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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/09/2023 TO: 28/09/2023

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | 2025 On 02-November-23 | | | Bond Future | 172.75 | 172.6972 | 172.7489 | 172.6972 | 5,478.00 |
| 28/09/2023 | 2025 On 01-February-24 | | | Bond Future | 174.81 | 174.7622 | 174.8149 | 174.7622 | 2,884.00 |
| 28/09/2023 | 2025 On 02-May-24 | | | Bond Future | 178.75 | 178.6981 | 178.7523 | 178.6981 | 0.00 |
| 28/09/2023 | 2025 On 01-August-24 | | | Bond Future | 180.87 | 180.8175 | 180.8734 | 180.8175 | 0.00 |
| 28/09/2023 | 2025 On 07-November-24 | | | Bond Future | 185.12 | 185.0592 | 185.1170 | 185.0592 | 0.00 |
| 28/09/2023 | 2029 On 02-November-23 | | | Bond Future | 124.32 | 125.2279 | 124.3246 | 125.2279 | 2,068.00 |
| 28/09/2023 | 2029 On 01-February-24 | | | Bond Future | 127.10 | 128.0252 | 127.1016 | 128.0252 | 728.00 |
| 28/09/2023 | 2029 On 02-May-24 | | | Bond Future | 128.60 | 129.5430 | 128.5987 | 129.5430 | 0.00 |
| 28/09/2023 | 2029 On 01-August-24 | | | Bond Future | 131.45 | 132.4122 | 131.4475 | 132.4122 | 0.00 |
| 28/09/2023 | 2029 On 07-November-24 | | | Bond Future | 133.13 | 134.1172 | 133.1302 | 134.1172 | 0.00 |
| 28/09/2023 | 2030 On 02-November-23 | | | Bond Future | 11.04 | 89.4371 | 88.6959 | 89.4371 | 91,132.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 596 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 579 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 613 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2030 On 02-November-23 | 9.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 28/09/2023 | 2030 On 02-November-23 | 10.07 | Call | Bond Future | 18 | 0 | 0 | 0 | 800.00 |
| 28/09/2023 | 2030 On 02-November-23 | 11.57 | Call | Bond Future | 2500 | 3 | 3 | 3 | 0.00 |
| 28/09/2023 | 2030 On 02-November-23 | 10.39 | Call | Bond Future | 127 | 0 | 0 | 0 | 500.00 |
| 28/09/2023 | 2030 On 02-November-23 | 11.43 | Call | Bond Future | 2072 | 3 | 2 | 3 | 0.00 |
| 28/09/2023 | 2030 On 02-November-23 | 9.89 | Call | Bond Future | 3 | 0 | 0 | 0 | 500.00 |
| 28/09/2023 | 2030 On 02-November-23 | 11.12 | Call | Bond Future | 1231 | 2 | 1 | 2 | 500.00 |
| 28/09/2023 | 2030 On 02-November-23 | 12.27 | Call | Bond Future | 4890 | 6 | 5 | 6 | 0.00 |
| 28/09/2023 | 2030 On 02-November-23 | 10.62 | Call | Bond Future | 328 | 1 | 0 | 1 | 500.00 |
| 28/09/2023 | 2030 On 02-November-23 | 11.12 | Put | Bond Future | 898 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2030 On 02-November-23 | 12.27 | Put | Bond Future | 87 | 0 | 0 | 0 | 500.00 |
| 28/09/2023 | 2030 On 02-November-23 | 10.62 | Put | Bond Future | 2035 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | 2030 On 02-November-23 | 10.39 | Put | Bond Future | 2792 | 2 | 3 | 2 | 0.00 |
| 28/09/2023 | 2030 On 02-November-23 | 11.43 | Put | Bond Future | 504 | 0 | 1 | 0 | 500.00 |
| 28/09/2023 | 2030 On 02-November-23 | 9.89 | Put | Bond Future | 4798 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | 2030 On 02-November-23 | 11.57 | Put | Bond Future | 383 | 0 | 0 | 0 | 800.00 |
| 28/09/2023 | 2030 On 02-November-23 | 10.07 | Put | Bond Future | 4038 | 3 | 4 | 3 | 0.00 |
| 28/09/2023 | 2030 On 02-November-23 | 9.57 | Put | Bond Future | 6190 | 5 | 6 | 5 | 0.00 |
| 28/09/2023 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 1497 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 1545 | 1 | 2 | 1 | 0.00 |
| 28/09/2023 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 1521 | 1 | 2 | 1 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | | | Bond Future | 11.15 | 87.4072 | 86.6496 | 87.4072 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | 10.07 | Call | Bond Future | 406 | 1 | 0 | 1 | 400.00 |
| 28/09/2023 | 2030 On 01-February-24 | 12.10 | Call | Bond Future | 4324 | 5 | 4 | 5 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | 9.57 | Call | Bond Future | 173 | 0 | 0 | 0 | 400.00 |
| 28/09/2023 | 2030 On 01-February-24 | 11.31 | Call | Bond Future | 2227 | 3 | 2 | 3 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | 9.93 | Call | Bond Future | 319 | 0 | 0 | 0 | 1,360.00 |
| 28/09/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 2343 | 3 | 2 | 3 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 2367 | 3 | 2 | 3 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 2320 | 3 | 2 | 3 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | 10.16 | Call | Bond Future | 470 | 1 | 0 | 1 | 200.00 |
| 28/09/2023 | 2030 On 01-February-24 | 11.00 | Call | Bond Future | 1578 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | 2030 On 01-February-24 | 11.75 | Call | Bond Future | 3330 | 4 | 3 | 4 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | 9.89 | Call | Bond Future | 297 | 0 | 0 | 0 | 500.00 |
| 28/09/2023 | 2030 On 01-February-24 | 10.39 | Call | Bond Future | 680 | 1 | 1 | 1 | 500.00 |
| 28/09/2023 | 2030 On 01-February-24 | 11.86 | Call | Bond Future | 3633 | 4 | 4 | 4 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | 11.85 | Call | Bond Future | 3605 | 4 | 4 | 4 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | 10.00 | Call | Bond Future | 360 | 1 | 0 | 1 | 500.00 |
| 28/09/2023 | 2030 On 01-February-24 | 11.85 | Put | Bond Future | 909 | 1 | 1 | 1 | 500.00 |
