



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2023

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | 2025 On 02-February-23 | | | Bond Future | 166.19 | 166.2169 | 166.1860 | 166.2169 | 6,322.00 |
| 23/01/2023 | 2025 On 04-May-23 | | | Bond Future | 169.43 | 169.4653 | 169.4326 | 169.4653 | 4,823.00 |
| 23/01/2023 | 2025 On 03-August-23 | | | Bond Future | 171.20 | 171.2315 | 171.1975 | 171.2315 | 214.00 |
| 23/01/2023 | 2025 On 02-November-23 | | | Bond Future | 174.83 | 174.8606 | 174.8256 | 174.8606 | 0.00 |
| 23/01/2023 | 2025 On 01-February-24 | | | Bond Future | 176.40 | 176.4372 | 176.4025 | 176.4372 | 0.00 |
| 23/01/2023 | 2029 On 02-February-23 | | | Bond Future | 120.22 | 120.2203 | 120.2244 | 120.2203 | 1,476.00 |
| 23/01/2023 | 2029 On 04-May-23 | | | Bond Future | 121.28 | 121.2732 | 121.2764 | 121.2732 | 387.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | 2029 On 03-August-23 | | | Bond Future | 123.79 | 123.7826 | 123.7855 | 123.7826 | 728.00 |
| 23/01/2023 | 2029 On 02-November-23 | | | Bond Future | 125.08 | 125.0785 | 125.0812 | 125.0785 | 0.00 |
| 23/01/2023 | 2029 On 01-February-24 | | | Bond Future | 127.49 | 127.4832 | 127.4865 | 127.4832 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | | | Bond Future | 9.80 | 91.3875 | 9.8047 | 91.3875 | 37,814.00 |
| 23/01/2023 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 102.00 |
| 23/01/2023 | 2030 On 02-February-23 | 9.08 | Call | Bond Future | 1 | 0 | 1 | 0 | 388.00 |
| 23/01/2023 | 2030 On 02-February-23 | 11.55 | Call | Bond Future | 7731 | 8 | 7731 | 8 | 5,000.00 |
| 23/01/2023 | 2030 On 02-February-23 | 11.12 | Call | Bond Future | 5906 | 6 | 5906 | 6 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 11.16 | Call | Bond Future | 6078 | 6 | 6078 | 6 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 1220 | 1 | 1220 | 1 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 9.83 | Call | Bond Future | 666 | 1 | 666 | 1 | 388.00 |
| 23/01/2023 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 987 | 1 | 987 | 1 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 9.79 | Call | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 11.35 | Call | Bond Future | 6888 | 7 | 6888 | 7 | 5,000.00 |
| 23/01/2023 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 1152 | 1 | 1152 | 1 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 1186 | 1 | 1186 | 1 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 300 | 0 | 300 | 0 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 981 | 1 | 981 | 1 | 102.00 |
| 23/01/2023 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 2893 | 3 | 2893 | 3 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 356 | 0 | 356 | 0 | 102.00 |
| 23/01/2023 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 11.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 9.04 | Put | Bond Future | 3673 | 3 | 3673 | 3 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 9.08 | Put | Bond Future | 3476 | 3 | 3476 | 3 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 11.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 388.00 |
| 23/01/2023 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 4813 | 5 | 4813 | 5 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 9.79 | Put | Bond Future | 634 | 1 | 634 | 1 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 9.83 | Put | Bond Future | 547 | 1 | 547 | 1 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 611 | 1 | 611 | 1 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 289 | 0 | 289 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 11.12 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | 2030 On 02-February-23 | 11.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | | | Bond Future | 9.91 | 93.1509 | 9.9060 | 93.1509 | 83,367.00 |
| 23/01/2023 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 11200 | 11 | 11200 | 11 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 7636 | 8 | 7636 | 8 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 9207 | 9 | 9207 | 9 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 10937 | 11 | 10937 | 11 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 3809 | 4 | 3809 | 4 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 1337 | 1 | 1337 | 1 | 150.00 |
| 23/01/2023 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 4165 | 4 | 4165 | 4 | 350.00 |
| 23/01/2023 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 6594 | 7 | 6594 | 7 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 3434 | 4 | 3434 | 4 | 479.00 |
| 23/01/2023 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 3745 | 4 | 3745 | 4 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 3777 | 4 | 3777 | 4 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 1509 | 2 | 1509 | 2 | 479.00 |
| 23/01/2023 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 1737 | 2 | 1737 | 2 | 388.00 |
| 23/01/2023 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 2253 | 2 | 2253 | 2 | 1,080.00 |
| 23/01/2023 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 578 | 1 | 578 | 1 | 388.00 |
| 23/01/2023 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 4671 | 5 | 4671 | 5 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 2834 | 3 | 2834 | 3 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 1827 | 2 | 1827 | 2 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 2312 | 2 | 2312 | 2 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 2590 | 2 | 2590 | 2 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 1008 | 1 | 1008 | 1 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 1135 | 1 | 1135 | 1 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 361 | 0 | 361 | 0 | 150.00 |
| 23/01/2023 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 861 | 1 | 861 | 1 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 984 | 1 | 984 | 1 | 0.00 |
| 23/01/2023 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 54 | 0 | 54 | 0 | 479.00 |
| 23/01/2023 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 128 | 0 | 128 | 0 | 1,080.00 |
| 23/01/2023 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 250 | 0 | 250 | 0 | 388.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 47 | 0 | 47 | 0 | 350.00 |
| 23/01/2023 | 2030 On 03-August-23 | | | Bond Future | 9.99 | 91.0490 | 9.9923 | 91.0490 | 5,629.00 |
| 23/01/2023 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 10801 | 11 | 10801 | 11 | 0.00 |
| 23/01/2023 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 6562 | 7 | 6562 | 7 | 0.00 |
| 23/01/2023 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 11851 | 12 | 11851 | 12 | 0.00 |
| 23/01/2023 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 6495 | 7 | 6495 | 7 | 0.00 |
| 23/01/2023 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 6528 | 7 | 6528 | 7 | 0.00 |
| 23/01/2023 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 3580 | 4 | 3580 | 4 | 1,012.00 |
| 23/01/2023 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 4297 | 4 | 4297 | 4 | 350.00 |
| 23/01/2023 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 1456 | 1 | 1456 | 1 | 0.00 |
| 23/01/2023 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 23/01/2023 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 793 | 1 | 793 | 1 | 0.00 |
| 23/01/2023 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 140 | 0 | 140 | 0 | 350.00 |
| 23/01/2023 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 1805 | 2 | 1805 | 2 | 0.00 |
| 23/01/2023 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 210 | 0 | 210 | 0 | 1,012.00 |
| 23/01/2023 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 786 | 1 | 786 | 1 | 0.00 |
| 23/01/2023 | 2030 On 02-November-23 | | | Bond Future | 10.06 | 92.9591 | 10.0650 | 92.9591 | 149.00 |
| 23/01/2023 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 4973 | 5 | 4973 | 5 | 0.00 |
| 23/01/2023 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 4945 | 5 | 4945 | 5 | 0.00 |
| 23/01/2023 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 4916 | 5 | 4916 | 5 | 0.00 |
| 23/01/2023 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 1840 | 2 | 1840 | 2 | 0.00 |
| 23/01/2023 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 1828 | 2 | 1828 | 2 | 0.00 |
| 23/01/2023 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 1815 | 2 | 1815 | 2 | 0.00 |
| 23/01/2023 | 2030 On 01-February-24 | | | Bond Future | 10.19 | 90.7181 | 10.1903 | 90.7181 | 0.00 |
| 23/01/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 6341 | 7 | 6341 | 7 | 0.00 |
| 23/01/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 6312 | 6 | 6312 | 6 | 0.00 |
| 23/01/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 6370 | 7 | 6370 | 7 | 0.00 |
| 23/01/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 1659 | 2 | 1659 | 2 | 0.00 |
| 23/01/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 1678 | 2 | 1678 | 2 | 0.00 |
| 23/01/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 1668 | 2 | 1668 | 2 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | | | Bond Future | 10.44 | 90.2068 | 10.4413 | 90.2068 | 52,067.00 |
