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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2023

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | 2025 On 03-August-23 | | | Bond Future | 170.07 | 170.0476 | 170.0660 | 170.0476 | 6,305.00 |
| 23/05/2023 | 2025 On 02-November-23 | | | Bond Future | 173.91 | 173.8915 | 173.9097 | 173.8915 | 0.00 |
| 23/05/2023 | 2025 On 01-February-24 | | | Bond Future | 176.10 | 176.0813 | 176.0997 | 176.0813 | 0.00 |
| 23/05/2023 | 2025 On 02-May-24 | | | Bond Future | 180.16 | 180.1438 | 180.1629 | 180.1438 | 0.00 |
| 23/05/2023 | 2025 On 01-August-24 | | | Bond Future | 182.22 | 182.1979 | 182.2183 | 182.1979 | 0.00 |
| 23/05/2023 | 2029 On 03-August-23 | | | Bond Future | 123.39 | 123.3765 | 123.3916 | 123.3765 | 2,275.00 |
| 23/05/2023 | 2029 On 02-November-23 | | | Bond Future | 124.83 | 124.8185 | 124.8335 | 124.8185 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | 2029 On 01-February-24 | | | Bond Future | 127.71 | 127.6964 | 127.7117 | 127.6964 | 0.00 |
| 23/05/2023 | 2029 On 02-May-24 | | | Bond Future | 129.27 | 129.2547 | 129.2705 | 129.2547 | 0.00 |
| 23/05/2023 | 2029 On 01-August-24 | | | Bond Future | 132.09 | 132.0690 | 132.0858 | 132.0690 | 0.00 |
| 23/05/2023 | 2030 On 03-August-23 | | | Bond Future | 11.33 | 85.1368 | 11.3317 | 85.1368 | 103,751.00 |
| 23/05/2023 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 1480 | 1 | 1480 | 1 | 0.00 |
| 23/05/2023 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 5149 | 5 | 5149 | 5 | 0.00 |
| 23/05/2023 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 195 | 0 | 195 | 0 | 1,012.00 |
| 23/05/2023 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 371 | 0 | 371 | 0 | 350.00 |
| 23/05/2023 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 1436 | 1 | 1436 | 1 | 0.00 |
| 23/05/2023 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 1458 | 1 | 1458 | 1 | 0.00 |
| 23/05/2023 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 6184 | 6 | 6184 | 6 | 0.00 |
| 23/05/2023 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 141 | 0 | 141 | 0 | 350.00 |
| 23/05/2023 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 1365 | 1 | 1365 | 1 | 0.00 |
| 23/05/2023 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 1402 | 1 | 1402 | 1 | 0.00 |
| 23/05/2023 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 3198 | 3 | 3198 | 3 | 0.00 |
| 23/05/2023 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 226 | 0 | 226 | 0 | 1,012.00 |
| 23/05/2023 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 4089 | 4 | 4089 | 4 | 0.00 |
| 23/05/2023 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 1384 | 1 | 1384 | 1 | 0.00 |
| 23/05/2023 | 2030 On 02-November-23 | | | Bond Future | 11.44 | 87.0416 | 11.4449 | 87.0416 | 116.00 |
| 23/05/2023 | 2030 On 02-November-23 | 11.57 | Call | Bond Future | 2430 | 2 | 2430 | 2 | 0.00 |
| 23/05/2023 | 2030 On 02-November-23 | 9.89 | Call | Bond Future | 316 | 0 | 316 | 0 | 500.00 |
| 23/05/2023 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 1071 | 1 | 1071 | 1 | 0.00 |
| 23/05/2023 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 1058 | 1 | 1058 | 1 | 0.00 |
| 23/05/2023 | 2030 On 02-November-23 | 11.43 | Call | Bond Future | 2126 | 2 | 2126 | 2 | 0.00 |
| 23/05/2023 | 2030 On 02-November-23 | 10.07 | Call | Bond Future | 398 | 0 | 398 | 0 | 800.00 |
| 23/05/2023 | 2030 On 02-November-23 | 10.39 | Call | Bond Future | 610 | 1 | 610 | 1 | 500.00 |
| 23/05/2023 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 1045 | 1 | 1045 | 1 | 0.00 |
| 23/05/2023 | 2030 On 02-November-23 | 9.57 | Call | Bond Future | 207 | 0 | 207 | 0 | 800.00 |
| 23/05/2023 | 2030 On 02-November-23 | 9.57 | Put | Bond Future | 8024 | 8 | 8024 | 8 | 0.00 |
| 23/05/2023 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 3637 | 4 | 3637 | 4 | 0.00 |
| 23/05/2023 | 2030 On 02-November-23 | 10.07 | Put | Bond Future | 6046 | 6 | 6046 | 6 | 0.00 |
| 23/05/2023 | 2030 On 02-November-23 | 11.43 | Put | Bond Future | 2185 | 2 | 2185 | 2 | 500.00 |
| 23/05/2023 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 3609 | 4 | 3609 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 3582 | 4 | 3582 | 4 | 0.00 |
| 23/05/2023 | 2030 On 02-November-23 | 10.39 | Put | Bond Future | 4902 | 5 | 4902 | 5 | 0.00 |
| 23/05/2023 | 2030 On 02-November-23 | 9.89 | Put | Bond Future | 6737 | 7 | 6737 | 7 | 0.00 |
| 23/05/2023 | 2030 On 02-November-23 | 11.57 | Put | Bond Future | 1939 | 2 | 1939 | 2 | 800.00 |
| 23/05/2023 | 2030 On 01-February-24 | | | Bond Future | 11.56 | 85.0227 | 11.5604 | 85.0227 | 0.00 |
| 23/05/2023 | 2030 On 01-February-24 | 11.75 | Call | Bond Future | 3064 | 3 | 3064 | 3 | 0.00 |
| 23/05/2023 | 2030 On 01-February-24 | 11.86 | Call | Bond Future | 3315 | 3 | 3315 | 3 | 0.00 |
| 23/05/2023 | 2030 On 01-February-24 | 12.10 | Call | Bond Future | 3891 | 4 | 3891 | 4 | 0.00 |
| 23/05/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 2231 | 2 | 2231 | 2 | 0.00 |
| 23/05/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 2251 | 2 | 2251 | 2 | 0.00 |
| 23/05/2023 | 2030 On 01-February-24 | 10.39 | Call | Bond Future | 861 | 1 | 861 | 1 | 500.00 |
| 23/05/2023 | 2030 On 01-February-24 | 11.31 | Call | Bond Future | 2156 | 2 | 2156 | 2 | 0.00 |
| 23/05/2023 | 2030 On 01-February-24 | 9.57 | Call | Bond Future | 362 | 0 | 362 | 0 | 400.00 |
| 23/05/2023 | 2030 On 01-February-24 | 9.89 | Call | Bond Future | 509 | 1 | 509 | 1 | 500.00 |
| 23/05/2023 | 2030 On 01-February-24 | 10.07 | Call | Bond Future | 612 | 1 | 612 | 1 | 400.00 |
| 23/05/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 2270 | 2 | 2270 | 2 | 0.00 |
| 23/05/2023 | 2030 On 01-February-24 | 11.00 | Call | Bond Future | 1620 | 2 | 1620 | 2 | 0.00 |
| 23/05/2023 | 2030 On 01-February-24 | 9.93 | Call | Bond Future | 530 | 1 | 530 | 1 | 1,360.00 |
| 23/05/2023 | 2030 On 01-February-24 | 10.16 | Call | Bond Future | 670 | 1 | 670 | 1 | 200.00 |
| 23/05/2023 | 2030 On 01-February-24 | 10.16 | Put | Bond Future | 6238 | 6 | 6238 | 6 | 0.00 |
| 23/05/2023 | 2030 On 01-February-24 | 9.57 | Put | Bond Future | 8411 | 8 | 8411 | 8 | 0.00 |
| 23/05/2023 | 2030 On 01-February-24 | 9.89 | Put | Bond Future | 7202 | 7 | 7202 | 7 | 0.00 |
| 23/05/2023 | 2030 On 01-February-24 | 9.93 | Put | Bond Future | 7055 | 7 | 7055 | 7 | 0.00 |
| 23/05/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 3001 | 3 | 3001 | 3 | 0.00 |
| 23/05/2023 | 2030 On 01-February-24 | 11.86 | Put | Bond Future | 2180 | 2 | 2180 | 2 | 500.00 |
| 23/05/2023 | 2030 On 01-February-24 | 12.10 | Put | Bond Future | 1860 | 2 | 1860 | 2 | 400.00 |
| 23/05/2023 | 2030 On 01-February-24 | 10.07 | Put | Bond Future | 6553 | 7 | 6553 | 7 | 0.00 |
| 23/05/2023 | 2030 On 01-February-24 | 11.31 | Put | Bond Future | 3119 | 3 | 3119 | 3 | 1,360.00 |
| 23/05/2023 | 2030 On 01-February-24 | 10.39 | Put | Bond Future | 5484 | 6 | 5484 | 6 | 0.00 |
| 23/05/2023 | 2030 On 01-February-24 | 11.00 | Put | Bond Future | 3795 | 4 | 3795 | 4 | 200.00 |
| 23/05/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 3020 | 3 | 3020 | 3 | 0.00 |
| 23/05/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 3040 | 3 | 3040 | 3 | 0.00 |
| 23/05/2023 | 2030 On 01-February-24 | 11.75 | Put | Bond Future | 2343 | 2 | 2343 | 2 | 200.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | 2030 On 02-May-24 | | | Bond Future | 11.69 | 86.9647 | 11.6900 | 86.9647 | 0.00 |
| 23/05/2023 | 2030 On 02-May-24 | 11.94 | Call | Bond Future | 3251 | 3 | 3251 | 3 | 0.00 |
| 23/05/2023 | 2030 On 02-May-24 | 10.16 | Call | Bond Future | 640 | 1 | 640 | 1 | 1,000.00 |
| 23/05/2023 | 2030 On 02-May-24 | 9.83 | Call | Bond Future | 451 | 0 | 451 | 0 | 0.00 |
| 23/05/2023 | 2030 On 02-May-24 | 12.38 | Call | Bond Future | 4289 | 4 | 4289 | 4 | 0.00 |
| 23/05/2023 | 2030 On 02-May-24 | 10.82 | Call | Bond Future | 1260 | 1 | 1260 | 1 | 1,080.00 |
| 23/05/2023 | 2030 On 02-May-24 | 9.66 | Call | Bond Future | 373 | 0 | 373 | 0 | 1,000.00 |
| 23/05/2023 | 2030 On 02-May-24 | 9.81 | Call | Bond Future | 441 | 0 | 441 | 0 | 0.00 |