| 28/09/2023 | 2030 On 01-February-24 | 10.00 | Put | Bond Future | 4994 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | 11.86 | Put | Bond Future | 900 | 1 | 1 | 1 | 500.00 |
| 28/09/2023 | 2030 On 01-February-24 | 10.39 | Put | Bond Future | 3704 | 3 | 4 | 3 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | 9.89 | Put | Bond Future | 5391 | 5 | 5 | 5 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | 11.75 | Put | Bond Future | 1011 | 1 | 1 | 1 | 200.00 |
| 28/09/2023 | 2030 On 01-February-24 | 11.00 | Put | Bond Future | 2155 | 2 | 2 | 2 | 700.00 |
| 28/09/2023 | 2030 On 01-February-24 | 10.16 | Put | Bond Future | 4439 | 4 | 4 | 4 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 1530 | 1 | 2 | 1 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 1499 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 1514 | 1 | 2 | 1 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | 11.31 | Put | Bond Future | 1592 | 1 | 2 | 1 | 1,360.00 |
| 28/09/2023 | 2030 On 01-February-24 | 9.93 | Put | Bond Future | 5245 | 5 | 5 | 5 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | 10.07 | Put | Bond Future | 4748 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | 2030 On 01-February-24 | 12.10 | Put | Bond Future | 695 | 1 | 1 | 1 | 400.00 |
| 28/09/2023 | 2030 On 01-February-24 | 9.57 | Put | Bond Future | 6624 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | 2030 On 02-May-24 | | | Bond Future | 11.27 | 89.3548 | 88.5804 | 89.3548 | 0.00 |
| 28/09/2023 | 2030 On 02-May-24 | 9.82 | Call | Bond Future | 477 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | 2030 On 02-May-24 | 9.83 | Call | Bond Future | 483 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | 2030 On 02-May-24 | 9.81 | Call | Bond Future | 470 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | 2030 On 02-May-24 | 10.62 | Call | Bond Future | 1274 | 2 | 1 | 2 | 500.00 |
| 28/09/2023 | 2030 On 02-May-24 | 11.12 | Call | Bond Future | 2113 | 3 | 2 | 3 | 500.00 |
| 28/09/2023 | 2030 On 02-May-24 | 13.15 | Call | Bond Future | 7309 | 8 | 7 | 8 | 0.00 |
| 28/09/2023 | 2030 On 02-May-24 | 12.38 | Call | Bond Future | 5147 | 6 | 5 | 6 | 0.00 |
| 28/09/2023 | 2030 On 02-May-24 | 10.82 | Call | Bond Future | 1578 | 2 | 2 | 2 | 1,080.00 |
| 28/09/2023 | 2030 On 02-May-24 | 9.66 | Call | Bond Future | 390 | 1 | 0 | 1 | 1,000.00 |
| 28/09/2023 | 2030 On 02-May-24 | 10.16 | Call | Bond Future | 740 | 1 | 1 | 1 | 1,000.00 |
| 28/09/2023 | 2030 On 02-May-24 | 11.94 | Call | Bond Future | 3974 | 5 | 4 | 5 | 0.00 |
| 28/09/2023 | 2030 On 02-May-24 | 11.94 | Put | Bond Future | 1470 | 1 | 1 | 1 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | 2030 On 02-May-24 | 10.16 | Put | Bond Future | 5052 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | 2030 On 02-May-24 | 9.66 | Put | Bond Future | 6739 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | 2030 On 02-May-24 | 12.38 | Put | Bond Future | 1057 | 1 | 1 | 1 | 1,080.00 |
| 28/09/2023 | 2030 On 02-May-24 | 10.82 | Put | Bond Future | 3284 | 3 | 3 | 3 | 0.00 |
| 28/09/2023 | 2030 On 02-May-24 | 13.15 | Put | Bond Future | 534 | 0 | 1 | 0 | 500.00 |
| 28/09/2023 | 2030 On 02-May-24 | 11.12 | Put | Bond Future | 2666 | 2 | 3 | 2 | 0.00 |
| 28/09/2023 | 2030 On 02-May-24 | 10.62 | Put | Bond Future | 3760 | 3 | 4 | 3 | 0.00 |
| 28/09/2023 | 2030 On 02-May-24 | 9.81 | Put | Bond Future | 6202 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | 2030 On 02-May-24 | 9.83 | Put | Bond Future | 6133 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | 2030 On 02-May-24 | 9.82 | Put | Bond Future | 6168 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | 2030 On 01-August-24 | | | Bond Future | 11.41 | 87.3069 | 86.5158 | 87.3069 | 0.00 |
| 28/09/2023 | 2030 On 01-August-24 | 10.38 | Call | Bond Future | 1086 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2030 On 01-August-24 | 10.39 | Call | Bond Future | 1097 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2030 On 01-August-24 | 10.37 | Call | Bond Future | 1075 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2030 On 01-August-24 | 10.37 | Put | Bond Future | 4960 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | 2030 On 01-August-24 | 10.39 | Put | Bond Future | 4905 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | 2030 On 01-August-24 | 10.38 | Put | Bond Future | 4933 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | 2030 On 07-November-24 | | | Bond Future | 11.57 | 89.3293 | 88.5202 | 89.3293 | 0.00 |
| 28/09/2023 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 1609 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 1595 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 1623 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 4533 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 4579 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 4556 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | | | Bond Future | 11.96 | 82.4074 | 81.5334 | 82.4074 | 171,333.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 95 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 100 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 90 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | 10.85 | Call | Bond Future | 5 | 0 | 0 | 0 | 10,000.00 |