| 23/01/2023 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 454.00 |
| 23/01/2023 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 11187 | 11 | 11187 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 7021 | 7 | 7021 | 7 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 574 | 1 | 574 | 1 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 599 | 1 | 599 | 1 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | 10.30 | Call | Bond Future | 399 | 0 | 399 | 0 | 8,000.00 |
| 23/01/2023 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 23/01/2023 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 28 | 0 | 28 | 0 | 750.00 |
| 23/01/2023 | 2032 On 02-February-23 | 11.50 | Call | Bond Future | 5389 | 5 | 5389 | 5 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 6306 | 6 | 6306 | 6 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 909 | 1 | 909 | 1 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 1513 | 2 | 1513 | 2 | 750.00 |
| 23/01/2023 | 2032 On 02-February-23 | 11.45 | Call | Bond Future | 5147 | 5 | 5147 | 5 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 263 | 0 | 263 | 0 | 500.00 |
| 23/01/2023 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 624 | 1 | 624 | 1 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 844 | 1 | 844 | 1 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 1447 | 2 | 1447 | 2 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | 11.45 | Put | Bond Future | 6 | 0 | 6 | 0 | 8,000.00 |
| 23/01/2023 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 598 | 1 | 598 | 1 | 454.00 |
| 23/01/2023 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | 11.50 | Put | Bond Future | 4 | 0 | 4 | 0 | 8,000.00 |
| 23/01/2023 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 2851 | 3 | 2851 | 3 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 5359 | 5 | 5359 | 5 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | 10.30 | Put | Bond Future | 1153 | 1 | 1153 | 1 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 1693 | 2 | 1693 | 2 | 454.00 |
| 23/01/2023 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 872 | 1 | 872 | 1 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 900 | 1 | 900 | 1 | 0.00 |
| 23/01/2023 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 1 | 0 | 1 | 0 | 500.00 |
| 23/01/2023 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 750.00 |
| 23/01/2023 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 6282 | 6 | 6282 | 6 | 0.00 |
| 23/01/2023 | 2032 On 04-May-23 | | | Bond Future | 10.55 | 87.7875 | 10.5507 | 87.7875 | 173,294.00 |
| 23/01/2023 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 2628 | 3 | 2628 | 3 | 400.00 |
| 23/01/2023 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 3383 | 3 | 3383 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 3415 | 3 | 3415 | 3 | 0.00 |
| 23/01/2023 | 2032 On 04-May-23 | 10.03 | Call | Bond Future | 1246 | 1 | 1246 | 1 | 730.00 |
| 23/01/2023 | 2032 On 04-May-23 | 10.53 | Call | Bond Future | 2379 | 2 | 2379 | 2 | 730.00 |
| 23/01/2023 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 13423 | 13 | 13423 | 13 | 0.00 |
| 23/01/2023 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 3447 | 3 | 3447 | 3 | 0.00 |
| 23/01/2023 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 5122 | 5 | 5122 | 5 | 400.00 |
| 23/01/2023 | 2032 On 04-May-23 | 11.06 | Call | Bond Future | 4012 | 4 | 4012 | 4 | 0.00 |
| 23/01/2023 | 2032 On 04-May-23 | 11.06 | Put | Bond Future | 1425 | 1 | 1425 | 1 | 730.00 |
| 23/01/2023 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 1712 | 2 | 1712 | 2 | 0.00 |
| 23/01/2023 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 55 | 0 | 55 | 0 | 400.00 |
| 23/01/2023 | 2032 On 04-May-23 | 10.53 | Put | Bond Future | 2486 | 3 | 2486 | 3 | 0.00 |
| 23/01/2023 | 2032 On 04-May-23 | 10.03 | Put | Bond Future | 4000 | 4 | 4000 | 4 | 0.00 |
| 23/01/2023 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 1730 | 2 | 1730 | 2 | 0.00 |
| 23/01/2023 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 1749 | 2 | 1749 | 2 | 0.00 |
| 23/01/2023 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 2270 | 2 | 2270 | 2 | 0.00 |
| 23/01/2023 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 1010 | 1 | 1010 | 1 | 0.00 |
| 23/01/2023 | 2032 On 03-August-23 | | | Bond Future | 10.64 | 89.5841 | 10.6445 | 89.5841 | 2,600.00 |
| 23/01/2023 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 6775 | 7 | 6775 | 7 | 0.00 |
| 23/01/2023 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 6810 | 7 | 6810 | 7 | 0.00 |
| 23/01/2023 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 7314 | 7 | 7314 | 7 | 5,000.00 |
| 23/01/2023 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 6846 | 7 | 6846 | 7 | 0.00 |
| 23/01/2023 | 2032 On 03-August-23 | 9.60 | Call | Bond Future | 1123 | 1 | 1123 | 1 | 1,500.00 |
| 23/01/2023 | 2032 On 03-August-23 | 10.30 | Call | Bond Future | 2385 | 2 | 2385 | 2 | 1,500.00 |
| 23/01/2023 | 2032 On 03-August-23 | 10.30 | Put | Bond Future | 4153 | 4 | 4153 | 4 | 0.00 |
| 23/01/2023 | 2032 On 03-August-23 | 9.60 | Put | Bond Future | 6633 | 7 | 6633 | 7 | 0.00 |
| 23/01/2023 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 1382 | 1 | 1382 | 1 | 0.00 |
| 23/01/2023 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 1248 | 1 | 1248 | 1 | 0.00 |
| 23/01/2023 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 1393 | 1 | 1393 | 1 | 0.00 |
| 23/01/2023 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 1404 | 1 | 1404 | 1 | 0.00 |
| 23/01/2023 | 2032 On 02-November-23 | | | Bond Future | 10.74 | 87.3021 | 10.7356 | 87.3021 | 0.00 |
| 23/01/2023 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 5033 | 5 | 5033 | 5 | 0.00 |
| 23/01/2023 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 5064 | 5 | 5064 | 5 | 0.00 |
| 23/01/2023 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 5094 | 5 | 5094 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 2643 | 3 | 2643 | 3 | 0.00 |
| 23/01/2023 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 2660 | 3 | 2660 | 3 | 0.00 |
| 23/01/2023 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 2678 | 3 | 2678 | 3 | 0.00 |
| 23/01/2023 | 2032 On 01-February-24 | | | Bond Future | 10.87 | 88.9561 | 10.8687 | 88.9561 | 0.00 |
| 23/01/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 6763 | 7 | 6763 | 7 | 0.00 |
| 23/01/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 6699 | 7 | 6699 | 7 | 0.00 |
| 23/01/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 6731 | 7 | 6731 | 7 | 0.00 |
| 23/01/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 2207 | 2 | 2207 | 2 | 0.00 |
| 23/01/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 2220 | 2 | 2220 | 2 | 0.00 |
| 23/01/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 2194 | 2 | 2194 | 2 | 0.00 |
| 23/01/2023 | 2033 On 02-February-23 | | | Bond Future | 115.05 | 115.0420 | 115.0470 | 115.0420 | 1,244.00 |
| 23/01/2023 | 2033 On 04-May-23 | | | Bond Future | 115.91 | 115.9043 | 115.9086 | 115.9043 | 318.00 |
| 23/01/2023 | 2033 On 03-August-23 | | | Bond Future | 118.31 | 118.3026 | 118.3066 | 118.3026 | 6,141.00 |
| 23/01/2023 | 2033 On 02-November-23 | | | Bond Future | 119.40 | 119.3922 | 119.3961 | 119.3922 | 0.00 |
| 23/01/2023 | 2033 On 01-February-24 | | | Bond Future | 121.69 | 121.6877 | 121.6923 | 121.6877 | 0.00 |
| 23/01/2023 | 2037 On 02-February-23 | | | Bond Future | 11.24 | 81.2017 | 11.2363 | 81.2017 | 39,264.00 |
| 23/01/2023 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 357 | 0 | 357 | 0 | 0.00 |
| 23/01/2023 | 2037 On 02-February-23 | 11.10 | Call | Bond Future | 455 | 1 | 455 | 1 | 577.00 |
| 23/01/2023 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 322 | 0 | 322 | 0 | 0.00 |
| 23/01/2023 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 339 | 0 | 339 | 0 | 0.00 |
| 23/01/2023 | 2037 On 02-February-23 | 11.97 | Call | Bond Future | 4232 | 4 | 4232 | 4 | 0.00 |
| 23/01/2023 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 1524 | 2 | 1524 | 2 | 0.00 |
| 23/01/2023 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 1568 | 2 | 1568 | 2 | 0.00 |
| 23/01/2023 | 2037 On 02-February-23 | 11.10 | Put | Bond Future | 1275 | 1 | 1275 | 1 | 0.00 |
| 23/01/2023 | 2037 On 02-February-23 | 11.97 | Put | Bond Future | 20 | 0 | 20 | 0 | 577.00 |
| 23/01/2023 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 1481 | 2 | 1481 | 2 | 0.00 |
| 23/01/2023 | 2037 On 04-May-23 | | | Bond Future | 11.35 | 82.7684 | 11.3541 | 82.7684 | 60,727.00 |
| 23/01/2023 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 12506 | 13 | 12506 | 13 | 0.00 |
| 23/01/2023 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 2703 | 3 | 2703 | 3 | 0.00 |
| 23/01/2023 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 4269 | 4 | 4269 | 4 | 400.00 |
| 23/01/2023 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 1894 | 2 | 1894 | 2 | 400.00 |
| 23/01/2023 | 2037 On 04-May-23 | 11.94 | Call | Bond Future | 4877 | 5 | 4877 | 5 | 0.00 |