| 23/05/2023 | 2030 On 02-May-24 | 9.82 | Call | Bond Future | 446 | 0 | 446 | 0 | 0.00 |
| 23/05/2023 | 2030 On 02-May-24 | 9.82 | Put | Bond Future | 7723 | 8 | 7723 | 8 | 0.00 |
| 23/05/2023 | 2030 On 02-May-24 | 9.81 | Put | Bond Future | 7759 | 8 | 7759 | 8 | 0.00 |
| 23/05/2023 | 2030 On 02-May-24 | 9.66 | Put | Bond Future | 8308 | 8 | 8308 | 8 | 0.00 |
| 23/05/2023 | 2030 On 02-May-24 | 10.82 | Put | Bond Future | 4553 | 5 | 4553 | 5 | 0.00 |
| 23/05/2023 | 2030 On 02-May-24 | 12.38 | Put | Bond Future | 1786 | 2 | 1786 | 2 | 1,080.00 |
| 23/05/2023 | 2030 On 02-May-24 | 9.83 | Put | Bond Future | 7687 | 8 | 7687 | 8 | 0.00 |
| 23/05/2023 | 2030 On 02-May-24 | 10.16 | Put | Bond Future | 6538 | 7 | 6538 | 7 | 0.00 |
| 23/05/2023 | 2030 On 02-May-24 | 11.94 | Put | Bond Future | 2333 | 2 | 2333 | 2 | 1,000.00 |
| 23/05/2023 | 2030 On 01-August-24 | | | Bond Future | 11.87 | 84.8299 | 11.8664 | 84.8299 | 0.00 |
| 23/05/2023 | 2030 On 01-August-24 | 10.39 | Call | Bond Future | 917 | 1 | 917 | 1 | 0.00 |
| 23/05/2023 | 2030 On 01-August-24 | 10.38 | Call | Bond Future | 910 | 1 | 910 | 1 | 0.00 |
| 23/05/2023 | 2030 On 01-August-24 | 10.37 | Call | Bond Future | 902 | 1 | 902 | 1 | 0.00 |
| 23/05/2023 | 2030 On 01-August-24 | 10.37 | Put | Bond Future | 6442 | 6 | 6442 | 6 | 0.00 |
| 23/05/2023 | 2030 On 01-August-24 | 10.38 | Put | Bond Future | 6412 | 6 | 6412 | 6 | 0.00 |
| 23/05/2023 | 2030 On 01-August-24 | 10.39 | Put | Bond Future | 6381 | 6 | 6381 | 6 | 0.00 |
| 23/05/2023 | 2032 On 03-August-23 | | | Bond Future | 11.99 | 83.1431 | 11.9920 | 83.1431 | 119,198.00 |
| 23/05/2023 | 2032 On 03-August-23 | 11.45 | Call | Bond Future | 602 | 1 | 602 | 1 | 0.00 |
| 23/05/2023 | 2032 On 03-August-23 | 12.00 | Call | Bond Future | 1679 | 2 | 1679 | 2 | 5,000.00 |
| 23/05/2023 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 1131 | 1 | 1131 | 1 | 0.00 |
| 23/05/2023 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 1111 | 1 | 1111 | 1 | 0.00 |
| 23/05/2023 | 2032 On 03-August-23 | 9.60 | Call | Bond Future | 1 | 0 | 1 | 0 | 1,500.00 |
| 23/05/2023 | 2032 On 03-August-23 | 10.30 | Call | Bond Future | 16 | 0 | 16 | 0 | 7,500.00 |
| 23/05/2023 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 1152 | 1 | 1152 | 1 | 0.00 |
| 23/05/2023 | 2032 On 03-August-23 | 11.55 | Call | Bond Future | 750 | 1 | 750 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 1437 | 1 | 1437 | 1 | 5,000.00 |
| 23/05/2023 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 1859 | 2 | 1859 | 2 | 0.00 |
| 23/05/2023 | 2032 On 03-August-23 | 11.55 | Put | Bond Future | 2806 | 3 | 2806 | 3 | 7,500.00 |
| 23/05/2023 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 2176 | 2 | 2176 | 2 | 0.00 |
| 23/05/2023 | 2032 On 03-August-23 | 10.30 | Put | Bond Future | 8273 | 8 | 8273 | 8 | 0.00 |
| 23/05/2023 | 2032 On 03-August-23 | 9.60 | Put | Bond Future | 11998 | 12 | 11998 | 12 | 0.00 |
| 23/05/2023 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 2228 | 2 | 2228 | 2 | 0.00 |
| 23/05/2023 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 2202 | 2 | 2202 | 2 | 0.00 |
| 23/05/2023 | 2032 On 03-August-23 | 12.00 | Put | Bond Future | 1642 | 2 | 1642 | 2 | 0.00 |
| 23/05/2023 | 2032 On 03-August-23 | 11.45 | Put | Bond Future | 3132 | 3 | 3132 | 3 | 7,500.00 |
| 23/05/2023 | 2032 On 02-November-23 | | | Bond Future | 12.12 | 80.8393 | 12.1193 | 80.8393 | 64,900.00 |
| 23/05/2023 | 2032 On 02-November-23 | 12.26 | Call | Bond Future | 2904 | 3 | 2904 | 3 | 0.00 |
| 23/05/2023 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 924 | 1 | 924 | 1 | 0.00 |
| 23/05/2023 | 2032 On 02-November-23 | 11.09 | Call | Bond Future | 761 | 1 | 761 | 1 | 500.00 |
| 23/05/2023 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 912 | 1 | 912 | 1 | 0.00 |
| 23/05/2023 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 937 | 1 | 937 | 1 | 0.00 |
| 23/05/2023 | 2032 On 02-November-23 | 10.59 | Call | Bond Future | 385 | 0 | 385 | 0 | 500.00 |
| 23/05/2023 | 2032 On 02-November-23 | 11.90 | Call | Bond Future | 2054 | 2 | 2054 | 2 | 0.00 |
| 23/05/2023 | 2032 On 02-November-23 | 11.90 | Put | Bond Future | 3042 | 3 | 3042 | 3 | 0.00 |
| 23/05/2023 | 2032 On 02-November-23 | 10.59 | Put | Bond Future | 7620 | 8 | 7620 | 8 | 0.00 |
| 23/05/2023 | 2032 On 02-November-23 | 11.09 | Put | Bond Future | 5540 | 6 | 5540 | 6 | 0.00 |
| 23/05/2023 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 4996 | 5 | 4996 | 5 | 0.00 |
| 23/05/2023 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 5067 | 5 | 5067 | 5 | 0.00 |
| 23/05/2023 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 5032 | 5 | 5032 | 5 | 0.00 |
| 23/05/2023 | 2032 On 02-November-23 | 12.26 | Put | Bond Future | 2278 | 2 | 2278 | 2 | 500.00 |
| 23/05/2023 | 2032 On 01-February-24 | | | Bond Future | 12.25 | 82.6850 | 12.2457 | 82.6850 | 0.00 |
| 23/05/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 2287 | 2 | 2287 | 2 | 0.00 |
| 23/05/2023 | 2032 On 01-February-24 | 10.76 | Call | Bond Future | 766 | 1 | 766 | 1 | 1,200.00 |
| 23/05/2023 | 2032 On 01-February-24 | 12.62 | Call | Bond Future | 4105 | 4 | 4105 | 4 | 0.00 |
| 23/05/2023 | 2032 On 01-February-24 | 12.73 | Call | Bond Future | 4404 | 4 | 4404 | 4 | 0.00 |
| 23/05/2023 | 2032 On 01-February-24 | 12.50 | Call | Bond Future | 3789 | 4 | 3789 | 4 | 0.00 |
| 23/05/2023 | 2032 On 01-February-24 | 11.75 | Call | Bond Future | 2091 | 2 | 2091 | 2 | 0.00 |
| 23/05/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 2247 | 2 | 2247 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 2267 | 2 | 2267 | 2 | 0.00 |
| 23/05/2023 | 2032 On 01-February-24 | 10.78 | Call | Bond Future | 782 | 1 | 782 | 1 | 200.00 |
| 23/05/2023 | 2032 On 01-February-24 | 11.09 | Call | Bond Future | 1081 | 1 | 1081 | 1 | 500.00 |
| 23/05/2023 | 2032 On 01-February-24 | 10.01 | Call | Bond Future | 331 | 0 | 331 | 0 | 1,200.00 |
| 23/05/2023 | 2032 On 01-February-24 | 10.59 | Call | Bond Future | 640 | 1 | 640 | 1 | 500.00 |
| 23/05/2023 | 2032 On 01-February-24 | 10.01 | Put | Bond Future | 10926 | 11 | 10926 | 11 | 0.00 |
| 23/05/2023 | 2032 On 01-February-24 | 11.09 | Put | Bond Future | 6343 | 6 | 6343 | 6 | 0.00 |
| 23/05/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 4064 | 4 | 4064 | 4 | 0.00 |
| 23/05/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 4089 | 4 | 4089 | 4 | 0.00 |
| 23/05/2023 | 2032 On 01-February-24 | 11.75 | Put | Bond Future | 4294 | 4 | 4294 | 4 | 200.00 |
| 23/05/2023 | 2032 On 01-February-24 | 12.73 | Put | Bond Future | 2325 | 2 | 2325 | 2 | 500.00 |
| 23/05/2023 | 2032 On 01-February-24 | 12.62 | Put | Bond Future | 2493 | 2 | 2493 | 2 | 1,200.00 |
| 23/05/2023 | 2032 On 01-February-24 | 10.76 | Put | Bond Future | 7614 | 8 | 7614 | 8 | 0.00 |
| 23/05/2023 | 2032 On 01-February-24 | 10.78 | Put | Bond Future | 7532 | 8 | 7532 | 8 | 0.00 |
| 23/05/2023 | 2032 On 01-February-24 | 10.59 | Put | Bond Future | 8319 | 8 | 8319 | 8 | 0.00 |
| 23/05/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 4040 | 4 | 4040 | 4 | 0.00 |
| 23/05/2023 | 2032 On 01-February-24 | 12.50 | Put | Bond Future | 2689 | 3 | 2689 | 3 | 200.00 |
| 23/05/2023 | 2032 On 02-May-24 | | | Bond Future | 12.38 | 80.4106 | 12.3809 | 80.4106 | 0.00 |
| 23/05/2023 | 2032 On 02-May-24 | 13.35 | Call | Bond Future | 5668 | 6 | 5668 | 6 | 0.00 |
| 23/05/2023 | 2032 On 02-May-24 | 11.35 | Call | Bond Future | 1197 | 1 | 1197 | 1 | 1,550.00 |
| 23/05/2023 | 2032 On 02-May-24 | 11.09 | Call | Bond Future | 915 | 1 | 915 | 1 | 500.00 |
| 23/05/2023 | 2032 On 02-May-24 | 10.55 | Call | Bond Future | 513 | 1 | 513 | 1 | 0.00 |
| 23/05/2023 | 2032 On 02-May-24 | 10.54 | Call | Bond Future | 508 | 1 | 508 | 1 | 0.00 |
| 23/05/2023 | 2032 On 02-May-24 | 10.59 | Call | Bond Future | 537 | 1 | 537 | 1 | 500.00 |
| 23/05/2023 | 2032 On 02-May-24 | 12.90 | Call | Bond Future | 4394 | 4 | 4394 | 4 | 0.00 |
| 23/05/2023 | 2032 On 02-May-24 | 13.18 | Call | Bond Future | 5175 | 5 | 5175 | 5 | 0.00 |
| 23/05/2023 | 2032 On 02-May-24 | 10.65 | Call | Bond Future | 575 | 1 | 575 | 1 | 1,550.00 |