| 28/09/2023 | 2032 On 02-November-23 | 10.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,750.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.50 | Call | Bond Future | 325 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.00 | Call | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | 10.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.60 | Call | Bond Future | 461 | 1 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | 2032 On 02-November-23 | 11.78 | Call | Bond Future | 780 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.28 | Call | Bond Future | 124 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | 10.71 | Call | Bond Future | 1 | 0 | 0 | 0 | 500.00 |
| 28/09/2023 | 2032 On 02-November-23 | 10.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.90 | Call | Bond Future | 1044 | 2 | 1 | 2 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.09 | Call | Bond Future | 40 | 0 | 0 | 0 | 500.00 |
| 28/09/2023 | 2032 On 02-November-23 | 12.26 | Call | Bond Future | 2047 | 3 | 2 | 3 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | 12.26 | Put | Bond Future | 686 | 0 | 1 | 0 | 500.00 |
| 28/09/2023 | 2032 On 02-November-23 | 10.59 | Put | Bond Future | 6500 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.09 | Put | Bond Future | 4083 | 3 | 4 | 3 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.28 | Put | Bond Future | 3257 | 3 | 3 | 3 | 500.00 |
| 28/09/2023 | 2032 On 02-November-23 | 10.71 | Put | Bond Future | 5903 | 5 | 6 | 5 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.78 | Put | Bond Future | 1580 | 1 | 2 | 1 | 500.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.60 | Put | Bond Future | 2090 | 2 | 2 | 2 | 15,500.00 |
| 28/09/2023 | 2032 On 02-November-23 | 10.35 | Put | Bond Future | 7712 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.00 | Put | Bond Future | 4499 | 4 | 4 | 4 | 500.00 |
| 28/09/2023 | 2032 On 02-November-23 | 10.58 | Put | Bond Future | 6550 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.50 | Put | Bond Future | 2421 | 2 | 2 | 2 | 500.00 |
| 28/09/2023 | 2032 On 02-November-23 | 10.85 | Put | Bond Future | 5216 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 3509 | 3 | 4 | 3 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 3424 | 3 | 3 | 3 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 3466 | 3 | 3 | 3 | 0.00 |
| 28/09/2023 | 2032 On 02-November-23 | 11.90 | Put | Bond Future | 1296 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2032 On 01-February-24 | | | Bond Future | 12.09 | 84.2280 | 83.3347 | 84.2280 | 0.00 |
| 28/09/2023 | 2032 On 01-February-24 | 10.01 | Call | Bond Future | 76 | 0 | 0 | 0 | 1,200.00 |
| 28/09/2023 | 2032 On 01-February-24 | 10.76 | Call | Bond Future | 324 | 0 | 0 | 0 | 1,200.00 |
| 28/09/2023 | 2032 On 01-February-24 | 12.62 | Call | Bond Future | 3706 | 4 | 4 | 4 | 0.00 |
| 28/09/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 1733 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 1712 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 1753 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | 2032 On 01-February-24 | 10.59 | Call | Bond Future | 232 | 0 | 0 | 0 | 500.00 |
| 28/09/2023 | 2032 On 01-February-24 | 11.09 | Call | Bond Future | 586 | 1 | 1 | 1 | 500.00 |
| 28/09/2023 | 2032 On 01-February-24 | 12.73 | Call | Bond Future | 4032 | 5 | 4 | 5 | 0.00 |
| 28/09/2023 | 2032 On 01-February-24 | 10.78 | Call | Bond Future | 337 | 0 | 0 | 0 | 200.00 |
| 28/09/2023 | 2032 On 01-February-24 | 11.75 | Call | Bond Future | 1553 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | 2032 On 01-February-24 | 12.50 | Call | Bond Future | 3361 | 4 | 3 | 4 | 0.00 |
| 28/09/2023 | 2032 On 01-February-24 | 12.50 | Put | Bond Future | 1568 | 1 | 2 | 1 | 200.00 |
| 28/09/2023 | 2032 On 01-February-24 | 11.75 | Put | Bond Future | 3063 | 3 | 3 | 3 | 200.00 |
| 28/09/2023 | 2032 On 01-February-24 | 10.78 | Put | Bond Future | 6395 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | 2032 On 01-February-24 | 12.73 | Put | Bond Future | 1262 | 1 | 1 | 1 | 500.00 |
| 28/09/2023 | 2032 On 01-February-24 | 11.09 | Put | Bond Future | 5155 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | 2032 On 01-February-24 | 10.59 | Put | Bond Future | 7218 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 2813 | 2 | 3 | 2 | 0.00 |
| 28/09/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 2862 | 2 | 3 | 2 | 0.00 |
| 28/09/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 2838 | 2 | 3 | 2 | 0.00 |
| 28/09/2023 | 2032 On 01-February-24 | 12.62 | Put | Bond Future | 1401 | 1 | 1 | 1 | 1,200.00 |
| 28/09/2023 | 2032 On 01-February-24 | 10.76 | Put | Bond Future | 6479 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | 2032 On 01-February-24 | 10.01 | Put | Bond Future | 9979 | 9 | 10 | 9 | 0.00 |
| 28/09/2023 | 2032 On 02-May-24 | | | Bond Future | 12.23 | 81.9427 | 81.0296 | 81.9427 | 0.00 |
| 28/09/2023 | 2032 On 02-May-24 | 10.55 | Call | Bond Future | 472 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | 2032 On 02-May-24 | 10.54 | Call | Bond Future | 467 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | 2032 On 02-May-24 | 10.56 | Call | Bond Future | 478 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | 2032 On 02-May-24 | 10.36 | Call | Bond Future | 375 | 0 | 0 | 0 | 1,000.00 |
| 28/09/2023 | 2032 On 02-May-24 | 10.86 | Call | Bond Future | 692 | 1 | 1 | 1 | 1,000.00 |