| 23/01/2023 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 2643 | 3 | 2643 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 2673 | 3 | 2673 | 3 | 0.00 |
| 23/01/2023 | 2037 On 04-May-23 | 10.95 | Call | Bond Future | 1698 | 2 | 1698 | 2 | 703.00 |
| 23/01/2023 | 2037 On 04-May-23 | 10.95 | Put | Bond Future | 4121 | 4 | 4121 | 4 | 0.00 |
| 23/01/2023 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 2932 | 3 | 2932 | 3 | 0.00 |
| 23/01/2023 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 2961 | 3 | 2961 | 3 | 0.00 |
| 23/01/2023 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 3828 | 4 | 3828 | 4 | 0.00 |
| 23/01/2023 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 180 | 0 | 180 | 0 | 400.00 |
| 23/01/2023 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 1827 | 2 | 1827 | 2 | 0.00 |
| 23/01/2023 | 2037 On 04-May-23 | 11.94 | Put | Bond Future | 1546 | 2 | 1546 | 2 | 703.00 |
| 23/01/2023 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 2904 | 3 | 2904 | 3 | 0.00 |
| 23/01/2023 | 2037 On 03-August-23 | | | Bond Future | 11.46 | 80.2037 | 11.4629 | 80.2037 | 71,091.00 |
| 23/01/2023 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 6150 | 6 | 6150 | 6 | 0.00 |
| 23/01/2023 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 6077 | 6 | 6077 | 6 | 0.00 |
| 23/01/2023 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 6113 | 6 | 6113 | 6 | 0.00 |
| 23/01/2023 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 2400 | 2 | 2400 | 2 | 0.00 |
| 23/01/2023 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 2418 | 2 | 2418 | 2 | 0.00 |
| 23/01/2023 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 2383 | 2 | 2383 | 2 | 0.00 |
| 23/01/2023 | 2037 On 02-November-23 | | | Bond Future | 11.56 | 81.8866 | 11.5608 | 81.8866 | 0.00 |
| 23/01/2023 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 4511 | 5 | 4511 | 5 | 0.00 |
| 23/01/2023 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 4541 | 5 | 4541 | 5 | 0.00 |
| 23/01/2023 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 4571 | 5 | 4571 | 5 | 0.00 |
| 23/01/2023 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 4572 | 5 | 4572 | 5 | 0.00 |
| 23/01/2023 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 4545 | 5 | 4545 | 5 | 0.00 |
| 23/01/2023 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 4519 | 4 | 4519 | 4 | 0.00 |
| 23/01/2023 | 2037 On 01-February-24 | | | Bond Future | 11.70 | 79.1844 | 11.6951 | 79.1844 | 0.00 |
| 23/01/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 6958 | 7 | 6958 | 7 | 0.00 |
| 23/01/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 6992 | 7 | 6992 | 7 | 0.00 |
| 23/01/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 7025 | 7 | 7025 | 7 | 0.00 |
| 23/01/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 3606 | 4 | 3606 | 4 | 0.00 |
| 23/01/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 3625 | 4 | 3625 | 4 | 0.00 |
| 23/01/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 3644 | 4 | 3644 | 4 | 0.00 |
| 23/01/2023 | 2038 On 02-February-23 | | | Bond Future | 125.95 | 127.7902 | 125.9526 | 127.7902 | 2,363.00 |
| 23/01/2023 | 2038 On 04-May-23 | | | Bond Future | 128.41 | 130.2875 | 128.4133 | 130.2875 | 2,663.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | 2038 On 03-August-23 | | | Bond Future | 129.11 | 131.0257 | 129.1121 | 131.0257 | 0.00 |
| 23/01/2023 | 2038 On 02-November-23 | | | Bond Future | 131.85 | 133.8030 | 131.8485 | 133.8030 | 0.00 |
| 23/01/2023 | 2038 On 01-February-24 | | | Bond Future | 132.37 | 134.3660 | 132.3748 | 134.3660 | 0.00 |
| 23/01/2023 | 2040 On 02-February-23 | | | Bond Future | 11.41 | 82.3692 | 11.4062 | 82.3692 | 87,480.00 |
| 23/01/2023 | 2040 On 02-February-23 | 10.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | 2040 On 02-February-23 | 10.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 388.00 |
| 23/01/2023 | 2040 On 02-February-23 | 12.07 | Call | Bond Future | 4111 | 4 | 4111 | 4 | 0.00 |
| 23/01/2023 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 216 | 0 | 216 | 0 | 0.00 |
| 23/01/2023 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 228 | 0 | 228 | 0 | 0.00 |
| 23/01/2023 | 2040 On 02-February-23 | 10.93 | Call | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 23/01/2023 | 2040 On 02-February-23 | 12.24 | Call | Bond Future | 5076 | 5 | 5076 | 5 | 0.00 |
| 23/01/2023 | 2040 On 02-February-23 | 12.27 | Call | Bond Future | 5247 | 5 | 5247 | 5 | 0.00 |
| 23/01/2023 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 242 | 0 | 242 | 0 | 0.00 |
| 23/01/2023 | 2040 On 02-February-23 | 10.96 | Call | Bond Future | 88 | 0 | 88 | 0 | 388.00 |
| 23/01/2023 | 2040 On 02-February-23 | 11.19 | Call | Bond Future | 351 | 0 | 351 | 0 | 563.00 |
| 23/01/2023 | 2040 On 02-February-23 | 11.19 | Put | Bond Future | 1749 | 2 | 1749 | 2 | 0.00 |
| 23/01/2023 | 2040 On 02-February-23 | 12.07 | Put | Bond Future | 40 | 0 | 40 | 0 | 563.00 |
| 23/01/2023 | 2040 On 02-February-23 | 10.96 | Put | Bond Future | 3015 | 3 | 3015 | 3 | 0.00 |
| 23/01/2023 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 2100 | 2 | 2100 | 2 | 0.00 |
| 23/01/2023 | 2040 On 02-February-23 | 12.27 | Put | Bond Future | 12 | 0 | 12 | 0 | 388.00 |
| 23/01/2023 | 2040 On 02-February-23 | 12.24 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 23/01/2023 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 2153 | 2 | 2153 | 2 | 0.00 |
| 23/01/2023 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 2207 | 2 | 2207 | 2 | 0.00 |
| 23/01/2023 | 2040 On 02-February-23 | 10.21 | Put | Bond Future | 8222 | 8 | 8222 | 8 | 0.00 |
| 23/01/2023 | 2040 On 02-February-23 | 10.93 | Put | Bond Future | 3200 | 3 | 3200 | 3 | 0.00 |
| 23/01/2023 | 2040 On 02-February-23 | 10.18 | Put | Bond Future | 8444 | 8 | 8444 | 8 | 0.00 |
| 23/01/2023 | 2040 On 04-May-23 | | | Bond Future | 11.52 | 83.9585 | 11.5233 | 83.9585 | 42,254.00 |
| 23/01/2023 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 11204 | 11 | 11204 | 11 | 0.00 |
| 23/01/2023 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 2884 | 3 | 2884 | 3 | 486.00 |
| 23/01/2023 | 2040 On 04-May-23 | 12.05 | Call | Bond Future | 4983 | 5 | 4983 | 5 | 0.00 |
| 23/01/2023 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 2661 | 3 | 2661 | 3 | 0.00 |
| 23/01/2023 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 2692 | 3 | 2692 | 3 | 0.00 |
| 23/01/2023 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 362 | 0 | 362 | 0 | 388.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 1013 | 1 | 1013 | 1 | 486.00 |
| 23/01/2023 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 1375 | 1 | 1375 | 1 | 388.00 |
| 23/01/2023 | 2040 On 04-May-23 | 11.03 | Call | Bond Future | 1618 | 2 | 1618 | 2 | 684.00 |
| 23/01/2023 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 8144 | 8 | 8144 | 8 | 0.00 |
| 23/01/2023 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 2724 | 3 | 2724 | 3 | 0.00 |
| 23/01/2023 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 3312 | 3 | 3312 | 3 | 0.00 |
| 23/01/2023 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 6235 | 6 | 6235 | 6 | 0.00 |
| 23/01/2023 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 823 | 1 | 823 | 1 | 388.00 |
| 23/01/2023 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 399 | 0 | 399 | 0 | 486.00 |
| 23/01/2023 | 2040 On 04-May-23 | 12.05 | Put | Bond Future | 1781 | 2 | 1781 | 2 | 684.00 |
| 23/01/2023 | 2040 On 04-May-23 | 11.03 | Put | Bond Future | 4806 | 5 | 4806 | 5 | 0.00 |
| 23/01/2023 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 5300 | 5 | 5300 | 5 | 0.00 |
| 23/01/2023 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 9586 | 10 | 9586 | 10 | 0.00 |
| 23/01/2023 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 3344 | 3 | 3344 | 3 | 0.00 |
| 23/01/2023 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 3377 | 3 | 3377 | 3 | 0.00 |
| 23/01/2023 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 3156 | 3 | 3156 | 3 | 0.00 |
| 23/01/2023 | 2040 On 03-August-23 | | | Bond Future | 11.63 | 81.1677 | 11.6319 | 81.1677 | 91,614.00 |
| 23/01/2023 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 6306 | 6 | 6306 | 6 | 0.00 |
| 23/01/2023 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 6344 | 6 | 6344 | 6 | 0.00 |
| 23/01/2023 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 6382 | 6 | 6382 | 6 | 0.00 |
| 23/01/2023 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 2821 | 3 | 2821 | 3 | 0.00 |
| 23/01/2023 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 2841 | 3 | 2841 | 3 | 0.00 |
| 23/01/2023 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 2861 | 3 | 2861 | 3 | 0.00 |
| 23/01/2023 | 2040 On 02-November-23 | | | Bond Future | 11.73 | 82.8709 | 11.7297 | 82.8709 | 84.00 |
| 23/01/2023 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 4510 | 5 | 4510 | 5 | 0.00 |
| 23/01/2023 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 4449 | 5 | 4449 | 5 | 0.00 |
| 23/01/2023 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 4480 | 5 | 4480 | 5 | 0.00 |