| 23/05/2023 | 2032 On 02-May-24 | 10.86 | Call | Bond Future | 722 | 1 | 722 | 1 | 1,000.00 |
| 23/05/2023 | 2032 On 02-May-24 | 10.56 | Call | Bond Future | 519 | 1 | 519 | 1 | 0.00 |
| 23/05/2023 | 2032 On 02-May-24 | 10.36 | Call | Bond Future | 412 | 0 | 412 | 0 | 1,000.00 |
| 23/05/2023 | 2032 On 02-May-24 | 10.36 | Put | Bond Future | 9667 | 10 | 9667 | 10 | 0.00 |
| 23/05/2023 | 2032 On 02-May-24 | 10.56 | Put | Bond Future | 8798 | 9 | 8798 | 9 | 0.00 |
| 23/05/2023 | 2032 On 02-May-24 | 10.86 | Put | Bond Future | 7562 | 8 | 7562 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | 2032 On 02-May-24 | 10.65 | Put | Bond Future | 8418 | 8 | 8418 | 8 | 0.00 |
| 23/05/2023 | 2032 On 02-May-24 | 13.18 | Put | Bond Future | 1864 | 2 | 1864 | 2 | 500.00 |
| 23/05/2023 | 2032 On 02-May-24 | 10.59 | Put | Bond Future | 8670 | 9 | 8670 | 9 | 0.00 |
| 23/05/2023 | 2032 On 02-May-24 | 10.54 | Put | Bond Future | 8883 | 9 | 8883 | 9 | 0.00 |
| 23/05/2023 | 2032 On 02-May-24 | 10.55 | Put | Bond Future | 8840 | 9 | 8840 | 9 | 0.00 |
| 23/05/2023 | 2032 On 02-May-24 | 11.09 | Put | Bond Future | 6673 | 7 | 6673 | 7 | 0.00 |
| 23/05/2023 | 2032 On 02-May-24 | 11.35 | Put | Bond Future | 5752 | 6 | 5752 | 6 | 0.00 |
| 23/05/2023 | 2032 On 02-May-24 | 12.90 | Put | Bond Future | 2222 | 2 | 2222 | 2 | 1,000.00 |
| 23/05/2023 | 2032 On 02-May-24 | 13.35 | Put | Bond Future | 1676 | 2 | 1676 | 2 | 1,550.00 |
| 23/05/2023 | 2032 On 01-August-24 | | | Bond Future | 12.55 | 82.1379 | 12.5511 | 82.1379 | 0.00 |
| 23/05/2023 | 2032 On 01-August-24 | 11.13 | Call | Bond Future | 1126 | 1 | 1126 | 1 | 0.00 |
| 23/05/2023 | 2032 On 01-August-24 | 11.14 | Call | Bond Future | 1135 | 1 | 1135 | 1 | 0.00 |
| 23/05/2023 | 2032 On 01-August-24 | 11.15 | Call | Bond Future | 1145 | 1 | 1145 | 1 | 0.00 |
| 23/05/2023 | 2032 On 01-August-24 | 11.15 | Put | Bond Future | 7244 | 7 | 7244 | 7 | 0.00 |
| 23/05/2023 | 2032 On 01-August-24 | 11.14 | Put | Bond Future | 7280 | 7 | 7280 | 7 | 0.00 |
| 23/05/2023 | 2032 On 01-August-24 | 11.13 | Put | Bond Future | 7316 | 7 | 7316 | 7 | 0.00 |
| 23/05/2023 | 2033 On 03-August-23 | | | Bond Future | 115.72 | 115.7011 | 115.7171 | 115.7011 | 7,227.00 |
| 23/05/2023 | 2033 On 02-November-23 | | | Bond Future | 116.89 | 116.8768 | 116.8927 | 116.8768 | 0.00 |
| 23/05/2023 | 2033 On 01-February-24 | | | Bond Future | 119.59 | 119.5715 | 119.5877 | 119.5715 | 0.00 |
| 23/05/2023 | 2033 On 02-May-24 | | | Bond Future | 120.86 | 120.8461 | 120.8628 | 120.8461 | 0.00 |
| 23/05/2023 | 2033 On 01-August-24 | | | Bond Future | 123.49 | 123.4773 | 123.4949 | 123.4773 | 0.00 |
| 23/05/2023 | 2037 On 03-August-23 | | | Bond Future | 12.78 | 73.1154 | 12.7752 | 73.1154 | 131,595.00 |
| 23/05/2023 | 2037 On 03-August-23 | 10.30 | Call | Bond Future | 2 | 0 | 2 | 0 | 1,800.00 |
| 23/05/2023 | 2037 On 03-August-23 | 11.00 | Call | Bond Future | 25 | 0 | 25 | 0 | 1,800.00 |
| 23/05/2023 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 650 | 1 | 650 | 1 | 0.00 |
| 23/05/2023 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 622 | 1 | 622 | 1 | 0.00 |
| 23/05/2023 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 636 | 1 | 636 | 1 | 0.00 |
| 23/05/2023 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 3989 | 4 | 3989 | 4 | 0.00 |
| 23/05/2023 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 4030 | 4 | 4030 | 4 | 0.00 |
| 23/05/2023 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 3949 | 4 | 3949 | 4 | 0.00 |
| 23/05/2023 | 2037 On 03-August-23 | 11.00 | Put | Bond Future | 9825 | 10 | 9825 | 10 | 0.00 |
| 23/05/2023 | 2037 On 03-August-23 | 10.30 | Put | Bond Future | 14200 | 14 | 14200 | 14 | 0.00 |
| 23/05/2023 | 2037 On 02-November-23 | | | Bond Future | 12.90 | 74.7514 | 12.9033 | 74.7514 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 537 | 1 | 537 | 1 | 0.00 |
| 23/05/2023 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 529 | 1 | 529 | 1 | 0.00 |
| 23/05/2023 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 545 | 1 | 545 | 1 | 0.00 |
| 23/05/2023 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 7703 | 8 | 7703 | 8 | 0.00 |
| 23/05/2023 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 7654 | 8 | 7654 | 8 | 0.00 |
| 23/05/2023 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 7605 | 8 | 7605 | 8 | 0.00 |
| 23/05/2023 | 2037 On 01-February-24 | | | Bond Future | 13.03 | 72.2016 | 13.0341 | 72.2016 | 0.00 |
| 23/05/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 1958 | 2 | 1958 | 2 | 0.00 |
| 23/05/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 1939 | 2 | 1939 | 2 | 0.00 |
| 23/05/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 1978 | 2 | 1978 | 2 | 0.00 |
| 23/05/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 5520 | 5 | 5520 | 5 | 0.00 |
| 23/05/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 5586 | 6 | 5586 | 6 | 0.00 |
| 23/05/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 5553 | 5 | 5553 | 5 | 0.00 |
| 23/05/2023 | 2037 On 02-May-24 | | | Bond Future | 13.17 | 73.8505 | 13.1727 | 73.8505 | 0.00 |
| 23/05/2023 | 2037 On 02-May-24 | 11.43 | Call | Bond Future | 738 | 1 | 738 | 1 | 0.00 |
| 23/05/2023 | 2037 On 02-May-24 | 11.44 | Call | Bond Future | 746 | 1 | 746 | 1 | 0.00 |
| 23/05/2023 | 2037 On 02-May-24 | 11.45 | Call | Bond Future | 754 | 1 | 754 | 1 | 0.00 |
| 23/05/2023 | 2037 On 02-May-24 | 11.43 | Put | Bond Future | 9816 | 10 | 9816 | 10 | 0.00 |
| 23/05/2023 | 2037 On 02-May-24 | 11.44 | Put | Bond Future | 9768 | 10 | 9768 | 10 | 0.00 |
| 23/05/2023 | 2037 On 02-May-24 | 11.45 | Put | Bond Future | 9719 | 10 | 9719 | 10 | 0.00 |
| 23/05/2023 | 2037 On 01-August-24 | | | Bond Future | 13.34 | 71.1819 | 13.3425 | 71.1819 | 0.00 |
| 23/05/2023 | 2037 On 01-August-24 | 12.11 | Call | Bond Future | 1610 | 2 | 1610 | 2 | 0.00 |
| 23/05/2023 | 2037 On 01-August-24 | 12.10 | Call | Bond Future | 1595 | 2 | 1595 | 2 | 0.00 |
| 23/05/2023 | 2037 On 01-August-24 | 12.09 | Call | Bond Future | 1581 | 2 | 1581 | 2 | 0.00 |
| 23/05/2023 | 2037 On 01-August-24 | 12.09 | Put | Bond Future | 7803 | 8 | 7803 | 8 | 0.00 |
| 23/05/2023 | 2037 On 01-August-24 | 12.10 | Put | Bond Future | 7764 | 8 | 7764 | 8 | 0.00 |
| 23/05/2023 | 2037 On 01-August-24 | 12.11 | Put | Bond Future | 7726 | 8 | 7726 | 8 | 0.00 |
| 23/05/2023 | 2038 On 03-August-23 | | | Bond Future | 124.91 | 124.5964 | 124.9109 | 124.5964 | 3,022.00 |
| 23/05/2023 | 2038 On 02-November-23 | | | Bond Future | 127.73 | 127.4130 | 127.7342 | 127.4130 | 1,656.00 |
| 23/05/2023 | 2038 On 01-February-24 | | | Bond Future | 128.63 | 128.3037 | 128.6323 | 128.3037 | 0.00 |
| 23/05/2023 | 2038 On 02-May-24 | | | Bond Future | 131.60 | 131.2638 | 131.6000 | 131.2638 | 0.00 |
| 23/05/2023 | 2038 On 01-August-24 | | | Bond Future | 132.36 | 132.0186 | 132.3627 | 132.0186 | 0.00 |
| 23/05/2023 | 2040 On 03-August-23 | | | Bond Future | 12.88 | 74.0575 | 12.8779 | 74.0575 | 133,368.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 627 | 1 | 627 | 1 | 0.00 |
| 23/05/2023 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 641 | 1 | 641 | 1 | 0.00 |
| 23/05/2023 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 655 | 1 | 655 | 1 | 0.00 |
| 23/05/2023 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 4241 | 4 | 4241 | 4 | 0.00 |
| 23/05/2023 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 4284 | 4 | 4284 | 4 | 0.00 |
| 23/05/2023 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 4328 | 4 | 4328 | 4 | 0.00 |
| 23/05/2023 | 2040 On 02-November-23 | | | Bond Future | 13.00 | 75.7147 | 13.0035 | 75.7147 | 104.00 |
| 23/05/2023 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 526 | 1 | 526 | 1 | 0.00 |
| 23/05/2023 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 510 | 1 | 510 | 1 | 0.00 |
| 23/05/2023 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 518 | 1 | 518 | 1 | 0.00 |
| 23/05/2023 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 8514 | 8 | 8514 | 8 | 0.00 |
| 23/05/2023 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 8622 | 9 | 8622 | 9 | 0.00 |