| 28/09/2023 | 2032 On 02-May-24 | 12.90 | Call | Bond Future | 4677 | 5 | 5 | 5 | 0.00 |
| 28/09/2023 | 2032 On 02-May-24 | 13.35 | Call | Bond Future | 6002 | 7 | 6 | 7 | 0.00 |
| 28/09/2023 | 2032 On 02-May-24 | 10.59 | Call | Bond Future | 495 | 1 | 0 | 1 | 500.00 |
| 28/09/2023 | 2032 On 02-May-24 | 11.09 | Call | Bond Future | 923 | 1 | 1 | 1 | 500.00 |
| 28/09/2023 | 2032 On 02-May-24 | 13.18 | Call | Bond Future | 5490 | 6 | 5 | 6 | 0.00 |
| 28/09/2023 | 2032 On 02-May-24 | 11.35 | Call | Bond Future | 1250 | 2 | 1 | 2 | 1,550.00 |
| 28/09/2023 | 2032 On 02-May-24 | 10.65 | Call | Bond Future | 532 | 1 | 1 | 1 | 1,550.00 |
| 28/09/2023 | 2032 On 02-May-24 | 10.65 | Put | Bond Future | 7713 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | 2032 On 02-May-24 | 13.18 | Put | Bond Future | 1517 | 1 | 2 | 1 | 500.00 |
| 28/09/2023 | 2032 On 02-May-24 | 11.09 | Put | Bond Future | 6019 | 5 | 6 | 5 | 0.00 |
| 28/09/2023 | 2032 On 02-May-24 | 13.35 | Put | Bond Future | 1347 | 1 | 1 | 1 | 1,550.00 |
| 28/09/2023 | 2032 On 02-May-24 | 11.35 | Put | Bond Future | 5143 | 5 | 5 | 5 | 0.00 |
| 28/09/2023 | 2032 On 02-May-24 | 10.59 | Put | Bond Future | 7966 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | 2032 On 02-May-24 | 12.90 | Put | Bond Future | 1842 | 2 | 2 | 2 | 1,000.00 |
| 28/09/2023 | 2032 On 02-May-24 | 10.86 | Put | Bond Future | 6869 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | 2032 On 02-May-24 | 10.36 | Put | Bond Future | 8967 | 8 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | 2032 On 02-May-24 | 10.56 | Put | Bond Future | 8094 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | 2032 On 02-May-24 | 10.54 | Put | Bond Future | 8180 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | 2032 On 02-May-24 | 10.55 | Put | Bond Future | 8137 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | 2032 On 01-August-24 | | | Bond Future | 12.38 | 83.7374 | 82.8045 | 83.7374 | 0.00 |
| 28/09/2023 | 2032 On 01-August-24 | 11.14 | Call | Bond Future | 1128 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2032 On 01-August-24 | 11.13 | Call | Bond Future | 1117 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2032 On 01-August-24 | 11.15 | Call | Bond Future | 1140 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2032 On 01-August-24 | 11.15 | Put | Bond Future | 6529 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | 2032 On 01-August-24 | 11.13 | Put | Bond Future | 6597 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | 2032 On 01-August-24 | 11.14 | Put | Bond Future | 6563 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | 2032 On 07-November-24 | | | Bond Future | 12.57 | 81.5114 | 80.5571 | 81.5114 | 0.00 |
| 28/09/2023 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 1589 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 1603 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 1575 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 6222 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 6162 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 6192 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | 2033 On 02-November-23 | | | Bond Future | 116.55 | 117.5998 | 116.5510 | 117.5998 | 2,258.00 |
| 28/09/2023 | 2033 On 01-February-24 | | | Bond Future | 119.15 | 120.2267 | 119.1544 | 120.2267 | 5,737.00 |
| 28/09/2023 | 2033 On 02-May-24 | | | Bond Future | 120.38 | 121.4738 | 120.3775 | 121.4738 | 0.00 |
| 28/09/2023 | 2033 On 01-August-24 | | | Bond Future | 123.04 | 124.1644 | 123.0442 | 124.1644 | 0.00 |
| 28/09/2023 | 2033 On 07-November-24 | | | Bond Future | 124.43 | 125.5779 | 124.4318 | 125.5779 | 0.00 |
| 28/09/2023 | 2037 On 02-November-23 | | | Bond Future | 12.98 | 75.0689 | 74.2733 | 75.0689 | 73,395.00 |
| 28/09/2023 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | 2037 On 02-November-23 | 12.02 | Call | Bond Future | 71 | 0 | 0 | 0 | 731.00 |
| 28/09/2023 | 2037 On 02-November-23 | 13.89 | Call | Bond Future | 4474 | 5 | 4 | 5 | 0.00 |
| 28/09/2023 | 2037 On 02-November-23 | 12.52 | Call | Bond Future | 447 | 1 | 0 | 1 | 731.00 |
| 28/09/2023 | 2037 On 02-November-23 | 12.02 | Put | Bond Future | 5020 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | 2037 On 02-November-23 | 13.89 | Put | Bond Future | 213 | 0 | 0 | 0 | 731.00 |
| 28/09/2023 | 2037 On 02-November-23 | 12.52 | Put | Bond Future | 2759 | 2 | 3 | 2 | 0.00 |
| 28/09/2023 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 7447 | 7 | 7 | 7 | 0.00 |
| 28/09/2023 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 7560 | 7 | 8 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 7503 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | 2037 On 01-February-24 | | | Bond Future | 13.13 | 72.4713 | 71.6579 | 72.4713 | 76,958.00 |
| 28/09/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 920 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 935 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 906 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2037 On 01-February-24 | 13.93 | Call | Bond Future | 4979 | 6 | 5 | 6 | 0.00 |
| 28/09/2023 | 2037 On 01-February-24 | 12.93 | Call | Bond Future | 2085 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | 2037 On 01-February-24 | 12.09 | Call | Bond Future | 630 | 1 | 1 | 1 | 2,500.00 |