| 23/01/2023 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 5366 | 5 | 5366 | 5 | 0.00 |
| 23/01/2023 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 5304 | 5 | 5304 | 5 | 0.00 |
| 23/01/2023 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 5335 | 5 | 5335 | 5 | 0.00 |
| 23/01/2023 | 2040 On 01-February-24 | | | Bond Future | 11.86 | 79.9368 | 11.8621 | 79.9368 | 0.00 |
| 23/01/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 7153 | 7 | 7153 | 7 | 0.00 |
| 23/01/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 7085 | 7 | 7085 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 7119 | 7 | 7119 | 7 | 0.00 |
| 23/01/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 4348 | 4 | 4348 | 4 | 0.00 |
| 23/01/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 4370 | 4 | 4370 | 4 | 0.00 |
| 23/01/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 4326 | 4 | 4326 | 4 | 0.00 |
| 23/01/2023 | 2044 On 02-February-23 | | | Bond Future | 11.48 | 78.8535 | 11.4756 | 78.8535 | 35,997.00 |
| 23/01/2023 | 2044 On 02-February-23 | 10.75 | Call | Bond Future | 8 | 0 | 8 | 0 | 2,500.00 |
| 23/01/2023 | 2044 On 02-February-23 | 11.20 | Call | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 23/01/2023 | 2044 On 02-February-23 | 11.75 | Call | Bond Future | 2034 | 2 | 2034 | 2 | 0.00 |
| 23/01/2023 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 200 | 0 | 200 | 0 | 0.00 |
| 23/01/2023 | 2044 On 02-February-23 | 10.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | 2044 On 02-February-23 | 11.00 | Call | Bond Future | 68 | 0 | 68 | 0 | 2,500.00 |
| 23/01/2023 | 2044 On 02-February-23 | 11.90 | Call | Bond Future | 2807 | 3 | 2807 | 3 | 0.00 |
| 23/01/2023 | 2044 On 02-February-23 | 12.00 | Call | Bond Future | 3354 | 4 | 3354 | 4 | 0.00 |
| 23/01/2023 | 2044 On 02-February-23 | 11.70 | Call | Bond Future | 1796 | 2 | 1796 | 2 | 1,700.00 |
| 23/01/2023 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 188 | 0 | 188 | 0 | 0.00 |
| 23/01/2023 | 2044 On 02-February-23 | 11.10 | Call | Bond Future | 138 | 0 | 138 | 0 | 1,700.00 |
| 23/01/2023 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 23/01/2023 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 2395 | 2 | 2395 | 2 | 0.00 |
| 23/01/2023 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 2339 | 2 | 2339 | 2 | 0.00 |
| 23/01/2023 | 2044 On 02-February-23 | 11.70 | Put | Bond Future | 368 | 0 | 368 | 0 | 0.00 |
| 23/01/2023 | 2044 On 02-February-23 | 12.00 | Put | Bond Future | 85 | 0 | 85 | 0 | 4,000.00 |
| 23/01/2023 | 2044 On 02-February-23 | 11.20 | Put | Bond Future | 2066 | 2 | 2066 | 2 | 0.00 |
| 23/01/2023 | 2044 On 02-February-23 | 11.90 | Put | Bond Future | 143 | 0 | 143 | 0 | 0.00 |
| 23/01/2023 | 2044 On 02-February-23 | 11.00 | Put | Bond Future | 3243 | 3 | 3243 | 3 | 0.00 |
| 23/01/2023 | 2044 On 02-February-23 | 11.75 | Put | Bond Future | 294 | 0 | 294 | 0 | 2,500.00 |
| 23/01/2023 | 2044 On 02-February-23 | 10.30 | Put | Bond Future | 8247 | 8 | 8247 | 8 | 0.00 |
| 23/01/2023 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 2283 | 2 | 2283 | 2 | 0.00 |
| 23/01/2023 | 2044 On 02-February-23 | 11.10 | Put | Bond Future | 2627 | 3 | 2627 | 3 | 0.00 |
| 23/01/2023 | 2044 On 02-February-23 | 10.75 | Put | Bond Future | 4937 | 5 | 4937 | 5 | 0.00 |
| 23/01/2023 | 2044 On 04-May-23 | | | Bond Future | 11.59 | 80.3750 | 11.5882 | 80.3750 | 52,713.00 |
| 23/01/2023 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 3675 | 4 | 3675 | 4 | 0.00 |
| 23/01/2023 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 4620 | 5 | 4620 | 5 | 0.00 |
| 23/01/2023 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 2602 | 3 | 2602 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | 2044 On 04-May-23 | 12.25 | Call | Bond Future | 5635 | 6 | 5635 | 6 | 0.00 |
| 23/01/2023 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 2541 | 3 | 2541 | 3 | 0.00 |
| 23/01/2023 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 2571 | 3 | 2571 | 3 | 0.00 |
| 23/01/2023 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 3652 | 4 | 3652 | 4 | 0.00 |
| 23/01/2023 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 3686 | 4 | 3686 | 4 | 0.00 |
| 23/01/2023 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 2658 | 3 | 2658 | 3 | 4,115.00 |
| 23/01/2023 | 2044 On 04-May-23 | 12.25 | Put | Bond Future | 1612 | 2 | 1612 | 2 | 1,500.00 |
| 23/01/2023 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 3618 | 4 | 3618 | 4 | 0.00 |
| 23/01/2023 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 2075 | 2 | 2075 | 2 | 4,115.00 |
| 23/01/2023 | 2044 On 03-August-23 | | | Bond Future | 11.69 | 77.6361 | 11.6926 | 77.6361 | 21,473.00 |
| 23/01/2023 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 6058 | 6 | 6058 | 6 | 0.00 |
| 23/01/2023 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 5984 | 6 | 5984 | 6 | 0.00 |
| 23/01/2023 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 6021 | 6 | 6021 | 6 | 0.00 |
| 23/01/2023 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 3189 | 3 | 3189 | 3 | 0.00 |
| 23/01/2023 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 3210 | 3 | 3210 | 3 | 0.00 |
| 23/01/2023 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 3167 | 3 | 3167 | 3 | 0.00 |
| 23/01/2023 | 2044 On 02-November-23 | | | Bond Future | 11.79 | 79.2651 | 11.7865 | 79.2651 | 0.00 |
| 23/01/2023 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 4310 | 4 | 4310 | 4 | 0.00 |
| 23/01/2023 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 4341 | 4 | 4341 | 4 | 0.00 |
| 23/01/2023 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 4371 | 4 | 4371 | 4 | 0.00 |
| 23/01/2023 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 5726 | 6 | 5726 | 6 | 0.00 |
| 23/01/2023 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 5758 | 6 | 5758 | 6 | 0.00 |
| 23/01/2023 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 5791 | 6 | 5791 | 6 | 0.00 |
| 23/01/2023 | 2044 On 01-February-24 | | | Bond Future | 11.91 | 76.3878 | 11.9128 | 76.3878 | 0.00 |
| 23/01/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 6871 | 7 | 6871 | 7 | 0.00 |
| 23/01/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 6905 | 7 | 6905 | 7 | 0.00 |
| 23/01/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 6939 | 7 | 6939 | 7 | 0.00 |
| 23/01/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 4712 | 5 | 4712 | 5 | 0.00 |
| 23/01/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 4736 | 5 | 4736 | 5 | 0.00 |
| 23/01/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 4759 | 5 | 4759 | 5 | 0.00 |
| 23/01/2023 | 2046 On 02-February-23 | | | Bond Future | 112.17 | 112.8772 | 112.1700 | 112.8772 | 7,251.00 |
| 23/01/2023 | 2046 On 04-May-23 | | | Bond Future | 112.32 | 113.0458 | 112.3238 | 113.0458 | 12,712.00 |
| 23/01/2023 | 2046 On 03-August-23 | | | Bond Future | 114.65 | 115.3852 | 114.6479 | 115.3852 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | 2046 On 02-November-23 | | | Bond Future | 114.99 | 115.7449 | 114.9917 | 115.7449 | 0.00 |
| 23/01/2023 | 2046 On 01-February-24 | | | Bond Future | 117.20 | 117.9687 | 117.2017 | 117.9687 | 0.00 |
| 23/01/2023 | 2050 On 02-February-23 | | | Bond Future | 115.87 | 114.8343 | 115.8685 | 114.8343 | 3,214.00 |
| 23/01/2023 | 2050 On 04-May-23 | | | Bond Future | 118.13 | 117.0786 | 118.1321 | 117.0786 | 10,758.00 |
| 23/01/2023 | 2050 On 03-August-23 | | | Bond Future | 118.40 | 117.3229 | 118.3978 | 117.3229 | 0.00 |
| 23/01/2023 | 2050 On 02-November-23 | | | Bond Future | 120.91 | 119.8095 | 120.9069 | 119.8095 | 0.00 |
| 23/01/2023 | 2050 On 01-February-24 | | | Bond Future | 120.99 | 119.8752 | 120.9944 | 119.8752 | 0.00 |
| 23/01/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | AL37 On 02-February-23 | | | Index Future | 869.19 | 869.6650 | 869.1860 | 869.6650 | 0.00 |
| 23/01/2023 | AL37 On 04-May-23 | | | Index Future | 885.94 | 886.4460 | 885.9380 | 886.4460 | 0.00 |
| 23/01/2023 | AL37 On 03-August-23 | | | Index Future | 904.05 | 904.5750 | 904.0450 | 904.5750 | 0.00 |
| 23/01/2023 | AL37 On 02-November-23 | | | Index Future | 922.99 | 923.5380 | 922.9920 | 923.5380 | 0.00 |
| 23/01/2023 | AL37 On 01-February-24 | | | Index Future | 940.56 | 941.1050 | 940.5620 | 941.1050 | 0.00 |
| 23/01/2023 | AL7T On 02-February-23 | | | Index Future | 1011.47 | 1012.5200 | 1011.4740 | 1012.5200 | 0.00 |
| 23/01/2023 | AL7T On 04-May-23 | | | Index Future | 1030.97 | 1032.0570 | 1030.9670 | 1032.0570 | 0.00 |
| 23/01/2023 | AL7T On 03-August-23 | | | Index Future | 1052.04 | 1053.1640 | 1052.0390 | 1053.1640 | 0.00 |
| 23/01/2023 | AL7T On 02-November-23 | | | Index Future | 1074.09 | 1075.2420 | 1074.0870 | 1075.2420 | 0.00 |
| 23/01/2023 | AL7T On 01-February-24 | | | Index Future | 1094.53 | 1095.6950 | 1094.5340 | 1095.6950 | 0.00 |
| 23/01/2023 | ALBI On 02-February-23 | | | Index Future | 878.26 | 879.3150 | 878.2600 | 879.3150 | 34.00 |
| 23/01/2023 | ALBI On 04-May-23 | | | Index Future | 895.19 | 896.2820 | 895.1870 | 896.2820 | 77.00 |
| 23/01/2023 | ALBI On 03-August-23 | | | Index Future | 913.48 | 914.6130 | 913.4830 | 914.6130 | 0.00 |
| 23/01/2023 | ALBI On 02-November-23 | | | Index Future | 932.63 | 933.7850 | 932.6270 | 933.7850 | 0.00 |
| 23/01/2023 | ALBI On 01-February-24 | | | Index Future | 950.38 | 951.5480 | 950.3820 | 951.5480 | 0.00 |
| 23/01/2023 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 23/01/2023 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2023 | ES33 On 02-February-23 | | | Bond Future | 11.92 | 76.6329 | 11.9224 | 76.6329 | 0.00 |
| 23/01/2023 | ES33 On 04-May-23 | | | Bond Future | 12.07 | 74.3365 | 12.0749 | 74.3365 | 0.00 |
| 23/01/2023 | ES33 On 03-August-23 | | | Bond Future | 12.21 | 75.8753 | 12.2146 | 75.8753 | 350.00 |
| 23/01/2023 | ES33 On 02-November-23 | | | Bond Future | 12.36 | 73.6880 | 12.3563 | 73.6880 | 0.00 |
| 23/01/2023 | ES33 On 01-February-24 | | | Bond Future | 12.54 | 75.1003 | 12.5430 | 75.1003 | 0.00 |
| 23/01/2023 | ES42 On 02-February-23 | | | Bond Future | 12.35 | 74.2144 | 12.3502 | 74.2144 | 0.00 |
| 23/01/2023 | ES42 On 04-May-23 | | | Bond Future | 12.50 | 71.4020 | 12.4951 | 71.4020 | 0.00 |
| 23/01/2023 | ES42 On 03-August-23 | | | Bond Future | 12.63 | 72.8810 | 12.6256 | 72.8810 | 4,000.00 |
| 23/01/2023 | ES42 On 02-November-23 | | | Bond Future | 12.76 | 70.1634 | 12.7577 | 70.1634 | 0.00 |
| 23/01/2023 | ES42 On 01-February-24 | | | Bond Future | 12.92 | 71.5054 | 12.9205 | 71.5054 | 0.00 |
| 23/01/2023 | GOVI On 02-February-23 | | | GOVI | 866.07 | 867.1830 | 866.0720 | 867.1830 | 139.00 |
| 23/01/2023 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 152320 | 16 | 152320 | 16 | 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 |
|------------|------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 152420 | 16 | 152420 | 16 | 0.00 |
| 23/01/2023 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 152520 | 16 | 152520 | 16 | 0.00 |
| 23/01/2023 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | GOVI On 04-May-23 | | | GOVI | 882.76 | 883.9160 | 882.7640 | 883.9160 | 799.00 |
| 23/01/2023 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 298840 | 31 | 298840 | 31 | 0.00 |
| 23/01/2023 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 298940 | 31 | 298940 | 31 | 0.00 |
| 23/01/2023 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 299040 | 31 | 299040 | 31 | 0.00 |
| 23/01/2023 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | GOVI On 03-August-23 | | | GOVI | 900.81 | 901.9930 | 900.8060 | 901.9930 | 0.00 |
| 23/01/2023 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 635760 | 65 | 635760 | 65 | 0.00 |
| 23/01/2023 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 635960 | 65 | 635960 | 65 | 0.00 |
| 23/01/2023 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 635860 | 65 | 635860 | 65 | 0.00 |
| 23/01/2023 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | GOVI On 02-November-23 | | | GOVI | 919.69 | 920.9010 | 919.6850 | 920.9010 | 0.00 |
| 23/01/2023 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 338850 | 35 | 338850 | 35 | 0.00 |
| 23/01/2023 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 338750 | 35 | 338750 | 35 | 0.00 |
| 23/01/2023 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 338650 | 35 | 338650 | 35 | 0.00 |
| 23/01/2023 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | GOVI On 01-February-24 | | | GOVI | 937.19 | 938.4190 | 937.1930 | 938.4190 | 0.00 |
| 23/01/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 572130 | 58 | 572130 | 58 | 0.00 |
| 23/01/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 572030 | 58 | 572030 | 58 | 0.00 |
| 23/01/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 571930 | 58 | 571930 | 58 | 0.00 |
| 23/01/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 23/01/2023 | IGOV On 02-February-23 | | | Index Future | 324.31 | 324.6600 | 324.3120 | 324.6600 | 151.00 |
| 23/01/2023 | IGOV On 04-May-23 | | | Index Future | 330.64 | 331.0050 | 330.6430 | 331.0050 | 654.00 |
| 23/01/2023 | IGOV On 03-August-23 | | | Index Future | 337.48 | 337.8530 | 337.4800 | 337.8530 | 0.00 |
| 23/01/2023 | IGOV On 02-November-23 | | | Index Future | 344.63 | 345.0130 | 344.6300 | 345.0130 | 0.00 |
| 23/01/2023 | IGOV On 01-February-24 | | | Index Future | 351.27 | 351.6510 | 351.2660 | 351.6510 | 0.00 |
| 23/01/2023 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 23/01/2023 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 23/01/2023 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 23/01/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 23/01/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 23/01/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 23/01/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 23/01/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 23/01/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 23/01/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 23/01/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 23/01/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 23/01/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 23/01/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 23/01/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 23/01/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 23/01/2023 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 7.59 | 92.4400 | 7.5850 | 92.4400 | 0.00 |
| 23/01/2023 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.62 | 92.4150 | 7.6150 | 92.4150 | 0.00 |
| 23/01/2023 | JBAF On 19-April-23 | | | Jibar Tradeable Future | 7.70 | 92.3350 | 7.6950 | 92.3350 | 0.00 |
| 23/01/2023 | JBAF On 17-May-23 | | | Jibar Tradeable Future | 7.72 | 92.3250 | 7.7150 | 92.3250 | 0.00 |
| 23/01/2023 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 7.70 | 92.3300 | 7.7000 | 92.3300 | 0.00 |
| 23/01/2023 | JBAF On 19-July-23 | | | Jibar Tradeable Future | 7.67 | 92.3700 | 7.6650 | 92.3700 | 0.00 |
| 23/01/2023 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 7.59 | 92.3850 | 7.5850 | 92.3850 | 75.00 |
| 23/01/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 7.43 | 92.6100 | 7.4300 | 92.6100 | 272.00 |
| 23/01/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 7.38 | 92.6750 | 7.3750 | 92.6750 | 0.00 |
| 23/01/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 7.17 | 92.8750 | 7.1700 | 92.8750 | 0.00 |
| 23/01/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 7.19 | 92.8600 | 7.1850 | 92.8600 | 68.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 7.24 | 92.7950 | 7.2400 | 92.7950 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | | | Bond Future | 11.02 | 89.9995 | 11.0226 | 89.9995 | 91,638.00 |
| 23/01/2023 | R035 On 02-February-23 | 11.98 | Call | Bond Future | 5410 | 6 | 5410 | 6 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 11708 | 12 | 11708 | 12 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 875 | 1 | 875 | 1 | 976.00 |
| 23/01/2023 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 908 | 1 | 908 | 1 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 389 | 1 | 389 | 1 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 408 | 1 | 408 | 1 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 6 | 0 | 6 | 0 | 976.00 |
| 23/01/2023 | R035 On 02-February-23 | 10.64 | Call | Bond Future | 108 | 0 | 108 | 0 | 388.00 |
| 23/01/2023 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 582.00 |
| 23/01/2023 | R035 On 02-February-23 | 9.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 9.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 388.00 |
| 23/01/2023 | R035 On 02-February-23 | 11.94 | Call | Bond Future | 5195 | 5 | 5195 | 5 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 428 | 1 | 428 | 1 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 10.60 | Call | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 10.60 | Put | Bond Future | 2632 | 2 | 2632 | 2 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 10.64 | Put | Bond Future | 2413 | 2 | 2413 | 2 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 2305 | 2 | 2305 | 2 | 582.00 |
| 23/01/2023 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 4433 | 4 | 4433 | 4 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 1278 | 1 | 1278 | 1 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 976.00 |
| 23/01/2023 | R035 On 02-February-23 | 9.89 | Put | Bond Future | 7083 | 7 | 7083 | 7 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 7614 | 7 | 7614 | 7 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 1317 | 1 | 1317 | 1 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 1358 | 1 | 1358 | 1 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 687 | 1 | 687 | 1 | 582.00 |
| 23/01/2023 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 713 | 1 | 713 | 1 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 11.98 | Put | Bond Future | 4 | 0 | 4 | 0 | 388.00 |
| 23/01/2023 | R035 On 02-February-23 | 9.85 | Put | Bond Future | 7348 | 7 | 7348 | 7 | 0.00 |