| 23/05/2023 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 8568 | 8 | 8568 | 8 | 0.00 |
| 23/05/2023 | 2040 On 01-February-24 | | | Bond Future | 13.13 | 72.9365 | 13.1316 | 72.9365 | 28.00 |
| 23/05/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 1934 | 2 | 1934 | 2 | 0.00 |
| 23/05/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 1896 | 2 | 1896 | 2 | 0.00 |
| 23/05/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 1915 | 2 | 1915 | 2 | 0.00 |
| 23/05/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 6184 | 6 | 6184 | 6 | 0.00 |
| 23/05/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 6222 | 6 | 6222 | 6 | 0.00 |
| 23/05/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 6146 | 6 | 6146 | 6 | 0.00 |
| 23/05/2023 | 2040 On 02-May-24 | | | Bond Future | 13.27 | 74.6021 | 13.2666 | 74.6021 | 0.00 |
| 23/05/2023 | 2040 On 02-May-24 | 11.62 | Call | Bond Future | 905 | 1 | 905 | 1 | 0.00 |
| 23/05/2023 | 2040 On 02-May-24 | 11.60 | Call | Bond Future | 886 | 1 | 886 | 1 | 0.00 |
| 23/05/2023 | 2040 On 02-May-24 | 11.61 | Call | Bond Future | 895 | 1 | 895 | 1 | 0.00 |
| 23/05/2023 | 2040 On 02-May-24 | 11.62 | Put | Bond Future | 10074 | 10 | 10074 | 10 | 0.00 |
| 23/05/2023 | 2040 On 02-May-24 | 11.60 | Put | Bond Future | 10177 | 10 | 10177 | 10 | 0.00 |
| 23/05/2023 | 2040 On 02-May-24 | 11.61 | Put | Bond Future | 10125 | 10 | 10125 | 10 | 0.00 |
| 23/05/2023 | 2040 On 01-August-24 | | | Bond Future | 13.43 | 71.6990 | 13.4313 | 71.6990 | 0.00 |
| 23/05/2023 | 2040 On 01-August-24 | 12.32 | Call | Bond Future | 1918 | 2 | 1918 | 2 | 0.00 |
| 23/05/2023 | 2040 On 01-August-24 | 12.33 | Call | Bond Future | 1935 | 2 | 1935 | 2 | 0.00 |
| 23/05/2023 | 2040 On 01-August-24 | 12.34 | Call | Bond Future | 1952 | 2 | 1952 | 2 | 0.00 |
| 23/05/2023 | 2040 On 01-August-24 | 12.34 | Put | Bond Future | 7708 | 8 | 7708 | 8 | 0.00 |
| 23/05/2023 | 2040 On 01-August-24 | 12.33 | Put | Bond Future | 7748 | 8 | 7748 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | 2040 On 01-August-24 | 12.32 | Put | Bond Future | 7787 | 8 | 7787 | 8 | 0.00 |
| 23/05/2023 | 2044 On 03-August-23 | | | Bond Future | 12.90 | 70.5853 | 12.8981 | 70.5853 | 85,310.00 |
| 23/05/2023 | 2044 On 03-August-23 | 11.75 | Call | Bond Future | 187 | 0 | 187 | 0 | 4,553.00 |
| 23/05/2023 | 2044 On 03-August-23 | 12.50 | Call | Bond Future | 1102 | 1 | 1102 | 1 | 0.00 |
| 23/05/2023 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 562 | 1 | 562 | 1 | 0.00 |
| 23/05/2023 | 2044 On 03-August-23 | 12.00 | Call | Bond Future | 375 | 0 | 375 | 0 | 0.00 |
| 23/05/2023 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 537 | 1 | 537 | 1 | 0.00 |
| 23/05/2023 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 550 | 1 | 550 | 1 | 0.00 |
| 23/05/2023 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 4681 | 5 | 4681 | 5 | 0.00 |
| 23/05/2023 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 4728 | 5 | 4728 | 5 | 0.00 |
| 23/05/2023 | 2044 On 03-August-23 | 12.00 | Put | Bond Future | 5456 | 5 | 5456 | 5 | 4,754.00 |
| 23/05/2023 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 4635 | 5 | 4635 | 5 | 0.00 |
| 23/05/2023 | 2044 On 03-August-23 | 12.50 | Put | Bond Future | 3281 | 3 | 3281 | 3 | 9,106.00 |
| 23/05/2023 | 2044 On 03-August-23 | 11.75 | Put | Bond Future | 6793 | 7 | 6793 | 7 | 3,076.00 |
| 23/05/2023 | 2044 On 02-November-23 | | | Bond Future | 13.02 | 72.1647 | 13.0184 | 72.1647 | 0.00 |
| 23/05/2023 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 485 | 1 | 485 | 1 | 0.00 |
| 23/05/2023 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 492 | 1 | 492 | 1 | 0.00 |
| 23/05/2023 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 500 | 1 | 500 | 1 | 0.00 |
| 23/05/2023 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 8866 | 9 | 8866 | 9 | 0.00 |
| 23/05/2023 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 8921 | 9 | 8921 | 9 | 0.00 |
| 23/05/2023 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 8977 | 9 | 8977 | 9 | 0.00 |
| 23/05/2023 | 2044 On 01-February-24 | | | Bond Future | 13.14 | 69.4307 | 13.1408 | 69.4307 | 0.00 |
| 23/05/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 1804 | 2 | 1804 | 2 | 0.00 |
| 23/05/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 1822 | 2 | 1822 | 2 | 0.00 |
| 23/05/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 1841 | 2 | 1841 | 2 | 0.00 |
| 23/05/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 6481 | 6 | 6481 | 6 | 0.00 |
| 23/05/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 6520 | 6 | 6520 | 6 | 0.00 |
| 23/05/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 6560 | 7 | 6560 | 7 | 0.00 |
| 23/05/2023 | 2044 On 02-May-24 | | | Bond Future | 13.27 | 71.0163 | 13.2694 | 71.0163 | 0.00 |
| 23/05/2023 | 2044 On 02-May-24 | 11.65 | Call | Bond Future | 1135 | 1 | 1135 | 1 | 0.00 |
| 23/05/2023 | 2044 On 02-May-24 | 11.66 | Call | Bond Future | 1146 | 1 | 1146 | 1 | 0.00 |
| 23/05/2023 | 2044 On 02-May-24 | 11.67 | Call | Bond Future | 1157 | 1 | 1157 | 1 | 0.00 |
| 23/05/2023 | 2044 On 02-May-24 | 11.67 | Put | Bond Future | 10168 | 10 | 10168 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | 2044 On 02-May-24 | 11.66 | Put | Bond Future | 10220 | 10 | 10220 | 10 | 0.00 |
| 23/05/2023 | 2044 On 02-May-24 | 11.65 | Put | Bond Future | 10272 | 10 | 10272 | 10 | 0.00 |
| 23/05/2023 | 2044 On 01-August-24 | | | Bond Future | 13.43 | 68.1611 | 13.4259 | 68.1611 | 0.00 |
| 23/05/2023 | 2044 On 01-August-24 | 12.30 | Call | Bond Future | 2115 | 2 | 2115 | 2 | 0.00 |
| 23/05/2023 | 2044 On 01-August-24 | 12.28 | Call | Bond Future | 2081 | 2 | 2081 | 2 | 0.00 |
| 23/05/2023 | 2044 On 01-August-24 | 12.29 | Call | Bond Future | 2098 | 2 | 2098 | 2 | 0.00 |
| 23/05/2023 | 2044 On 01-August-24 | 12.29 | Put | Bond Future | 8172 | 8 | 8172 | 8 | 0.00 |
| 23/05/2023 | 2044 On 01-August-24 | 12.28 | Put | Bond Future | 8213 | 8 | 8213 | 8 | 0.00 |
| 23/05/2023 | 2044 On 01-August-24 | 12.30 | Put | Bond Future | 8132 | 8 | 8132 | 8 | 0.00 |
| 23/05/2023 | 2046 On 03-August-23 | | | Bond Future | 109.52 | 109.8479 | 109.5220 | 109.8479 | 12,882.00 |
| 23/05/2023 | 2046 On 02-November-23 | | | Bond Future | 109.88 | 110.2147 | 109.8812 | 110.2147 | 4,292.00 |
| 23/05/2023 | 2046 On 01-February-24 | | | Bond Future | 112.41 | 112.7560 | 112.4146 | 112.7560 | 0.00 |
| 23/05/2023 | 2046 On 02-May-24 | | | Bond Future | 112.83 | 113.1766 | 112.8273 | 113.1766 | 0.00 |
| 23/05/2023 | 2046 On 01-August-24 | | | Bond Future | 115.28 | 115.6388 | 115.2823 | 115.6388 | 0.00 |
| 23/05/2023 | 2050 On 03-August-23 | | | Bond Future | 109.40 | 109.3873 | 109.4034 | 109.3873 | 10,740.00 |
| 23/05/2023 | 2050 On 02-November-23 | | | Bond Future | 111.88 | 111.8600 | 111.8760 | 111.8600 | 3,146.00 |
| 23/05/2023 | 2050 On 01-February-24 | | | Bond Future | 112.18 | 112.1604 | 112.1767 | 112.1604 | 0.00 |
| 23/05/2023 | 2050 On 02-May-24 | | | Bond Future | 114.76 | 114.7478 | 114.7646 | 114.7478 | 0.00 |
| 23/05/2023 | 2050 On 01-August-24 | | | Bond Future | 114.92 | 114.9035 | 114.9212 | 114.9035 | 0.00 |
| 23/05/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | AL37 On 03-August-23 | | | Index Future | 857.73 | 857.1120 | 857.7260 | 857.1120 | 0.00 |
| 23/05/2023 | AL37 On 02-November-23 | | | Index Future | 876.90 | 876.2730 | 876.8970 | 876.2730 | 0.00 |
| 23/05/2023 | AL37 On 01-February-24 | | | Index Future | 896.91 | 896.2730 | 896.9100 | 896.2730 | 0.00 |
| 23/05/2023 | AL37 On 02-May-24 | | | Index Future | 917.41 | 916.7600 | 917.4130 | 916.7600 | 0.00 |
| 23/05/2023 | AL37 On 01-August-24 | | | Index Future | 937.23 | 936.5560 | 937.2270 | 936.5560 | 0.00 |
| 23/05/2023 | AL7T On 03-August-23 | | | Index Future | 963.84 | 964.5650 | 963.8380 | 964.5650 | 0.00 |
| 23/05/2023 | AL7T On 02-November-23 | | | Index Future | 985.38 | 986.1280 | 985.3810 | 986.1280 | 0.00 |
| 23/05/2023 | AL7T On 01-February-24 | | | Index Future | 1007.87 | 1008.6350 | 1007.8700 | 1008.6350 | 0.00 |
| 23/05/2023 | AL7T On 02-May-24 | | | Index Future | 1030.91 | 1031.6910 | 1030.9100 | 1031.6910 | 0.00 |
| 23/05/2023 | AL7T On 01-August-24 | | | Index Future | 1053.18 | 1053.9690 | 1053.1750 | 1053.9690 | 0.00 |
| 23/05/2023 | ALBI On 03-August-23 | | | Index Future | 848.38 | 848.7360 | 848.3780 | 848.7360 | 101.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | ALBI On 02-November-23 | | | Index Future | 867.34 | 867.7090 | 867.3400 | 867.7090 | 0.00 |
| 23/05/2023 | ALBI On 01-February-24 | | | Index Future | 887.14 | 887.5140 | 887.1350 | 887.5140 | 0.00 |
| 23/05/2023 | ALBI On 02-May-24 | | | Index Future | 907.42 | 907.8010 | 907.4150 | 907.8010 | 0.00 |
| 23/05/2023 | ALBI On 01-August-24 | | | Index Future | 927.01 | 927.4030 | 927.0130 | 927.4030 | 0.00 |
| 23/05/2023 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 23/05/2023 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C253 On 31-March-53 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C431 On 31-January-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2023 | ES33 On 03-August-23 | | | Bond Future | 13.29 | 71.3231 | 13.2944 | 71.3231 | 350.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | ES33 On 02-November-23 | | | Bond Future | 13.46 | 69.1364 | 13.4597 | 69.1364 | 0.00 |
| 23/05/2023 | ES33 On 01-February-24 | | | Bond Future | 13.63 | 70.7307 | 13.6301 | 70.7307 | 0.00 |
| 23/05/2023 | ES33 On 02-May-24 | | | Bond Future | 13.81 | 68.5614 | 13.8063 | 68.5614 | 0.00 |
| 23/05/2023 | ES33 On 01-August-24 | | | Bond Future | 14.02 | 70.0485 | 14.0152 | 70.0485 | 0.00 |
| 23/05/2023 | ES42 On 03-August-23 | | | Bond Future | 13.62 | 68.0525 | 13.6188 | 68.0525 | 4,000.00 |
| 23/05/2023 | ES42 On 02-November-23 | | | Bond Future | 13.77 | 65.3270 | 13.7720 | 65.3270 | 0.00 |
| 23/05/2023 | ES42 On 01-February-24 | | | Bond Future | 13.92 | 66.8337 | 13.9218 | 66.8337 | 0.00 |
| 23/05/2023 | ES42 On 02-May-24 | | | Bond Future | 14.08 | 64.1121 | 14.0820 | 64.1121 | 0.00 |
| 23/05/2023 | ES42 On 01-August-24 | | | Bond Future | 14.27 | 65.4996 | 14.2660 | 65.4996 | 0.00 |
| 23/05/2023 | GOVI On 03-August-23 | | | GOVI | 836.04 | 836.4090 | 836.0400 | 836.4090 | 838.00 |
| 23/05/2023 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2023 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2023 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2023 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 11800 | 1 | 11800 | 1 | 0.00 |
| 23/05/2023 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 11700 | 1 | 11700 | 1 | 0.00 |
| 23/05/2023 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 11900 | 1 | 11900 | 1 | 0.00 |
| 23/05/2023 | GOVI On 02-November-23 | | | GOVI | 854.73 | 855.1060 | 854.7260 | 855.1060 | 0.00 |
| 23/05/2023 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2023 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2023 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2023 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 310840 | 31 | 310840 | 31 | 0.00 |
| 23/05/2023 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 310940 | 31 | 310940 | 31 | 0.00 |
| 23/05/2023 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 310740 | 31 | 310740 | 31 | 0.00 |
| 23/05/2023 | GOVI On 01-February-24 | | | GOVI | 874.23 | 874.6230 | 874.2330 | 874.6230 | 0.00 |
| 23/05/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 57670 | 5 | 57670 | 5 | 0.00 |
| 23/05/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 57570 | 5 | 57570 | 5 | 0.00 |
| 23/05/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 57470 | 5 | 57470 | 5 | 0.00 |
| 23/05/2023 | GOVI On 02-May-24 | | | GOVI | 894.22 | 894.6160 | 894.2180 | 894.6160 | 0.00 |
| 23/05/2023 | GOVI On 02-May-24 | 950.97 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2023 | GOVI On 02-May-24 | 950.98 | Call | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | GOVI On 02-May-24 | 950.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2023 | GOVI On 02-May-24 | 950.97 | Put | GOVI | 567520 | 56 | 567520 | 56 | 0.00 |
| 23/05/2023 | GOVI On 02-May-24 | 950.98 | Put | GOVI | 567620 | 56 | 567620 | 56 | 0.00 |
| 23/05/2023 | GOVI On 02-May-24 | 950.99 | Put | GOVI | 567720 | 56 | 567720 | 56 | 0.00 |
| 23/05/2023 | GOVI On 01-August-24 | | | GOVI | 913.53 | 913.9340 | 913.5310 | 913.9340 | 0.00 |
| 23/05/2023 | GOVI On 01-August-24 | 943.37 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2023 | GOVI On 01-August-24 | 943.38 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2023 | GOVI On 01-August-24 | 943.39 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2023 | GOVI On 01-August-24 | 943.39 | Put | GOVI | 298590 | 29 | 298590 | 29 | 0.00 |
| 23/05/2023 | GOVI On 01-August-24 | 943.38 | Put | GOVI | 298490 | 29 | 298490 | 29 | 0.00 |
| 23/05/2023 | GOVI On 01-August-24 | 943.37 | Put | GOVI | 298390 | 29 | 298390 | 29 | 0.00 |
| 23/05/2023 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 23/05/2023 | IGOV On 03-August-23 | | | Index Future | 324.16 | 324.1520 | 324.1640 | 324.1520 | 638.00 |
| 23/05/2023 | IGOV On 02-November-23 | | | Index Future | 331.49 | 331.4760 | 331.4870 | 331.4760 | 16.00 |
| 23/05/2023 | IGOV On 01-February-24 | | | Index Future | 339.13 | 339.1180 | 339.1290 | 339.1180 | 0.00 |
| 23/05/2023 | IGOV On 02-May-24 | | | Index Future | 346.96 | 346.9440 | 346.9560 | 346.9440 | 0.00 |
| 23/05/2023 | IGOV On 01-August-24 | | | Index Future | 354.52 | 354.5090 | 354.5220 | 354.5090 | 0.00 |
| 23/05/2023 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 23/05/2023 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 23/05/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 23/05/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 23/05/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 23/05/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 23/05/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 23/05/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 23/05/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 23/05/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 23/05/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 23/05/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 23/05/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 23/05/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 23/05/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 23/05/2023 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 8.66 | 91.3500 | 8.6600 | 91.3500 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | JBAF On 19-July-23 | | | Jibar Tradeable Future | 8.84 | 91.2100 | 8.8400 | 91.2100 | 0.00 |
| 23/05/2023 | JBAF On 16-August-23 | | | Jibar Tradeable Future | 9.07 | 90.9900 | 9.0650 | 90.9900 | 0.00 |
| 23/05/2023 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 9.24 | 90.8250 | 9.2350 | 90.8250 | 0.00 |
| 23/05/2023 | JBAF On 18-October-23 | | | Jibar Tradeable Future | 9.27 | 90.8000 | 9.2700 | 90.8000 | 0.00 |
| 23/05/2023 | JBAF On 15-November-23 | | | Jibar Tradeable Future | 9.32 | 90.7600 | 9.3200 | 90.7600 | 0.00 |
| 23/05/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 9.35 | 90.7350 | 9.3450 | 90.7350 | 0.00 |
| 23/05/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 9.34 | 90.7400 | 9.3400 | 90.7400 | 0.00 |
| 23/05/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 9.22 | 90.8450 | 9.2200 | 90.8450 | 0.00 |
| 23/05/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 9.01 | 91.0400 | 9.0100 | 91.0400 | 0.00 |
| 23/05/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.86 | 91.2000 | 8.8600 | 91.2000 | 0.00 |
| 23/05/2023 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.86 | 91.1900 | 8.8550 | 91.1900 | 0.00 |
| 23/05/2023 | R035 On 03-August-23 | | | Bond Future | 12.48 | 82.1897 | 12.4828 | 82.1897 | 55,448.00 |
| 23/05/2023 | R035 On 03-August-23 | 11.75 | Call | Bond Future | 501 | 1 | 501 | 1 | 0.00 |
| 23/05/2023 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 826 | 1 | 826 | 1 | 0.00 |
| 23/05/2023 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 842 | 1 | 842 | 1 | 0.00 |
| 23/05/2023 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 859 | 1 | 859 | 1 | 0.00 |
| 23/05/2023 | R035 On 03-August-23 | 12.50 | Call | Bond Future | 1973 | 0 | 1973 | 0 | 0.00 |
| 23/05/2023 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 3362 | 3 | 3362 | 3 | 0.00 |
| 23/05/2023 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 3398 | 3 | 3398 | 3 | 0.00 |
| 23/05/2023 | R035 On 03-August-23 | 12.50 | Put | Bond Future | 1886 | 0 | 1886 | 0 | 0.00 |
| 23/05/2023 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 3434 | 3 | 3434 | 3 | 0.00 |
| 23/05/2023 | R035 On 03-August-23 | 11.75 | Put | Bond Future | 4345 | 4 | 4345 | 4 | 4,870.00 |
| 23/05/2023 | R035 On 02-November-23 | | | Bond Future | 12.62 | 79.5168 | 12.6152 | 79.5168 | 111,481.00 |
| 23/05/2023 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 680 | 1 | 680 | 1 | 0.00 |
| 23/05/2023 | R035 On 02-November-23 | 10.62 | Call | Bond Future | 175 | 0 | 175 | 0 | 400.00 |
| 23/05/2023 | R035 On 02-November-23 | 12.85 | Call | Bond Future | 3608 | 4 | 3608 | 4 | 0.00 |
| 23/05/2023 | R035 On 02-November-23 | 11.12 | Call | Bond Future | 412 | 0 | 412 | 0 | 400.00 |
| 23/05/2023 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 658 | 1 | 658 | 1 | 0.00 |
| 23/05/2023 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 669 | 1 | 669 | 1 | 0.00 |
| 23/05/2023 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 6949 | 7 | 6949 | 7 | 0.00 |
| 23/05/2023 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 6994 | 7 | 6994 | 7 | 0.00 |
| 23/05/2023 | R035 On 02-November-23 | 12.85 | Put | Bond Future | 2453 | 2 | 2453 | 2 | 400.00 |
| 23/05/2023 | R035 On 02-November-23 | 10.62 | Put | Bond Future | 11064 | 11 | 11064 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 6905 | 7 | 6905 | 7 | 0.00 |
| 23/05/2023 | R035 On 02-November-23 | 11.12 | Put | Bond Future | 8380 | 8 | 8380 | 8 | 0.00 |
| 23/05/2023 | R035 On 01-February-24 | | | Bond Future | 12.75 | 81.3322 | 12.7512 | 81.3322 | 0.00 |
| 23/05/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 2237 | 2 | 2237 | 2 | 0.00 |
| 23/05/2023 | R035 On 01-February-24 | 13.46 | Call | Bond Future | 5621 | 6 | 5621 | 6 | 0.00 |
| 23/05/2023 | R035 On 01-February-24 | 11.12 | Call | Bond Future | 706 | 1 | 706 | 1 | 400.00 |
| 23/05/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 2196 | 2 | 2196 | 2 | 0.00 |
| 23/05/2023 | R035 On 01-February-24 | 10.62 | Call | Bond Future | 381 | 0 | 381 | 0 | 400.00 |
| 23/05/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 2216 | 2 | 2216 | 2 | 0.00 |
| 23/05/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 5022 | 5 | 5022 | 5 | 0.00 |
| 23/05/2023 | R035 On 01-February-24 | 10.62 | Put | Bond Future | 11836 | 12 | 11836 | 12 | 0.00 |
| 23/05/2023 | R035 On 01-February-24 | 11.12 | Put | Bond Future | 9271 | 9 | 9271 | 9 | 0.00 |
| 23/05/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 5052 | 5 | 5052 | 5 | 0.00 |
| 23/05/2023 | R035 On 01-February-24 | 13.46 | Put | Bond Future | 2273 | 2 | 2273 | 2 | 400.00 |
| 23/05/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 4991 | 5 | 4991 | 5 | 0.00 |
| 23/05/2023 | R035 On 02-May-24 | | | Bond Future | 12.88 | 78.6755 | 12.8841 | 78.6755 | 0.00 |
| 23/05/2023 | R035 On 02-May-24 | 11.21 | Call | Bond Future | 769 | 1 | 769 | 1 | 0.00 |
| 23/05/2023 | R035 On 02-May-24 | 11.20 | Call | Bond Future | 761 | 1 | 761 | 1 | 0.00 |
| 23/05/2023 | R035 On 02-May-24 | 11.19 | Call | Bond Future | 753 | 1 | 753 | 1 | 0.00 |
| 23/05/2023 | R035 On 02-May-24 | 11.19 | Put | Bond Future | 9494 | 9 | 9494 | 9 | 0.00 |
| 23/05/2023 | R035 On 02-May-24 | 11.20 | Put | Bond Future | 9446 | 9 | 9446 | 9 | 0.00 |
| 23/05/2023 | R035 On 02-May-24 | 11.21 | Put | Bond Future | 9399 | 9 | 9399 | 9 | 0.00 |
| 23/05/2023 | R035 On 01-August-24 | | | Bond Future | 13.05 | 80.3661 | 13.0457 | 80.3661 | 0.00 |
| 23/05/2023 | R035 On 01-August-24 | 11.79 | Call | Bond Future | 1528 | 2 | 1528 | 2 | 0.00 |
| 23/05/2023 | R035 On 01-August-24 | 11.80 | Call | Bond Future | 1542 | 2 | 1542 | 2 | 0.00 |
| 23/05/2023 | R035 On 01-August-24 | 11.81 | Call | Bond Future | 1556 | 2 | 1556 | 2 | 0.00 |
| 23/05/2023 | R035 On 01-August-24 | 11.79 | Put | Bond Future | 7735 | 8 | 7735 | 8 | 0.00 |
| 23/05/2023 | R035 On 01-August-24 | 11.80 | Put | Bond Future | 7697 | 8 | 7697 | 8 | 0.00 |
| 23/05/2023 | R035 On 01-August-24 | 11.81 | Put | Bond Future | 7659 | 8 | 7659 | 8 | 0.00 |
| 23/05/2023 | R186 On 03-August-23 | | | Bond Future | 9.99 | 102.6581 | 9.9947 | 102.6581 | 82,550.00 |
| 23/05/2023 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 644 | 1 | 644 | 1 | 0.00 |
| 23/05/2023 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 667 | 1 | 667 | 1 | 0.00 |
| 23/05/2023 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 655 | 1 | 655 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 1379 | 1 | 1379 | 1 | 0.00 |
| 23/05/2023 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 1396 | 1 | 1396 | 1 | 0.00 |
| 23/05/2023 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 1362 | 1 | 1362 | 1 | 0.00 |
| 23/05/2023 | R186 On 02-November-23 | | | Bond Future | 10.08 | 104.9542 | 10.0795 | 104.9542 | 13,885.00 |
| 23/05/2023 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 1941 | 2 | 1941 | 2 | 0.00 |
| 23/05/2023 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 23/05/2023 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 633 | 1 | 633 | 1 | 0.00 |
| 23/05/2023 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 641 | 1 | 641 | 1 | 0.00 |
| 23/05/2023 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 462 | 0 | 462 | 0 | 1,715.00 |
| 23/05/2023 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 2456 | 3 | 2456 | 3 | 0.00 |
| 23/05/2023 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 2475 | 3 | 2475 | 3 | 0.00 |
| 23/05/2023 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 2494 | 3 | 2494 | 3 | 0.00 |
| 23/05/2023 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 1046 | 1 | 1046 | 1 | 1,715.00 |
| 23/05/2023 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 2955 | 3 | 2955 | 3 | 0.00 |
| 23/05/2023 | R186 On 01-February-24 | | | Bond Future | 10.16 | 102.0385 | 10.1597 | 102.0385 | 0.00 |
| 23/05/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 908 | 1 | 908 | 1 | 0.00 |
| 23/05/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 898 | 1 | 898 | 1 | 0.00 |
| 23/05/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 889 | 1 | 889 | 1 | 0.00 |
| 23/05/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 2493 | 3 | 2493 | 3 | 0.00 |
| 23/05/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 2524 | 3 | 2524 | 3 | 0.00 |
| 23/05/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 2508 | 3 | 2508 | 3 | 0.00 |
| 23/05/2023 | R186 On 02-May-24 | | | Bond Future | 10.25 | 104.3696 | 10.2545 | 104.3696 | 0.00 |
| 23/05/2023 | R186 On 02-May-24 | 8.00 | Call | Bond Future | 205 | 0 | 205 | 0 | 0.00 |
| 23/05/2023 | R186 On 02-May-24 | 7.99 | Call | Bond Future | 202 | 0 | 202 | 0 | 0.00 |
| 23/05/2023 | R186 On 02-May-24 | 8.01 | Call | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 23/05/2023 | R186 On 02-May-24 | 8.01 | Put | Bond Future | 5447 | 6 | 5447 | 6 | 0.00 |
| 23/05/2023 | R186 On 02-May-24 | 7.99 | Put | Bond Future | 5491 | 6 | 5491 | 6 | 0.00 |
| 23/05/2023 | R186 On 02-May-24 | 8.00 | Put | Bond Future | 5469 | 6 | 5469 | 6 | 0.00 |
| 23/05/2023 | R186 On 01-August-24 | | | Bond Future | 10.44 | 101.3051 | 10.4364 | 101.3051 | 0.00 |
| 23/05/2023 | R186 On 01-August-24 | 8.70 | Call | Bond Future | 437 | 0 | 437 | 0 | 0.00 |
| 23/05/2023 | R186 On 01-August-24 | 8.69 | Call | Bond Future | 433 | 0 | 433 | 0 | 0.00 |
| 23/05/2023 | R186 On 01-August-24 | 8.68 | Call | Bond Future | 429 | 0 | 429 | 0 | 0.00 |
| 23/05/2023 | R186 On 01-August-24 | 8.70 | Put | Bond Future | 4098 | 4 | 4098 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | R186 On 01-August-24 | 8.68 | Put | Bond Future | 4133 | 4 | 4133 | 4 | 0.00 |
| 23/05/2023 | R186 On 01-August-24 | 8.69 | Put | Bond Future | 4116 | 4 | 4116 | 4 | 0.00 |
| 23/05/2023 | R197 On 03-August-23 | | | Bond Future | 334.52 | 334.4324 | 334.5155 | 334.4324 | 49.00 |
| 23/05/2023 | R197 On 02-November-23 | | | Bond Future | 342.08 | 341.9916 | 342.0754 | 341.9916 | 0.00 |
| 23/05/2023 | R202 On 03-August-23 | | | Bond Future | 247.88 | 247.8416 | 247.8765 | 247.8416 | 5,336.00 |
| 23/05/2023 | R202 On 02-November-23 | | | Bond Future | 253.48 | 253.4433 | 253.4784 | 253.4433 | 0.00 |
| 23/05/2023 | R202 On 01-February-24 | | | Bond Future | 254.29 | 254.2524 | 254.2881 | 254.2524 | 0.00 |
| 23/05/2023 | R202 On 02-May-24 | | | Bond Future | 260.15 | 260.1184 | 260.1548 | 260.1184 | 0.00 |
| 23/05/2023 | R202 On 01-August-24 | | | Bond Future | 260.64 | 260.6038 | 260.6425 | 260.6038 | 0.00 |
| 23/05/2023 | R209 On 03-August-23 | | | Bond Future | 12.51 | 63.0468 | 12.5070 | 63.0468 | 11,683.00 |
| 23/05/2023 | R209 On 03-August-23 | 10.75 | Call | Bond Future | 21 | 0 | 21 | 0 | 7,000.00 |
| 23/05/2023 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 644 | 1 | 644 | 1 | 0.00 |
| 23/05/2023 | R209 On 03-August-23 | 11.25 | Call | Bond Future | 103 | 0 | 103 | 0 | 7,000.00 |
| 23/05/2023 | R209 On 03-August-23 | 10.00 | Call | Bond Future | 1 | 0 | 1 | 0 | 1,800.00 |
| 23/05/2023 | R209 On 03-August-23 | 10.70 | Call | Bond Future | 17 | 0 | 17 | 0 | 1,800.00 |
| 23/05/2023 | R209 On 03-August-23 | 12.00 | Call | Bond Future | 713 | 1 | 713 | 1 | 0.00 |
| 23/05/2023 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 618 | 1 | 618 | 1 | 0.00 |
| 23/05/2023 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 631 | 1 | 631 | 1 | 0.00 |
| 23/05/2023 | R209 On 03-August-23 | 12.00 | Put | Bond Future | 3013 | 3 | 3013 | 3 | 1,750.00 |
| 23/05/2023 | R209 On 03-August-23 | 11.25 | Put | Bond Future | 6036 | 6 | 6036 | 6 | 0.00 |
| 23/05/2023 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 3178 | 3 | 3178 | 3 | 0.00 |
| 23/05/2023 | R209 On 03-August-23 | 10.00 | Put | Bond Future | 12662 | 13 | 12662 | 13 | 0.00 |
| 23/05/2023 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 3245 | 3 | 3245 | 3 | 0.00 |
| 23/05/2023 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 3211 | 3 | 3211 | 3 | 0.00 |
| 23/05/2023 | R209 On 03-August-23 | 10.75 | Put | Bond Future | 8539 | 8 | 8539 | 8 | 0.00 |
| 23/05/2023 | R209 On 03-August-23 | 10.70 | Put | Bond Future | 8802 | 9 | 8802 | 9 | 0.00 |
| 23/05/2023 | R209 On 02-November-23 | | | Bond Future | 12.62 | 61.3027 | 12.6234 | 61.3027 | 2.00 |
| 23/05/2023 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 508 | 1 | 508 | 1 | 0.00 |
| 23/05/2023 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 500 | 1 | 500 | 1 | 0.00 |
| 23/05/2023 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 492 | 1 | 492 | 1 | 0.00 |
| 23/05/2023 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 6511 | 6 | 6511 | 6 | 0.00 |
| 23/05/2023 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 6470 | 6 | 6470 | 6 | 0.00 |
| 23/05/2023 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 6429 | 6 | 6429 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | R209 On 01-February-24 | | | Bond Future | 12.74 | 62.7024 | 12.7379 | 62.7024 | 0.00 |
| 23/05/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 1843 | 2 | 1843 | 2 | 0.00 |
| 23/05/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 1826 | 2 | 1826 | 2 | 0.00 |
| 23/05/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 1861 | 2 | 1861 | 2 | 0.00 |
| 23/05/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 4505 | 4 | 4505 | 4 | 0.00 |
| 23/05/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 4533 | 4 | 4533 | 4 | 0.00 |
| 23/05/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 4561 | 5 | 4561 | 5 | 0.00 |
| 23/05/2023 | R209 On 02-May-24 | | | Bond Future | 12.86 | 60.9808 | 12.8581 | 60.9808 | 0.00 |
| 23/05/2023 | R209 On 02-May-24 | 11.19 | Call | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 23/05/2023 | R209 On 02-May-24 | 11.17 | Call | Bond Future | 652 | 1 | 652 | 1 | 0.00 |
| 23/05/2023 | R209 On 02-May-24 | 11.18 | Call | Bond Future | 659 | 1 | 659 | 1 | 0.00 |
| 23/05/2023 | R209 On 02-May-24 | 11.18 | Put | Bond Future | 8375 | 8 | 8375 | 8 | 0.00 |
| 23/05/2023 | R209 On 02-May-24 | 11.17 | Put | Bond Future | 8418 | 8 | 8418 | 8 | 0.00 |
| 23/05/2023 | R209 On 02-May-24 | 11.19 | Put | Bond Future | 8333 | 8 | 8333 | 8 | 0.00 |
| 23/05/2023 | R209 On 01-August-24 | | | Bond Future | 13.00 | 62.2908 | 13.0034 | 62.2908 | 0.00 |
| 23/05/2023 | R209 On 01-August-24 | 11.79 | Call | Bond Future | 1380 | 1 | 1380 | 1 | 0.00 |
| 23/05/2023 | R209 On 01-August-24 | 11.78 | Call | Bond Future | 1367 | 1 | 1367 | 1 | 0.00 |
| 23/05/2023 | R209 On 01-August-24 | 11.80 | Call | Bond Future | 1393 | 1 | 1393 | 1 | 0.00 |
| 23/05/2023 | R209 On 01-August-24 | 11.80 | Put | Bond Future | 6697 | 7 | 6697 | 7 | 0.00 |
| 23/05/2023 | R209 On 01-August-24 | 11.79 | Put | Bond Future | 6731 | 7 | 6731 | 7 | 0.00 |
| 23/05/2023 | R209 On 01-August-24 | 11.78 | Put | Bond Future | 6765 | 7 | 6765 | 7 | 0.00 |
| 23/05/2023 | R210 On 03-August-23 | | | Bond Future | 226.79 | 226.7636 | 226.7900 | 226.7636 | 421.00 |
| 23/05/2023 | R210 On 02-November-23 | | | Bond Future | 228.71 | 228.6814 | 228.7076 | 228.6814 | 0.00 |
| 23/05/2023 | R210 On 01-February-24 | | | Bond Future | 233.98 | 233.9542 | 233.9807 | 233.9542 | 0.00 |
| 23/05/2023 | R210 On 02-May-24 | | | Bond Future | 236.07 | 236.0458 | 236.0733 | 236.0458 | 0.00 |
| 23/05/2023 | R210 On 01-August-24 | | | Bond Future | 241.21 | 241.1837 | 241.2129 | 241.1837 | 0.00 |
| 23/05/2023 | R213 On 03-August-23 | | | Bond Future | 11.76 | 79.6787 | 11.7576 | 79.6787 | 23,396.00 |
| 23/05/2023 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 1188 | 1 | 1188 | 1 | 0.00 |
| 23/05/2023 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 1208 | 1 | 1208 | 1 | 0.00 |
| 23/05/2023 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 1229 | 1 | 1229 | 1 | 0.00 |
| 23/05/2023 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 1782 | 2 | 1782 | 2 | 0.00 |
| 23/05/2023 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 1760 | 2 | 1760 | 2 | 0.00 |
| 23/05/2023 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 1804 | 2 | 1804 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | R213 On 02-November-23 | | | Bond Future | 11.88 | 77.9027 | 11.8836 | 77.9027 | 3,891.00 |
| 23/05/2023 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 965 | 1 | 965 | 1 | 0.00 |
| 23/05/2023 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 977 | 1 | 977 | 1 | 0.00 |
| 23/05/2023 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 989 | 1 | 989 | 1 | 0.00 |
| 23/05/2023 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 4117 | 4 | 4117 | 4 | 0.00 |
| 23/05/2023 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 4148 | 4 | 4148 | 4 | 0.00 |
| 23/05/2023 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 4178 | 4 | 4178 | 4 | 0.00 |
| 23/05/2023 | R213 On 01-February-24 | | | Bond Future | 12.01 | 79.6812 | 12.0137 | 79.6812 | 0.00 |
| 23/05/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 2216 | 2 | 2216 | 2 | 0.00 |
| 23/05/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 2178 | 2 | 2178 | 2 | 0.00 |
| 23/05/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 2197 | 2 | 2197 | 2 | 0.00 |
| 23/05/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 3406 | 3 | 3406 | 3 | 0.00 |
| 23/05/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 3428 | 3 | 3428 | 3 | 0.00 |
| 23/05/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 3385 | 3 | 3385 | 3 | 0.00 |
| 23/05/2023 | R213 On 02-May-24 | | | Bond Future | 12.14 | 77.9407 | 12.1420 | 77.9407 | 0.00 |
| 23/05/2023 | R213 On 02-May-24 | 10.28 | Call | Bond Future | 476 | 0 | 476 | 0 | 0.00 |
| 23/05/2023 | R213 On 02-May-24 | 10.29 | Call | Bond Future | 482 | 0 | 482 | 0 | 0.00 |
| 23/05/2023 | R213 On 02-May-24 | 10.30 | Call | Bond Future | 487 | 0 | 487 | 0 | 0.00 |
| 23/05/2023 | R213 On 02-May-24 | 10.30 | Put | Bond Future | 7993 | 8 | 7993 | 8 | 0.00 |
| 23/05/2023 | R213 On 02-May-24 | 10.29 | Put | Bond Future | 8031 | 8 | 8031 | 8 | 0.00 |
| 23/05/2023 | R213 On 02-May-24 | 10.28 | Put | Bond Future | 8069 | 8 | 8069 | 8 | 0.00 |
| 23/05/2023 | R213 On 01-August-24 | | | Bond Future | 12.31 | 79.6170 | 12.3062 | 79.6170 | 0.00 |
| 23/05/2023 | R213 On 01-August-24 | 10.88 | Call | Bond Future | 1022 | 1 | 1022 | 1 | 0.00 |
| 23/05/2023 | R213 On 01-August-24 | 10.86 | Call | Bond Future | 1005 | 1 | 1005 | 1 | 0.00 |
| 23/05/2023 | R213 On 01-August-24 | 10.87 | Call | Bond Future | 1014 | 1 | 1014 | 1 | 0.00 |
| 23/05/2023 | R213 On 01-August-24 | 10.87 | Put | Bond Future | 6616 | 7 | 6616 | 7 | 0.00 |
| 23/05/2023 | R213 On 01-August-24 | 10.86 | Put | Bond Future | 6648 | 7 | 6648 | 7 | 0.00 |
| 23/05/2023 | R213 On 01-August-24 | 10.88 | Put | Bond Future | 6584 | 7 | 6584 | 7 | 0.00 |
| 23/05/2023 | R214 On 03-August-23 | | | Bond Future | 12.74 | 59.4939 | 12.7393 | 59.4939 | 19,496.00 |
| 23/05/2023 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 642 | 1 | 642 | 1 | 0.00 |
| 23/05/2023 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 615 | 1 | 615 | 1 | 0.00 |
| 23/05/2023 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 628 | 1 | 628 | 1 | 0.00 |
| 23/05/2023 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 3365 | 3 | 3365 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 3400 | 3 | 3400 | 3 | 0.00 |
| 23/05/2023 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 3330 | 3 | 3330 | 3 | 0.00 |
| 23/05/2023 | R214 On 02-November-23 | | | Bond Future | 12.86 | 57.5206 | 12.8552 | 57.5206 | 12.00 |
| 23/05/2023 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 429 | 0 | 429 | 0 | 0.00 |
| 23/05/2023 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 23/05/2023 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 436 | 0 | 436 | 0 | 0.00 |
| 23/05/2023 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 7163 | 7 | 7163 | 7 | 0.00 |
| 23/05/2023 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 7209 | 7 | 7209 | 7 | 0.00 |
| 23/05/2023 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 7117 | 7 | 7117 | 7 | 0.00 |
| 23/05/2023 | R214 On 01-February-24 | | | Bond Future | 12.97 | 58.8339 | 12.9731 | 58.8339 | 0.00 |
| 23/05/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 1542 | 2 | 1542 | 2 | 0.00 |
| 23/05/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 1558 | 2 | 1558 | 2 | 0.00 |
| 23/05/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 1573 | 2 | 1573 | 2 | 0.00 |
| 23/05/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 5292 | 5 | 5292 | 5 | 0.00 |
| 23/05/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 5325 | 5 | 5325 | 5 | 0.00 |
| 23/05/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 5357 | 5 | 5357 | 5 | 0.00 |
| 23/05/2023 | R214 On 02-May-24 | | | Bond Future | 13.09 | 56.8713 | 13.0871 | 56.8713 | 0.00 |
| 23/05/2023 | R214 On 02-May-24 | 11.48 | Call | Bond Future | 817 | 1 | 817 | 1 | 0.00 |
| 23/05/2023 | R214 On 02-May-24 | 11.46 | Call | Bond Future | 801 | 1 | 801 | 1 | 0.00 |
| 23/05/2023 | R214 On 02-May-24 | 11.47 | Call | Bond Future | 809 | 1 | 809 | 1 | 0.00 |
| 23/05/2023 | R214 On 02-May-24 | 11.47 | Put | Bond Future | 8485 | 8 | 8485 | 8 | 0.00 |
| 23/05/2023 | R214 On 02-May-24 | 11.46 | Put | Bond Future | 8529 | 8 | 8529 | 8 | 0.00 |
| 23/05/2023 | R214 On 02-May-24 | 11.48 | Put | Bond Future | 8440 | 8 | 8440 | 8 | 0.00 |
| 23/05/2023 | R214 On 01-August-24 | | | Bond Future | 13.22 | 58.0933 | 13.2231 | 58.0933 | 0.00 |
| 23/05/2023 | R214 On 01-August-24 | 12.16 | Call | Bond Future | 1712 | 2 | 1712 | 2 | 0.00 |
| 23/05/2023 | R214 On 01-August-24 | 12.17 | Call | Bond Future | 1727 | 2 | 1727 | 2 | 0.00 |
| 23/05/2023 | R214 On 01-August-24 | 12.18 | Call | Bond Future | 1742 | 2 | 1742 | 2 | 0.00 |
| 23/05/2023 | R214 On 01-August-24 | 12.18 | Put | Bond Future | 6434 | 6 | 6434 | 6 | 0.00 |
| 23/05/2023 | R214 On 01-August-24 | 12.17 | Put | Bond Future | 6467 | 6 | 6467 | 6 | 0.00 |
| 23/05/2023 | R214 On 01-August-24 | 12.16 | Put | Bond Future | 6501 | 6 | 6501 | 6 | 0.00 |
| 23/05/2023 | R248 On 03-August-23 | | | Bond Future | 12.85 | 73.4845 | 12.8491 | 73.4845 | 240,196.00 |
| 23/05/2023 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 531 | 1 | 531 | 1 | 0.00 |
| 23/05/2023 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 543 | 1 | 543 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | R248 On 03-August-23 | 12.30 | Call | Bond Future | 836 | 1 | 836 | 1 | 1,100.00 |
| 23/05/2023 | R248 On 03-August-23 | 13.20 | Call | Bond Future | 3211 | 3 | 3211 | 3 | 0.00 |
| 23/05/2023 | R248 On 03-August-23 | 11.80 | Call | Bond Future | 252 | 0 | 252 | 0 | 1,100.00 |
| 23/05/2023 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 556 | 1 | 556 | 1 | 0.00 |
| 23/05/2023 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 4761 | 5 | 4761 | 5 | 0.00 |
| 23/05/2023 | R248 On 03-August-23 | 11.80 | Put | Bond Future | 6357 | 6 | 6357 | 6 | 0.00 |
| 23/05/2023 | R248 On 03-August-23 | 13.20 | Put | Bond Future | 1363 | 1 | 1363 | 1 | 1,100.00 |
| 23/05/2023 | R248 On 03-August-23 | 12.30 | Put | Bond Future | 3917 | 4 | 3917 | 4 | 0.00 |
| 23/05/2023 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 4808 | 5 | 4808 | 5 | 0.00 |
| 23/05/2023 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 4856 | 5 | 4856 | 5 | 0.00 |
| 23/05/2023 | R248 On 02-November-23 | | | Bond Future | 12.97 | 70.6806 | 12.9710 | 70.6806 | 11,069.00 |
| 23/05/2023 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 487 | 1 | 487 | 1 | 0.00 |
| 23/05/2023 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 472 | 0 | 472 | 0 | 0.00 |
| 23/05/2023 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 480 | 0 | 480 | 0 | 0.00 |
| 23/05/2023 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 9230 | 9 | 9230 | 9 | 0.00 |
| 23/05/2023 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 9346 | 9 | 9346 | 9 | 0.00 |
| 23/05/2023 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 9288 | 9 | 9288 | 9 | 0.00 |
| 23/05/2023 | R248 On 01-February-24 | | | Bond Future | 13.10 | 72.2943 | 13.0953 | 72.2943 | 0.00 |
| 23/05/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 1767 | 2 | 1767 | 2 | 0.00 |
| 23/05/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 1749 | 2 | 1749 | 2 | 0.00 |
| 23/05/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 1731 | 2 | 1731 | 2 | 0.00 |
| 23/05/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 7060 | 7 | 7060 | 7 | 0.00 |
| 23/05/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 7018 | 7 | 7018 | 7 | 0.00 |
| 23/05/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 6977 | 7 | 6977 | 7 | 0.00 |
| 23/05/2023 | R248 On 02-May-24 | | | Bond Future | 13.22 | 69.4946 | 13.2156 | 69.4946 | 13,000.00 |
| 23/05/2023 | R248 On 02-May-24 | 11.48 | Call | Bond Future | 1098 | 1 | 1098 | 1 | 0.00 |
| 23/05/2023 | R248 On 02-May-24 | 11.46 | Call | Bond Future | 1077 | 1 | 1077 | 1 | 0.00 |
| 23/05/2023 | R248 On 02-May-24 | 11.47 | Call | Bond Future | 1088 | 1 | 1088 | 1 | 0.00 |
| 23/05/2023 | R248 On 02-May-24 | 11.48 | Put | Bond Future | 11174 | 11 | 11174 | 11 | 0.00 |
| 23/05/2023 | R248 On 02-May-24 | 11.46 | Put | Bond Future | 11285 | 11 | 11285 | 11 | 0.00 |
| 23/05/2023 | R248 On 02-May-24 | 11.47 | Put | Bond Future | 11229 | 11 | 11229 | 11 | 0.00 |
| 23/05/2023 | R248 On 01-August-24 | | | Bond Future | 13.36 | 70.9870 | 13.3589 | 70.9870 | 0.00 |
| 23/05/2023 | R248 On 01-August-24 | 12.32 | Call | Bond Future | 2419 | 2 | 2419 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2023 | R248 On 01-August-24 | 12.30 | Call | Bond Future | 2381 | 2 | 2381 | 2 | 0.00 |
| 23/05/2023 | R248 On 01-August-24 | 12.31 | Call | Bond Future | 2400 | 2 | 2400 | 2 | 0.00 |
| 23/05/2023 | R248 On 01-August-24 | 12.31 | Put | Bond Future | 8077 | 8 | 8077 | 8 | 0.00 |
| 23/05/2023 | R248 On 01-August-24 | 12.30 | Put | Bond Future | 8116 | 8 | 8116 | 8 | 0.00 |
| 23/05/2023 | R248 On 01-August-24 | 12.32 | Put | Bond Future | 8037 | 8 | 8037 | 8 | 0.00 |