| 28/09/2023 | 2037 On 01-February-24 | 12.93 | Put | Bond Future | 3037 | 3 | 3 | 3 | 2,500.00 |
| 28/09/2023 | 2037 On 01-February-24 | 12.09 | Put | Bond Future | 5882 | 5 | 6 | 5 | 0.00 |
| 28/09/2023 | 2037 On 01-February-24 | 13.93 | Put | Bond Future | 1261 | 1 | 1 | 1 | 2,500.00 |
| 28/09/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 4996 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 4920 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 4958 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | 2037 On 02-May-24 | | | Bond Future | 13.28 | 74.0859 | 73.2546 | 74.0859 | 0.00 |
| 28/09/2023 | 2037 On 02-May-24 | 11.44 | Call | Bond Future | 430 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | 2037 On 02-May-24 | 11.45 | Call | Bond Future | 436 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | 2037 On 02-May-24 | 11.43 | Call | Bond Future | 425 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | 2037 On 02-May-24 | 11.43 | Put | Bond Future | 9996 | 9 | 10 | 9 | 0.00 |
| 28/09/2023 | 2037 On 02-May-24 | 11.45 | Put | Bond Future | 9895 | 9 | 10 | 9 | 0.00 |
| 28/09/2023 | 2037 On 02-May-24 | 11.44 | Put | Bond Future | 9945 | 9 | 10 | 9 | 0.00 |
| 28/09/2023 | 2037 On 01-August-24 | | | Bond Future | 13.44 | 71.4527 | 70.6034 | 71.4527 | 0.00 |
| 28/09/2023 | 2037 On 01-August-24 | 12.10 | Call | Bond Future | 1251 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2037 On 01-August-24 | 12.11 | Call | Bond Future | 1264 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2037 On 01-August-24 | 12.09 | Call | Bond Future | 1238 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2037 On 01-August-24 | 12.09 | Put | Bond Future | 7934 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | 2037 On 01-August-24 | 12.11 | Put | Bond Future | 7854 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | 2037 On 01-August-24 | 12.10 | Put | Bond Future | 7894 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | 2037 On 07-November-24 | | | Bond Future | 13.63 | 73.1062 | 72.2373 | 73.1062 | 0.00 |
| 28/09/2023 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 2014 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 1998 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 2030 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 6986 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 7054 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 7020 | 6 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | 2038 On 02-November-23 | | | Bond Future | 125.07 | 126.7118 | 125.0742 | 126.7118 | 4,695.00 |
| 28/09/2023 | 2038 On 01-February-24 | | | Bond Future | 125.85 | 127.5256 | 125.8512 | 127.5256 | 0.00 |
| 28/09/2023 | 2038 On 02-May-24 | | | Bond Future | 128.69 | 130.3975 | 128.6857 | 130.3975 | 0.00 |
| 28/09/2023 | 2038 On 01-August-24 | | | Bond Future | 129.47 | 131.2168 | 129.4672 | 131.2168 | 0.00 |
| 28/09/2023 | 2038 On 07-November-24 | | | Bond Future | 132.50 | 134.2937 | 132.5036 | 134.2937 | 0.00 |
| 28/09/2023 | 2040 On 02-November-23 | | | Bond Future | 13.15 | 75.5496 | 74.8449 | 75.5496 | 48,258.00 |
| 28/09/2023 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | 2040 On 02-November-23 | 11.50 | Call | Bond Future | 2 | 0 | 0 | 0 | 875.00 |
| 28/09/2023 | 2040 On 02-November-23 | 12.10 | Call | Bond Future | 49 | 0 | 0 | 0 | 875.00 |
| 28/09/2023 | 2040 On 02-November-23 | 12.97 | Call | Bond Future | 977 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2040 On 02-November-23 | 11.80 | Call | Bond Future | 10 | 0 | 0 | 0 | 128.00 |
| 28/09/2023 | 2040 On 02-November-23 | 12.60 | Call | Bond Future | 360 | 1 | 0 | 1 | 128.00 |
| 28/09/2023 | 2040 On 02-November-23 | 13.64 | Call | Bond Future | 3032 | 4 | 3 | 4 | 0.00 |
| 28/09/2023 | 2040 On 02-November-23 | 13.64 | Put | Bond Future | 550 | 0 | 1 | 0 | 128.00 |
| 28/09/2023 | 2040 On 02-November-23 | 12.60 | Put | Bond Future | 3263 | 3 | 3 | 3 | 0.00 |
| 28/09/2023 | 2040 On 02-November-23 | 11.80 | Put | Bond Future | 7516 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | 2040 On 02-November-23 | 12.97 | Put | Bond Future | 1891 | 2 | 2 | 2 | 875.00 |
| 28/09/2023 | 2040 On 02-November-23 | 12.10 | Put | Bond Future | 5779 | 5 | 6 | 5 | 0.00 |
| 28/09/2023 | 2040 On 02-November-23 | 11.50 | Put | Bond Future | 9348 | 9 | 9 | 9 | 0.00 |
| 28/09/2023 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 8852 | 8 | 9 | 8 | 0.00 |
| 28/09/2023 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 8729 | 8 | 9 | 8 | 0.00 |
| 28/09/2023 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 8790 | 8 | 9 | 8 | 0.00 |
| 28/09/2023 | 2040 On 01-February-24 | | | Bond Future | 13.29 | 72.7122 | 71.9918 | 72.7122 | 102,604.00 |
| 28/09/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 765 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 752 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 777 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 5799 | 5 | 6 | 5 | 0.00 |
| 28/09/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 5887 | 5 | 6 | 5 | 0.00 |
| 28/09/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 5843 | 5 | 6 | 5 | 0.00 |
| 28/09/2023 | 2040 On 02-May-24 | | | Bond Future | 13.44 | 74.3322 | 73.5959 | 74.3322 | 0.00 |
| 28/09/2023 | 2040 On 02-May-24 | 11.61 | Call | Bond Future | 460 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | 2040 On 02-May-24 | 11.60 | Call | Bond Future | 454 | 1 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | 2040 On 02-May-24 | 11.62 | Call | Bond Future | 467 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | 2040 On 02-May-24 | 11.62 | Put | Bond Future | 10503 | 10 | 11 | 10 | 0.00 |
| 28/09/2023 | 2040 On 02-May-24 | 11.60 | Put | Bond Future | 10613 | 10 | 11 | 10 | 0.00 |
| 28/09/2023 | 2040 On 02-May-24 | 11.61 | Put | Bond Future | 10558 | 10 | 11 | 10 | 0.00 |
| 28/09/2023 | 2040 On 01-August-24 | | | Bond Future | 13.61 | 71.4539 | 70.7017 | 71.4539 | 0.00 |
| 28/09/2023 | 2040 On 01-August-24 | 12.33 | Call | Bond Future | 1409 | 2 | 1 | 2 | 0.00 |
| 28/09/2023 | 2040 On 01-August-24 | 12.32 | Call | Bond Future | 1395 | 2 | 1 | 2 | 0.00 |
| 28/09/2023 | 2040 On 01-August-24 | 12.34 | Call | Bond Future | 1423 | 2 | 1 | 2 | 0.00 |
| 28/09/2023 | 2040 On 01-August-24 | 12.34 | Put | Bond Future | 8036 | 8 | 8 | 8 | 0.00 |
| 28/09/2023 | 2040 On 01-August-24 | 12.32 | Put | Bond Future | 8120 | 8 | 8 | 8 | 0.00 |
| 28/09/2023 | 2040 On 01-August-24 | 12.33 | Put | Bond Future | 8078 | 8 | 8 | 8 | 0.00 |
| 28/09/2023 | 2040 On 07-November-24 | | | Bond Future | 13.79 | 73.1069 | 72.3375 | 73.1069 | 0.00 |
| 28/09/2023 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 2366 | 3 | 2 | 3 | 0.00 |
| 28/09/2023 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 2385 | 3 | 2 | 3 | 0.00 |
| 28/09/2023 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 2347 | 3 | 2 | 3 | 0.00 |
| 28/09/2023 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 7114 | 7 | 7 | 7 | 0.00 |
| 28/09/2023 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 7045 | 7 | 7 | 7 | 0.00 |
| 28/09/2023 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 7079 | 7 | 7 | 7 | 0.00 |
| 28/09/2023 | 2044 On 02-November-23 | | | Bond Future | 13.24 | 71.6438 | 70.9202 | 71.6438 | 52,387.00 |
| 28/09/2023 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | 2044 On 02-November-23 | 12.75 | Call | Bond Future | 407 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | 2044 On 02-November-23 | 13.00 | Call | Bond Future | 810 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2044 On 02-November-23 | 12.00 | Call | Bond Future | 16 | 0 | 0 | 0 | 5,860.00 |
| 28/09/2023 | 2044 On 02-November-23 | 13.00 | Put | Bond Future | 2074 | 2 | 2 | 2 | 6,375.00 |
| 28/09/2023 | 2044 On 02-November-23 | 12.75 | Put | Bond Future | 3008 | 2 | 3 | 2 | 5,860.00 |
| 28/09/2023 | 2044 On 02-November-23 | 12.00 | Put | Bond Future | 6898 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 9535 | 9 | 10 | 9 | 0.00 |
| 28/09/2023 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 9662 | 9 | 10 | 9 | 0.00 |
| 28/09/2023 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 9599 | 9 | 10 | 9 | 0.00 |
| 28/09/2023 | 2044 On 01-February-24 | | | Bond Future | 13.39 | 68.8452 | 68.1056 | 68.8452 | 39,508.00 |
| 28/09/2023 | 2044 On 01-February-24 | 13.25 | Call | Bond Future | 2369 | 3 | 2 | 3 | 0.00 |
| 28/09/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 599 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 609 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 588 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 6590 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 6497 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 6543 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | 2044 On 01-February-24 | 13.25 | Put | Bond Future | 3057 | 3 | 3 | 3 | 5,000.00 |
| 28/09/2023 | 2044 On 02-May-24 | | | Bond Future | 13.53 | 70.3791 | 69.6230 | 70.3791 | 0.00 |
| 28/09/2023 | 2044 On 02-May-24 | 11.66 | Call | Bond Future | 437 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | 2044 On 02-May-24 | 11.67 | Call | Bond Future | 443 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | 2044 On 02-May-24 | 11.65 | Call | Bond Future | 430 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | 2044 On 02-May-24 | 11.65 | Put | Bond Future | 10880 | 10 | 11 | 10 | 0.00 |
| 28/09/2023 | 2044 On 02-May-24 | 11.67 | Put | Bond Future | 10767 | 10 | 11 | 10 | 0.00 |
| 28/09/2023 | 2044 On 02-May-24 | 11.66 | Put | Bond Future | 10824 | 10 | 11 | 10 | 0.00 |
| 28/09/2023 | 2044 On 01-August-24 | | | Bond Future | 13.69 | 67.5393 | 66.7669 | 67.5393 | 0.00 |
| 28/09/2023 | 2044 On 01-August-24 | 12.29 | Call | Bond Future | 1257 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2044 On 01-August-24 | 12.30 | Call | Bond Future | 1270 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2044 On 01-August-24 | 12.28 | Call | Bond Future | 1244 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | 2044 On 01-August-24 | 12.28 | Put | Bond Future | 8689 | 8 | 9 | 8 | 0.00 |
| 28/09/2023 | 2044 On 01-August-24 | 12.30 | Put | Bond Future | 8600 | 8 | 9 | 8 | 0.00 |
| 28/09/2023 | 2044 On 01-August-24 | 12.29 | Put | Bond Future | 8645 | 8 | 9 | 8 | 0.00 |
| 28/09/2023 | 2044 On 07-November-24 | | | Bond Future | 13.87 | 69.1016 | 68.3115 | 69.1016 | 0.00 |
| 28/09/2023 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 2306 | 3 | 2 | 3 | 0.00 |
| 28/09/2023 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 2288 | 3 | 2 | 3 | 0.00 |
| 28/09/2023 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 2323 | 3 | 2 | 3 | 0.00 |
| 28/09/2023 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 7086 | 7 | 7 | 7 | 0.00 |
| 28/09/2023 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 7157 | 7 | 7 | 7 | 0.00 |
| 28/09/2023 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 7121 | 7 | 7 | 7 | 0.00 |
| 28/09/2023 | 2046 On 02-November-23 | | | Bond Future | 107.11 | 109.0047 | 107.1117 | 109.0047 | 16,148.00 |
| 28/09/2023 | 2046 On 01-February-24 | | | Bond Future | 109.50 | 111.4396 | 109.5042 | 111.4396 | 0.00 |
| 28/09/2023 | 2046 On 02-May-24 | | | Bond Future | 109.82 | 111.8036 | 109.8247 | 111.8036 | 0.00 |
| 28/09/2023 | 2046 On 01-August-24 | | | Bond Future | 112.26 | 114.2793 | 112.2570 | 114.2793 | 0.00 |
| 28/09/2023 | 2046 On 07-November-24 | | | Bond Future | 112.69 | 114.7565 | 112.6871 | 114.7565 | 0.00 |
| 28/09/2023 | 2050 On 02-November-23 | | | Bond Future | 108.07 | 110.8178 | 108.0692 | 110.8178 | 14,081.00 |
| 28/09/2023 | 2050 On 01-February-24 | | | Bond Future | 108.24 | 111.0457 | 108.2356 | 111.0457 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | 2050 On 02-May-24 | | | Bond Future | 110.67 | 113.5467 | 110.6733 | 113.5467 | 0.00 |
| 28/09/2023 | 2050 On 01-August-24 | | | Bond Future | 110.82 | 113.7563 | 110.8196 | 113.7563 | 0.00 |
| 28/09/2023 | 2050 On 07-November-24 | | | Bond Future | 113.42 | 116.4233 | 113.4183 | 116.4233 | 0.00 |
| 28/09/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | AL37 On 02-November-23 | | | Index Future | 888.87 | 894.4320 | 888.8680 | 894.4320 | 0.00 |
| 28/09/2023 | AL37 On 01-February-24 | | | Index Future | 908.51 | 914.1920 | 908.5050 | 914.1920 | 0.00 |
| 28/09/2023 | AL37 On 02-May-24 | | | Index Future | 928.76 | 934.5690 | 928.7560 | 934.5690 | 0.00 |
| 28/09/2023 | AL37 On 01-August-24 | | | Index Future | 949.13 | 955.0650 | 949.1270 | 955.0650 | 0.00 |
| 28/09/2023 | AL37 On 07-November-24 | | | Index Future | 971.19 | 977.2660 | 971.1940 | 977.2660 | 0.00 |
| 28/09/2023 | AL7T On 02-November-23 | | | Index Future | 989.56 | 999.5590 | 989.5630 | 999.5590 | 0.00 |
| 28/09/2023 | AL7T On 01-February-24 | | | Index Future | 1011.42 | 1021.6420 | 1011.4240 | 1021.6420 | 0.00 |
| 28/09/2023 | AL7T On 02-May-24 | | | Index Future | 1033.97 | 1044.4140 | 1033.9690 | 1044.4140 | 0.00 |
| 28/09/2023 | AL7T On 01-August-24 | | | Index Future | 1056.65 | 1067.3190 | 1056.6490 | 1067.3190 | 0.00 |
| 28/09/2023 | AL7T On 07-November-24 | | | Index Future | 1081.22 | 1092.1300 | 1081.2160 | 1092.1300 | 0.00 |
| 28/09/2023 | ALBI On 02-November-23 | | | Index Future | 867.45 | 875.1200 | 867.4480 | 875.1200 | 107.00 |
| 28/09/2023 | ALBI On 01-February-24 | | | Index Future | 886.61 | 894.4530 | 886.6120 | 894.4530 | 0.00 |
| 28/09/2023 | ALBI On 02-May-24 | | | Index Future | 906.38 | 914.3900 | 906.3750 | 914.3900 | 0.00 |
| 28/09/2023 | ALBI On 01-August-24 | | | Index Future | 926.26 | 934.4440 | 926.2550 | 934.4440 | 0.00 |
| 28/09/2023 | ALBI On 07-November-24 | | | Index Future | 947.79 | 956.1660 | 947.7900 | 956.1660 | 0.00 |
| 28/09/2023 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 28/09/2023 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 93.7500 | 93.7500 | 93.7500 | 0.00 |
| 28/09/2023 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C253 On 31-March-53 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 28/09/2023 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C431 On 31-January-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | CI43 On 31-January-43 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | CI58 On 31-January-58 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | ES33 On 02-November-23 | | | Bond Future | 13.46 | 69.7051 | 69.0374 | 69.7051 | 0.00 |
| 28/09/2023 | ES33 On 01-February-24 | | | Bond Future | 13.65 | 71.2621 | 70.5794 | 71.2621 | 0.00 |
| 28/09/2023 | ES33 On 02-May-24 | | | Bond Future | 13.83 | 69.0676 | 68.3697 | 69.0676 | 0.00 |
| 28/09/2023 | ES33 On 01-August-24 | | | Bond Future | 14.04 | 70.5957 | 69.8826 | 70.5957 | 0.00 |
| 28/09/2023 | ES33 On 07-November-24 | | | Bond Future | 14.28 | 68.4453 | 67.7158 | 68.4453 | 0.00 |
| 28/09/2023 | ES42 On 02-November-23 | | | Bond Future | 13.92 | 65.2476 | 64.5986 | 65.2476 | 0.00 |
| 28/09/2023 | ES42 On 01-February-24 | | | Bond Future | 14.09 | 66.7051 | 66.0416 | 66.7051 | 0.00 |
| 28/09/2023 | ES42 On 02-May-24 | | | Bond Future | 14.26 | 63.9446 | 63.2664 | 63.9446 | 0.00 |
| 28/09/2023 | ES42 On 01-August-24 | | | Bond Future | 14.45 | 65.3581 | 64.6650 | 65.3581 | 0.00 |
| 28/09/2023 | ES42 On 07-November-24 | | | Bond Future | 14.67 | 62.6189 | 61.9098 | 62.6189 | 0.00 |
| 28/09/2023 | GOVI On 02-November-23 | | | GOVI | 854.90 | 862.5250 | 854.9020 | 862.5250 | 815.00 |
| 28/09/2023 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 309180 | 23 | 31 | 23 | 0.00 |
| 28/09/2023 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 309080 | 23 | 31 | 23 | 0.00 |
| 28/09/2023 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 308980 | 23 | 31 | 23 | 0.00 |
| 28/09/2023 | GOVI On 01-February-24 | | | GOVI | 873.79 | 881.5810 | 873.7880 | 881.5810 | 0.00 |
| 28/09/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 28/09/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 28/09/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 28/09/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 62020 | 0 | 6 | 0 | 0.00 |
| 28/09/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 61920 | 0 | 6 | 0 | 0.00 |
| 28/09/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 62120 | 0 | 6 | 0 | 0.00 |
| 28/09/2023 | GOVI On 02-May-24 | | | GOVI | 893.27 | 901.2300 | 893.2660 | 901.2300 | 0.00 |
| 28/09/2023 | GOVI On 02-May-24 | 950.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | GOVI On 02-May-24 | 950.97 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | GOVI On 02-May-24 | 950.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | GOVI On 02-May-24 | 950.98 | Put | GOVI | 577140 | 50 | 58 | 50 | 0.00 |
| 28/09/2023 | GOVI On 02-May-24 | 950.97 | Put | GOVI | 577040 | 50 | 58 | 50 | 0.00 |
| 28/09/2023 | GOVI On 02-May-24 | 950.99 | Put | GOVI | 577240 | 50 | 58 | 50 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | GOVI On 01-August-24 | | | GOVI | 912.86 | 920.9960 | 912.8590 | 920.9960 | 0.00 |
| 28/09/2023 | GOVI On 01-August-24 | 943.38 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | GOVI On 01-August-24 | 943.39 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | GOVI On 01-August-24 | 943.37 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | GOVI On 01-August-24 | 943.37 | Put | GOVI | 305110 | 22 | 31 | 22 | 0.00 |
| 28/09/2023 | GOVI On 01-August-24 | 943.39 | Put | GOVI | 305310 | 22 | 31 | 22 | 0.00 |
| 28/09/2023 | GOVI On 01-August-24 | 943.38 | Put | GOVI | 305210 | 22 | 31 | 22 | 0.00 |
| 28/09/2023 | GOVI On 07-November-24 | | | GOVI | 934.08 | 942.4050 | 934.0820 | 942.4050 | 0.00 |
| 28/09/2023 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 146980 | 6 | 15 | 6 | 0.00 |
| 28/09/2023 | GOVI On 07-November-24 | 948.80 | Put | GOVI | 147180 | 6 | 15 | 6 | 0.00 |
| 28/09/2023 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 147080 | 6 | 15 | 6 | 0.00 |
| 28/09/2023 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 28/09/2023 | IGOV On 02-November-23 | | | Index Future | 326.35 | 330.1020 | 326.3490 | 330.1020 | 475.00 |
| 28/09/2023 | IGOV On 01-February-24 | | | Index Future | 333.64 | 337.4760 | 333.6390 | 337.4760 | 0.00 |
| 28/09/2023 | IGOV On 02-May-24 | | | Index Future | 341.15 | 345.0770 | 341.1540 | 345.0770 | 0.00 |
| 28/09/2023 | IGOV On 01-August-24 | | | Index Future | 348.71 | 352.7220 | 348.7140 | 352.7220 | 0.00 |
| 28/09/2023 | IGOV On 07-November-24 | | | Index Future | 356.90 | 361.0030 | 356.9020 | 361.0030 | 0.00 |
| 28/09/2023 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 28/09/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 28/09/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 28/09/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 28/09/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 28/09/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 28/09/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 28/09/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 28/09/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 28/09/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 28/09/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 28/09/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 28/09/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 8.6830 | 8.6830 | 8.6830 | 0.00 |
| 28/09/2023 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 8.33 | 8.3330 | 91.6670 | 8.3330 | 0.00 |
| 28/09/2023 | JBAF On 18-October-23 | | | Jibar Tradeable Future | 8.34 | 91.6490 | 91.6630 | 91.6490 | 0.00 |
| 28/09/2023 | JBAF On 15-November-23 | | | Jibar Tradeable Future | 8.37 | 91.6290 | 91.6280 | 91.6290 | 0.00 |
| 28/09/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.48 | 91.5280 | 91.5230 | 91.5280 | 0.00 |
| 28/09/2023 | JBAF On 17-January-24 | | | Jibar Tradeable Future | 8.47 | 91.5370 | 91.5350 | 91.5370 | 0.00 |
| 28/09/2023 | JBAF On 21-February-24 | | | Jibar Tradeable Future | 8.46 | 91.5390 | 91.5360 | 91.5390 | 0.00 |
| 28/09/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.47 | 91.5370 | 91.5340 | 91.5370 | 0.00 |
| 28/09/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.33 | 91.6780 | 91.6720 | 91.6780 | 0.00 |
| 28/09/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.15 | 91.8570 | 91.8520 | 91.8570 | 0.00 |
| 28/09/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.04 | 91.9590 | 91.9570 | 91.9590 | 0.00 |
| 28/09/2023 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.00 | 92.0100 | 92.0040 | 92.0100 | 0.00 |
| 28/09/2023 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 7.95 | 92.0580 | 92.0470 | 92.0580 | 0.00 |
| 28/09/2023 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.00 | 92.0100 | 92.0030 | 92.0100 | 0.00 |
| 28/09/2023 | R035 On 02-November-23 | | | Bond Future | 12.64 | 80.0899 | 79.3105 | 80.0899 | 168,847.00 |
| 28/09/2023 | R035 On 02-November-23 | 11.70 | Call | Bond Future | 72 | 0 | 0 | 0 | 6,500.00 |
| 28/09/2023 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R035 On 02-November-23 | 10.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 400.00 |
| 28/09/2023 | R035 On 02-November-23 | 11.12 | Call | Bond Future | 3 | 0 | 0 | 0 | 400.00 |
| 28/09/2023 | R035 On 02-November-23 | 12.85 | Call | