-23 | | | Bond Future | 333.55 | 333.4146 | 333.5465 | 333.4146 | 0.00 |
| 27/02/2023 | R197 On 02-November-23 | | | Bond Future | 340.37 | 340.2321 | 340.3664 | 340.2321 | 0.00 |
| 27/02/2023 | R202 On 04-May-23 | | | Bond Future | 249.42 | 249.4075 | 249.4166 | 249.4075 | 4,960.00 |
| 27/02/2023 | R202 On 03-August-23 | | | Bond Future | 249.59 | 249.5806 | 249.5902 | 249.5806 | 460.00 |
| 27/02/2023 | R202 On 02-November-23 | | | Bond Future | 254.69 | 254.6838 | 254.6936 | 254.6838 | 0.00 |
| 27/02/2023 | R202 On 01-February-24 | | | Bond Future | 255.18 | 255.1706 | 255.1808 | 255.1706 | 0.00 |
| 27/02/2023 | R202 On 02-May-24 | | | Bond Future | 260.28 | 260.2679 | 260.2790 | 260.2679 | 0.00 |
| 27/02/2023 | R209 On 04-May-23 | | | Bond Future | 11.27 | 66.8851 | 66.9691 | 66.8851 | 19,231.00 |
| 27/02/2023 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 1021 | 1 | 1 | 1 | 1,250.00 |
| 27/02/2023 | R209 On 04-May-23 | 11.50 | Call | Bond Future | 2323 | 2 | 2 | 2 | 2,250.00 |
| 27/02/2023 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 6057 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 1258 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 73 | 0 | 0 | 0 | 500.00 |
| 27/02/2023 | R209 On 04-May-23 | 10.50 | Call | Bond Future | 314 | 0 | 0 | 0 | 4,500.00 |
| 27/02/2023 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 1213 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 1236 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 2077 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 2105 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R209 On 04-May-23 | 10.50 | Put | Bond Future | 4339 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R209 On 04-May-23 | 11.50 | Put | Bond Future | 1151 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 6913 | 7 | 7 | 7 | 0.00 |
| 27/02/2023 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 2048 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 210 | 0 | 0 | 0 | 9,750.00 |
| 27/02/2023 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 2379 | 2 | 2 | 2 | 8,250.00 |
| 27/02/2023 | R209 On 03-August-23 | | | Bond Future | 11.37 | 68.2025 | 68.2881 | 68.2025 | 1,690.00 |
| 27/02/2023 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 4406 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R209 On 03-August-23 | 10.70 | Call | Bond Future | 1242 | 1 | 1 | 1 | 1,800.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 4342 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 4374 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R209 On 03-August-23 | 10.00 | Call | Bond Future | 449 | 0 | 0 | 0 | 1,800.00 |
| 27/02/2023 | R209 On 03-August-23 | 10.00 | Put | Bond Future | 7783 | 8 | 8 | 8 | 0.00 |
| 27/02/2023 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 1614 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R209 On 03-August-23 | 10.70 | Put | Bond Future | 4700 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 1643 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 1629 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R209 On 02-November-23 | | | Bond Future | 11.48 | 66.4299 | 66.5172 | 66.4299 | 1,449.00 |
| 27/02/2023 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 2921 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 2873 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 2897 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 3566 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 3591 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 3540 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R209 On 01-February-24 | | | Bond Future | 11.57 | 67.8264 | 67.9155 | 67.8264 | 0.00 |
| 27/02/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 5347 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 5376 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 5405 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 2747 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 2763 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 2780 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R209 On 02-May-24 | | | Bond Future | 11.69 | 66.0145 | 66.1056 | 66.0145 | 0.00 |
| 27/02/2023 | R209 On 02-May-24 | 11.19 | Call | Bond Future | 2925 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R209 On 02-May-24 | 11.17 | Call | Bond Future | 2884 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R209 On 02-May-24 | 11.18 | Call | Bond Future | 2904 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R209 On 02-May-24 | 11.18 | Put | Bond Future | 5405 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R209 On 02-May-24 | 11.17 | Put | Bond Future | 5434 | 6 | 5 | 6 | 0.00 |
| 27/02/2023 | R209 On 02-May-24 | 11.19 | Put | Bond Future | 5375 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R210 On 04-May-23 | | | Bond Future | 223.52 | 223.2604 | 223.5159 | 223.2604 | 386.00 |
| 27/02/2023 | R210 On 03-August-23 | | | Bond Future | 227.97 | 227.7117 | 227.9724 | 227.7117 | 300.00 |
| 27/02/2023 | R210 On 02-November-23 | | | Bond Future | 229.49 | 229.2251 | 229.4913 | 229.2251 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | R210 On 01-February-24 | | | Bond Future | 234.36 | 234.0926 | 234.3641 | 234.0926 | 0.00 |
| 27/02/2023 | R210 On 02-May-24 | | | Bond Future | 235.83 | 235.5535 | 235.8317 | 235.5535 | 0.00 |
| 27/02/2023 | R213 On 04-May-23 | | | Bond Future | 10.52 | 82.6301 | 82.8967 | 82.6301 | 33,941.00 |
| 27/02/2023 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 1952 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 1982 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 2011 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 939 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 955 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 971 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R213 On 03-August-23 | | | Bond Future | 10.62 | 84.2576 | 84.5295 | 84.2576 | 0.00 |
| 27/02/2023 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 5137 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 5171 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 5204 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 856 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 848 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 865 | 1 | 1 | 1 | 0.00 |
| 27/02/2023 | R213 On 02-November-23 | | | Bond Future | 10.74 | 82.4081 | 82.6854 | 82.4081 | 925.00 |
| 27/02/2023 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 3649 | 3 | 4 | 3 | 0.00 |
| 27/02/2023 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 3676 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 3703 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 2011 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 2026 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 2041 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R213 On 01-February-24 | | | Bond Future | 10.85 | 84.1401 | 84.4232 | 84.1401 | 0.00 |
| 27/02/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 5327 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 5270 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 5299 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 1727 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 1738 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 1715 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R213 On 02-May-24 | | | Bond Future | 10.98 | 82.2476 | 82.5365 | 82.2476 | 0.00 |
| 27/02/2023 | R213 On 02-May-24 | 10.28 | Call | Bond Future | 1947 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | R213 On 02-May-24 | 10.29 | Call | Bond Future | 1964 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R213 On 02-May-24 | 10.30 | Call | Bond Future | 1980 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R213 On 02-May-24 | 10.30 | Put | Bond Future | 4851 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R213 On 02-May-24 | 10.29 | Put | Bond Future | 4878 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R213 On 02-May-24 | 10.28 | Put | Bond Future | 4905 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R214 On 04-May-23 | | | Bond Future | 11.44 | 64.0170 | 63.9686 | 64.0170 | 22,829.00 |
| 27/02/2023 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 1553 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 1501 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 1527 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 1918 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 1945 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 1891 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R214 On 03-August-23 | | | Bond Future | 11.54 | 65.2779 | 65.2286 | 65.2779 | 2,980.00 |
| 27/02/2023 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 4736 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 4669 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 4702 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 1664 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 1678 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 1649 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R214 On 02-November-23 | | | Bond Future | 11.64 | 63.2985 | 63.2482 | 63.2985 | 0.00 |
| 27/02/2023 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 2979 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 3029 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 3004 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 3989 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 3961 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 3934 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R214 On 01-February-24 | | | Bond Future | 11.74 | 64.6291 | 64.5776 | 64.6291 | 0.00 |
| 27/02/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 5143 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 5172 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 5201 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 3134 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 3153 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 3172 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R214 On 02-May-24 | | | Bond Future | 11.85 | 62.6046 | 62.5523 | 62.6046 | 0.00 |
| 27/02/2023 | R214 On 02-May-24 | 11.48 | Call | Bond Future | 3374 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R214 On 02-May-24 | 11.47 | Call | Bond Future | 3351 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R214 On 02-May-24 | 11.46 | Call | Bond Future | 3328 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R214 On 02-May-24 | 11.46 | Put | Bond Future | 5332 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R214 On 02-May-24 | 11.47 | Put | Bond Future | 5303 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R214 On 02-May-24 | 11.48 | Put | Bond Future | 5273 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R248 On 04-May-23 | | | Bond Future | 11.52 | 79.2104 | 79.0834 | 79.2104 | 235,105.00 |
| 27/02/2023 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 1594 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 1623 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R248 On 04-May-23 | 10.40 | Call | Bond Future | 163 | 0 | 0 | 0 | 1,500.00 |
| 27/02/2023 | R248 On 04-May-23 | 11.10 | Call | Bond Future | 1015 | 1 | 1 | 1 | 1,500.00 |
| 27/02/2023 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 1652 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 2778 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R248 On 04-May-23 | 10.40 | Put | Bond Future | 8135 | 8 | 8 | 8 | 0.00 |
| 27/02/2023 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 2816 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 2854 | 3 | 3 | 3 | 0.00 |
| 27/02/2023 | R248 On 04-May-23 | 11.10 | Put | Bond Future | 3849 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R248 On 03-August-23 | | | Bond Future | 11.62 | 80.7705 | 80.6410 | 80.7705 | 0.00 |
| 27/02/2023 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 5371 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 5332 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 5411 | 6 | 5 | 6 | 0.00 |
| 27/02/2023 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 2383 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 2424 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 2404 | 2 | 2 | 2 | 0.00 |
| 27/02/2023 | R248 On 02-November-23 | | | Bond Future | 11.73 | 77.9624 | 77.8303 | 77.9624 | 0.00 |
| 27/02/2023 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 3585 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 3555 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 3525 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 5099 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 5171 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2023 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 5135 | 5 | 5 | 5 | 0.00 |
| 27/02/2023 | R248 On 01-February-24 | | | Bond Future | 11.82 | 79.6012 | 79.4662 | 79.6012 | 13,000.00 |
| 27/02/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 5933 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 5898 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 5862 | 6 | 6 | 6 | 0.00 |
| 27/02/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 3940 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 3916 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 3892 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R248 On 02-May-24 | | | Bond Future | 11.94 | 76.7296 | 76.5921 | 76.7296 | 0.00 |
| 27/02/2023 | R248 On 02-May-24 | 11.48 | Call | Bond Future | 3710 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R248 On 02-May-24 | 11.47 | Call | Bond Future | 3683 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R248 On 02-May-24 | 11.46 | Call | Bond Future | 3656 | 4 | 4 | 4 | 0.00 |
| 27/02/2023 | R248 On 02-May-24 | 11.48 | Put | Bond Future | 6607 | 7 | 7 | 7 | 0.00 |
| 27/02/2023 | R248 On 02-May-24 | 11.46 | Put | Bond Future | 6684 | 7 | 7 | 7 | 0.00 |
| 27/02/2023 | R248 On 02-May-24 | 11.47 | Put | Bond Future | 6645 | 7 | 7 | 7 | 0.00 |