| 23/01/2023 | R035 On 02-February-23 | 11.94 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 23/01/2023 | R035 On 04-May-23 | | | Bond Future | 11.14 | 87.2330 | 11.1367 | 87.2330 | 151,288.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | R035 On 04-May-23 | 11.80 | Call | Bond Future | 5102 | 5 | 5102 | 5 | 0.00 |
| 23/01/2023 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 3004 | 3 | 3004 | 3 | 0.00 |
| 23/01/2023 | R035 On 04-May-23 | 11.87 | Call | Bond Future | 5381 | 6 | 5381 | 6 | 0.00 |
| 23/01/2023 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 1018 | 1 | 1018 | 1 | 491.00 |
| 23/01/2023 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 350 | 0 | 350 | 0 | 388.00 |
| 23/01/2023 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 11041 | 11 | 11041 | 11 | 0.00 |
| 23/01/2023 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 7868 | 8 | 7868 | 8 | 0.00 |
| 23/01/2023 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 2940 | 3 | 2940 | 3 | 0.00 |
| 23/01/2023 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 2972 | 3 | 2972 | 3 | 0.00 |
| 23/01/2023 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 1355 | 1 | 1355 | 1 | 388.00 |
| 23/01/2023 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 2845 | 3 | 2845 | 3 | 491.00 |
| 23/01/2023 | R035 On 04-May-23 | 10.55 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 770.00 |
| 23/01/2023 | R035 On 04-May-23 | 11.05 | Call | Bond Future | 2481 | 3 | 2481 | 3 | 770.00 |
| 23/01/2023 | R035 On 04-May-23 | 11.05 | Put | Bond Future | 2986 | 3 | 2986 | 3 | 0.00 |
| 23/01/2023 | R035 On 04-May-23 | 10.55 | Put | Bond Future | 4755 | 5 | 4755 | 5 | 0.00 |
| 23/01/2023 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 4550 | 4 | 4550 | 4 | 0.00 |
| 23/01/2023 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 2523 | 2 | 2523 | 2 | 0.00 |
| 23/01/2023 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 657 | 1 | 657 | 1 | 388.00 |
| 23/01/2023 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 269 | 0 | 269 | 0 | 491.00 |
| 23/01/2023 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 8296 | 8 | 8296 | 8 | 0.00 |
| 23/01/2023 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 5322 | 5 | 5322 | 5 | 0.00 |
| 23/01/2023 | R035 On 04-May-23 | 11.87 | Put | Bond Future | 1274 | 1 | 1274 | 1 | 770.00 |
| 23/01/2023 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 2574 | 3 | 2574 | 3 | 0.00 |
| 23/01/2023 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 2548 | 2 | 2548 | 2 | 0.00 |
| 23/01/2023 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 2653 | 3 | 2653 | 3 | 0.00 |
| 23/01/2023 | R035 On 04-May-23 | 11.80 | Put | Bond Future | 1374 | 1 | 1374 | 1 | 1,035.00 |
| 23/01/2023 | R035 On 03-August-23 | | | Bond Future | 11.24 | 89.0178 | 11.2387 | 89.0178 | 1,500.00 |
| 23/01/2023 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 6283 | 6 | 6283 | 6 | 0.00 |
| 23/01/2023 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 6320 | 7 | 6320 | 7 | 0.00 |
| 23/01/2023 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 6357 | 7 | 6357 | 7 | 0.00 |
| 23/01/2023 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 2174 | 2 | 2174 | 2 | 0.00 |
| 23/01/2023 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 2190 | 2 | 2190 | 2 | 0.00 |
| 23/01/2023 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 2206 | 2 | 2206 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | R035 On 02-November-23 | | | Bond Future | 11.34 | 86.3783 | 11.3418 | 86.3783 | 123.00 |
| 23/01/2023 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 4689 | 5 | 4689 | 5 | 0.00 |
| 23/01/2023 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 4628 | 5 | 4628 | 5 | 0.00 |
| 23/01/2023 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 4659 | 5 | 4659 | 5 | 0.00 |
| 23/01/2023 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 4223 | 4 | 4223 | 4 | 0.00 |
| 23/01/2023 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 4248 | 4 | 4248 | 4 | 0.00 |
| 23/01/2023 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 4198 | 4 | 4198 | 4 | 0.00 |
| 23/01/2023 | R035 On 01-February-24 | | | Bond Future | 11.49 | 88.0156 | 11.4852 | 88.0156 | 0.00 |
| 23/01/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 7142 | 7 | 7142 | 7 | 0.00 |
| 23/01/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 7075 | 7 | 7075 | 7 | 0.00 |
| 23/01/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 7109 | 7 | 7109 | 7 | 0.00 |
| 23/01/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 3378 | 3 | 3378 | 3 | 0.00 |
| 23/01/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 3396 | 3 | 3396 | 3 | 0.00 |
| 23/01/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 3360 | 3 | 3360 | 3 | 0.00 |
| 23/01/2023 | R186 On 02-February-23 | | | Bond Future | 8.28 | 108.6557 | 8.2789 | 108.6557 | 42,419.00 |
| 23/01/2023 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 459 | 1 | 459 | 1 | 0.00 |
| 23/01/2023 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 418 | 1 | 418 | 1 | 0.00 |
| 23/01/2023 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 438 | 1 | 438 | 1 | 0.00 |
| 23/01/2023 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 23/01/2023 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 278 | 0 | 278 | 0 | 0.00 |
| 23/01/2023 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 23/01/2023 | R186 On 04-May-23 | | | Bond Future | 8.32 | 110.7523 | 8.3196 | 110.7523 | 93,343.00 |
| 23/01/2023 | R186 On 04-May-23 | 8.36 | Call | Bond Future | 1186 | 1 | 1186 | 1 | 200.00 |
| 23/01/2023 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 2141 | 2 | 2141 | 2 | 0.00 |
| 23/01/2023 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 2118 | 2 | 2118 | 2 | 0.00 |
| 23/01/2023 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 2165 | 2 | 2165 | 2 | 0.00 |
| 23/01/2023 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 524 | 1 | 524 | 1 | 0.00 |
| 23/01/2023 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 532 | 1 | 532 | 1 | 0.00 |
| 23/01/2023 | R186 On 04-May-23 | 8.36 | Put | Bond Future | 1057 | 1 | 1057 | 1 | 200.00 |
| 23/01/2023 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 516 | 1 | 516 | 1 | 0.00 |
| 23/01/2023 | R186 On 03-August-23 | | | Bond Future | 8.32 | 107.7120 | 8.3222 | 107.7120 | 0.00 |
| 23/01/2023 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 4496 | 5 | 4496 | 5 | 0.00 |
| 23/01/2023 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 4446 | 5 | 4446 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 4471 | 5 | 4471 | 5 | 0.00 |
| 23/01/2023 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 321 | 0 | 321 | 0 | 0.00 |
| 23/01/2023 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 324 | 0 | 324 | 0 | 0.00 |
| 23/01/2023 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 317 | 0 | 317 | 0 | 0.00 |
| 23/01/2023 | R186 On 02-November-23 | | | Bond Future | 8.30 | 109.9714 | 8.3032 | 109.9714 | 1,257.00 |
| 23/01/2023 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 3711 | 4 | 3711 | 4 | 0.00 |
| 23/01/2023 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 3689 | 4 | 3689 | 4 | 0.00 |
| 23/01/2023 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 6030 | 6 | 6030 | 6 | 0.00 |
| 23/01/2023 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 3209 | 3 | 3209 | 3 | 1,715.00 |
| 23/01/2023 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 3732 | 4 | 3732 | 4 | 0.00 |
| 23/01/2023 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 714 | 1 | 714 | 1 | 0.00 |
| 23/01/2023 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 302 | 0 | 302 | 0 | 1,715.00 |
| 23/01/2023 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 870 | 1 | 870 | 1 | 0.00 |
| 23/01/2023 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 725 | 1 | 725 | 1 | 0.00 |
| 23/01/2023 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 720 | 1 | 720 | 1 | 0.00 |
| 23/01/2023 | R186 On 01-February-24 | | | Bond Future | 8.36 | 106.7537 | 8.3645 | 106.7537 | 0.00 |
| 23/01/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 3762 | 4 | 3762 | 4 | 0.00 |
| 23/01/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 3723 | 4 | 3723 | 4 | 0.00 |
| 23/01/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 3742 | 4 | 3742 | 4 | 0.00 |
| 23/01/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 819 | 1 | 819 | 1 | 0.00 |
| 23/01/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 830 | 1 | 830 | 1 | 0.00 |
| 23/01/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 824 | 1 | 824 | 1 | 0.00 |
| 23/01/2023 | R197 On 02-February-23 | | | Bond Future | 329.07 | 328.9562 | 329.0729 | 328.9562 | 877.00 |
| 23/01/2023 | R197 On 04-May-23 | | | Bond Future | 335.50 | 335.3850 | 335.5016 | 335.3850 | 7.00 |
| 23/01/2023 | R197 On 03-August-23 | | | Bond Future | 333.37 | 333.2570 | 333.3748 | 333.2570 | 0.00 |
| 23/01/2023 | R197 On 02-November-23 | | | Bond Future | 340.44 | 340.3212 | 340.4409 | 340.3212 | 0.00 |
| 23/01/2023 | R202 On 02-February-23 | | | Bond Future | 250.73 | 250.7181 | 250.7280 | 250.7181 | 1,246.00 |
| 23/01/2023 | R202 On 04-May-23 | | | Bond Future | 255.63 | 255.6180 | 255.6262 | 255.6180 | 4,448.00 |
| 23/01/2023 | R202 On 03-August-23 | | | Bond Future | 256.10 | 256.0906 | 256.0983 | 256.0906 | 460.00 |
| 23/01/2023 | R202 On 02-November-23 | | | Bond Future | 261.53 | 261.5185 | 261.5257 | 261.5185 | 0.00 |
| 23/01/2023 | R202 On 01-February-24 | | | Bond Future | 261.61 | 261.6011 | 261.6101 | 261.6011 | 0.00 |
| 23/01/2023 | R209 On 02-February-23 | | | Bond Future | 11.05 | 69.4132 | 11.0453 | 69.4132 | 11,626.00 |
| 23/01/2023 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 223 | 0 | 223 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 23/01/2023 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 23/01/2023 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 1514 | 2 | 1514 | 2 | 0.00 |
| 23/01/2023 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 1597 | 2 | 1597 | 2 | 0.00 |
| 23/01/2023 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 1555 | 2 | 1555 | 2 | 0.00 |
| 23/01/2023 | R209 On 04-May-23 | | | Bond Future | 11.15 | 67.6012 | 11.1499 | 67.6012 | 17,568.00 |
| 23/01/2023 | R209 On 04-May-23 | 11.50 | Call | Bond Future | 3447 | 4 | 3447 | 4 | 1,000.00 |
| 23/01/2023 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 6992 | 7 | 6992 | 7 | 0.00 |
| 23/01/2023 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 2311 | 2 | 2311 | 2 | 0.00 |
| 23/01/2023 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 2029 | 2 | 2029 | 2 | 2,500.00 |
| 23/01/2023 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 2259 | 2 | 2259 | 2 | 0.00 |
| 23/01/2023 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 2285 | 2 | 2285 | 2 | 0.00 |
| 23/01/2023 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 401 | 0 | 401 | 0 | 500.00 |
| 23/01/2023 | R209 On 04-May-23 | 10.50 | Call | Bond Future | 1003 | 1 | 1003 | 1 | 2,500.00 |
| 23/01/2023 | R209 On 04-May-23 | 10.50 | Put | Bond Future | 4444 | 4 | 4444 | 4 | 0.00 |
| 23/01/2023 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 6657 | 7 | 6657 | 7 | 0.00 |
| 23/01/2023 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 2541 | 3 | 2541 | 3 | 0.00 |
| 23/01/2023 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 2566 | 3 | 2566 | 3 | 0.00 |
| 23/01/2023 | R209 On 04-May-23 | 11.50 | Put | Bond Future | 1690 | 2 | 1690 | 2 | 0.00 |
| 23/01/2023 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 2802 | 3 | 2802 | 3 | 6,250.00 |
| 23/01/2023 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 2516 | 3 | 2516 | 3 | 0.00 |
| 23/01/2023 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 560 | 1 | 560 | 1 | 8,500.00 |
| 23/01/2023 | R209 On 03-August-23 | | | Bond Future | 11.24 | 68.9847 | 11.2417 | 68.9847 | 1,690.00 |
| 23/01/2023 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 5427 | 5 | 5427 | 5 | 0.00 |
| 23/01/2023 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 5395 | 5 | 5395 | 5 | 0.00 |
| 23/01/2023 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 5363 | 5 | 5363 | 5 | 0.00 |
| 23/01/2023 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 1986 | 2 | 1986 | 2 | 0.00 |
| 23/01/2023 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 2016 | 2 | 2016 | 2 | 0.00 |
| 23/01/2023 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 2001 | 2 | 2001 | 2 | 0.00 |
| 23/01/2023 | R209 On 02-November-23 | | | Bond Future | 11.33 | 67.2793 | 11.3311 | 67.2793 | 5,720.00 |
| 23/01/2023 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 3957 | 4 | 3957 | 4 | 0.00 |
| 23/01/2023 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 3931 | 4 | 3931 | 4 | 0.00 |
| 23/01/2023 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 3905 | 4 | 3905 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 3910 | 4 | 3910 | 4 | 0.00 |
| 23/01/2023 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 3887 | 4 | 3887 | 4 | 0.00 |
| 23/01/2023 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 3864 | 4 | 3864 | 4 | 0.00 |
| 23/01/2023 | R209 On 01-February-24 | | | Bond Future | 11.45 | 68.5540 | 11.4519 | 68.5540 | 0.00 |
| 23/01/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 6211 | 6 | 6211 | 6 | 0.00 |
| 23/01/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 6181 | 6 | 6181 | 6 | 0.00 |
| 23/01/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 6240 | 6 | 6240 | 6 | 0.00 |
| 23/01/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 2993 | 3 | 2993 | 3 | 0.00 |
| 23/01/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 3010 | 3 | 3010 | 3 | 0.00 |
| 23/01/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 3026 | 3 | 3026 | 3 | 0.00 |
| 23/01/2023 | R210 On 02-February-23 | | | Bond Future | 223.88 | 223.1330 | 223.8788 | 223.1330 | 372.00 |
| 23/01/2023 | R210 On 04-May-23 | | | Bond Future | 225.16 | 224.4051 | 225.1638 | 224.4051 | 72.00 |
| 23/01/2023 | R210 On 03-August-23 | | | Bond Future | 229.82 | 229.0488 | 229.8223 | 229.0488 | 300.00 |
| 23/01/2023 | R210 On 02-November-23 | | | Bond Future | 231.53 | 230.7411 | 231.5307 | 230.7411 | 0.00 |
| 23/01/2023 | R210 On 01-February-24 | | | Bond Future | 235.98 | 235.1759 | 235.9819 | 235.1759 | 0.00 |
| 23/01/2023 | R213 On 02-February-23 | | | Bond Future | 10.24 | 85.7498 | 10.2363 | 85.7498 | 20,450.00 |
| 23/01/2023 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 476.00 |
| 23/01/2023 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 1213 | 1 | 1213 | 1 | 912.00 |
| 23/01/2023 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 583 | 1 | 583 | 1 | 0.00 |
| 23/01/2023 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 559 | 1 | 559 | 1 | 0.00 |
| 23/01/2023 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 608 | 1 | 608 | 1 | 0.00 |
| 23/01/2023 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 948 | 1 | 948 | 1 | 0.00 |
| 23/01/2023 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 23/01/2023 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 8738 | 9 | 8738 | 9 | 0.00 |
| 23/01/2023 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 912.00 |
| 23/01/2023 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 661 | 1 | 661 | 1 | 0.00 |
| 23/01/2023 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 23/01/2023 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 407 | 0 | 407 | 0 | 476.00 |
| 23/01/2023 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 684 | 1 | 684 | 1 | 0.00 |
| 23/01/2023 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 638 | 1 | 638 | 1 | 0.00 |
| 23/01/2023 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 5351 | 5 | 5351 | 5 | 0.00 |
| 23/01/2023 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 1286 | 1 | 1286 | 1 | 476.00 |
| 23/01/2023 | R213 On 04-May-23 | | | Bond Future | 10.34 | 83.8527 | 10.3392 | 83.8527 | 32,873.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 3241 | 3 | 3241 | 3 | 0.00 |
| 23/01/2023 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 3212 | 3 | 3212 | 3 | 0.00 |
| 23/01/2023 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 3271 | 3 | 3271 | 3 | 0.00 |
| 23/01/2023 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 1384 | 1 | 1384 | 1 | 0.00 |
| 23/01/2023 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 1415 | 1 | 1415 | 1 | 0.00 |
| 23/01/2023 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 1400 | 1 | 1400 | 1 | 0.00 |
| 23/01/2023 | R213 On 03-August-23 | | | Bond Future | 10.43 | 85.5682 | 10.4270 | 85.5682 | 0.00 |
| 23/01/2023 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 6312 | 6 | 6312 | 6 | 0.00 |
| 23/01/2023 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 6279 | 6 | 6279 | 6 | 0.00 |
| 23/01/2023 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 6345 | 6 | 6345 | 6 | 0.00 |
| 23/01/2023 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 1104 | 1 | 1104 | 1 | 0.00 |
| 23/01/2023 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 1113 | 1 | 1113 | 1 | 0.00 |
| 23/01/2023 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 1095 | 1 | 1095 | 1 | 0.00 |
| 23/01/2023 | R213 On 02-November-23 | | | Bond Future | 10.52 | 83.8083 | 10.5163 | 83.8083 | 1,911.00 |
| 23/01/2023 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 4788 | 5 | 4788 | 5 | 0.00 |
| 23/01/2023 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 4760 | 5 | 4760 | 5 | 0.00 |
| 23/01/2023 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 4817 | 5 | 4817 | 5 | 0.00 |
| 23/01/2023 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 2149 | 2 | 2149 | 2 | 0.00 |
| 23/01/2023 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 2177 | 2 | 2177 | 2 | 0.00 |
| 23/01/2023 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 2163 | 2 | 2163 | 2 | 0.00 |
| 23/01/2023 | R213 On 01-February-24 | | | Bond Future | 10.65 | 85.3979 | 10.6540 | 85.3979 | 0.00 |
| 23/01/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 6280 | 6 | 6280 | 6 | 0.00 |
| 23/01/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 6250 | 6 | 6250 | 6 | 0.00 |
| 23/01/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 6221 | 6 | 6221 | 6 | 0.00 |
| 23/01/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 1865 | 2 | 1865 | 2 | 0.00 |
| 23/01/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 1854 | 2 | 1854 | 2 | 0.00 |
| 23/01/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 1843 | 2 | 1843 | 2 | 0.00 |
| 23/01/2023 | R214 On 02-February-23 | | | Bond Future | 11.33 | 66.1588 | 11.3254 | 66.1588 | 68,050.00 |
| 23/01/2023 | R214 On 02-February-23 | | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | R214 On 02-February-23 | 10.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2023 | R214 On 02-February-23 | 11.00 | Call | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 23/01/2023 | R214 On 02-February-23 | 10.90 | Call | Bond Future | 81 | 0 | 81 | 0 | 2,300.00 |
| 23/01/2023 | R214 On 02-February-23 | 11.80 | Call | Bond Future | 2561 | 3 | 2561 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 23/01/2023 | R214 On 02-February-23 | 11.60 | Call | Bond Future | 1691 | 2 | 1691 | 2 | 2,300.00 |
| 23/01/2023 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 245 | 0 | 245 | 0 | 0.00 |
| 23/01/2023 | R214 On 02-February-23 | 11.10 | Call | Bond Future | 272 | 0 | 272 | 0 | 0.00 |
| 23/01/2023 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 23/01/2023 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 1627 | 2 | 1627 | 2 | 0.00 |
| 23/01/2023 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 1585 | 2 | 1585 | 2 | 0.00 |
| 23/01/2023 | R214 On 02-February-23 | 10.90 | Put | Bond Future | 2431 | 2 | 2431 | 2 | 0.00 |
| 23/01/2023 | R214 On 02-February-23 | 11.60 | Put | Bond Future | 242 | 0 | 242 | 0 | 0.00 |
| 23/01/2023 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 1543 | 2 | 1543 | 2 | 0.00 |
| 23/01/2023 | R214 On 02-February-23 | 11.10 | Put | Bond Future | 1501 | 2 | 1501 | 2 | 0.00 |
| 23/01/2023 | R214 On 02-February-23 | 11.80 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 23/01/2023 | R214 On 02-February-23 | 11.00 | Put | Bond Future | 1941 | 2 | 1941 | 2 | 0.00 |
| 23/01/2023 | R214 On 02-February-23 | 10.30 | Put | Bond Future | 5902 | 6 | 5902 | 6 | 0.00 |
| 23/01/2023 | R214 On 02-February-23 | | Put | Bond Future | 33915 | 34 | 33915 | 34 | 0.00 |
| 23/01/2023 | R214 On 04-May-23 | | | Bond Future | 11.43 | 64.1373 | 11.4261 | 64.1373 | 22,783.00 |
| 23/01/2023 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 2445 | 3 | 2445 | 3 | 0.00 |
| 23/01/2023 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 2391 | 2 | 2391 | 2 | 0.00 |
| 23/01/2023 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 2418 | 2 | 2418 | 2 | 0.00 |
| 23/01/2023 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 2716 | 3 | 2716 | 3 | 0.00 |
| 23/01/2023 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 2742 | 3 | 2742 | 3 | 0.00 |
| 23/01/2023 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 2690 | 3 | 2690 | 3 | 0.00 |
| 23/01/2023 | R214 On 03-August-23 | | | Bond Future | 11.52 | 65.4495 | 11.5163 | 65.4495 | 2,980.00 |
| 23/01/2023 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 5482 | 6 | 5482 | 6 | 0.00 |
| 23/01/2023 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 5418 | 5 | 5418 | 5 | 0.00 |
| 23/01/2023 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 5450 | 6 | 5450 | 6 | 0.00 |
| 23/01/2023 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 2268 | 2 | 2268 | 2 | 0.00 |
| 23/01/2023 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 2284 | 2 | 2284 | 2 | 0.00 |
| 23/01/2023 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 2252 | 2 | 2252 | 2 | 0.00 |
| 23/01/2023 | R214 On 02-November-23 | | | Bond Future | 11.61 | 63.5218 | 11.6065 | 63.5218 | 0.00 |
| 23/01/2023 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 3811 | 4 | 3811 | 4 | 0.00 |
| 23/01/2023 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 3759 | 4 | 3759 | 4 | 0.00 |
| 23/01/2023 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 3785 | 4 | 3785 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 4549 | 5 | 4549 | 5 | 0.00 |
| 23/01/2023 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 4576 | 5 | 4576 | 5 | 0.00 |
| 23/01/2023 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 4522 | 5 | 4522 | 5 | 0.00 |
| 23/01/2023 | R214 On 01-February-24 | | | Bond Future | 11.73 | 64.7259 | 11.7281 | 64.7259 | 0.00 |
| 23/01/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 5775 | 6 | 5775 | 6 | 0.00 |
| 23/01/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 5804 | 6 | 5804 | 6 | 0.00 |
| 23/01/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 5833 | 6 | 5833 | 6 | 0.00 |
| 23/01/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 3698 | 4 | 3698 | 4 | 0.00 |
| 23/01/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 3717 | 4 | 3717 | 4 | 0.00 |
| 23/01/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 3737 | 4 | 3737 | 4 | 0.00 |
| 23/01/2023 | R248 On 02-February-23 | | | Bond Future | 11.32 | 82.7538 | 11.3246 | 82.7538 | 55,768.00 |
| 23/01/2023 | R248 On 02-February-23 | 10.40 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/01/2023 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 279 | 0 | 279 | 0 | 0.00 |
| 23/01/2023 | R248 On 02-February-23 | 11.10 | Call | Bond Future | 346 | 1 | 346 | 1 | 0.00 |
| 23/01/2023 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 295 | 0 | 295 | 0 | 0.00 |
| 23/01/2023 | R248 On 02-February-23 | 11.00 | Call | Bond Future | 197 | 0 | 197 | 0 | 2,900.00 |
| 23/01/2023 | R248 On 02-February-23 | 11.60 | Call | Bond Future | 2124 | 2 | 2124 | 2 | 2,900.00 |
| 23/01/2023 | R248 On 02-February-23 | 11.70 | Call | Bond Future | 2650 | 3 | 2650 | 3 | 0.00 |
| 23/01/2023 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 23/01/2023 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 1989 | 2 | 1989 | 2 | 0.00 |
| 23/01/2023 | R248 On 02-February-23 | 11.10 | Put | Bond Future | 1884 | 2 | 1884 | 2 | 0.00 |
| 23/01/2023 | R248 On 02-February-23 | 11.70 | Put | Bond Future | 192 | 0 | 192 | 0 | 0.00 |
| 23/01/2023 | R248 On 02-February-23 | 11.60 | Put | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 23/01/2023 | R248 On 02-February-23 | 11.00 | Put | Bond Future | 2437 | 2 | 2437 | 2 | 0.00 |
| 23/01/2023 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 2043 | 2 | 2043 | 2 | 0.00 |
| 23/01/2023 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 2097 | 2 | 2097 | 2 | 0.00 |
| 23/01/2023 | R248 On 02-February-23 | 10.40 | Put | Bond Future | 6683 | 6 | 6683 | 6 | 0.00 |
| 23/01/2023 | R248 On 04-May-23 | | | Bond Future | 11.43 | 79.8917 | 11.4276 | 79.8917 | 249,874.00 |
| 23/01/2023 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 2940 | 3 | 2940 | 3 | 0.00 |
| 23/01/2023 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 2906 | 3 | 2906 | 3 | 0.00 |
| 23/01/2023 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 2973 | 3 | 2973 | 3 | 0.00 |
| 23/01/2023 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 3491 | 3 | 3491 | 3 | 0.00 |
| 23/01/2023 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 3558 | 4 | 3558 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2023 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 3524 | 3 | 3524 | 3 | 0.00 |
| 23/01/2023 | R248 On 03-August-23 | | | Bond Future | 11.52 | 81.4888 | 11.5231 | 81.4888 | 0.00 |
| 23/01/2023 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 6601 | 7 | 6601 | 7 | 0.00 |
| 23/01/2023 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 6562 | 7 | 6562 | 7 | 0.00 |
| 23/01/2023 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 6640 | 7 | 6640 | 7 | 0.00 |
| 23/01/2023 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 2969 | 3 | 2969 | 3 | 0.00 |
| 23/01/2023 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 3010 | 3 | 3010 | 3 | 0.00 |
| 23/01/2023 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 2990 | 3 | 2990 | 3 | 0.00 |
| 23/01/2023 | R248 On 02-November-23 | | | Bond Future | 11.61 | 78.7743 | 11.6099 | 78.7743 | 0.00 |
| 23/01/2023 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 4833 | 5 | 4833 | 5 | 0.00 |
| 23/01/2023 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 4800 | 5 | 4800 | 5 | 0.00 |
| 23/01/2023 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 4767 | 5 | 4767 | 5 | 0.00 |
| 23/01/2023 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 5612 | 6 | 5612 | 6 | 0.00 |
| 23/01/2023 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 5678 | 6 | 5678 | 6 | 0.00 |
| 23/01/2023 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 5645 | 6 | 5645 | 6 | 0.00 |
| 23/01/2023 | R248 On 01-February-24 | | | Bond Future | 11.73 | 80.3041 | 11.7251 | 80.3041 | 13,000.00 |
| 23/01/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 7183 | 7 | 7183 | 7 | 0.00 |
| 23/01/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 7147 | 7 | 7147 | 7 | 0.00 |
| 23/01/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 7111 | 7 | 7111 | 7 | 0.00 |
| 23/01/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 4563 | 5 | 4563 | 5 | 0.00 |
| 23/01/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 4539 | 4 | 4539 | 4 | 0.00 |
| 23/01/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 4515 | 4 | 4515 | 4 | 0.00 |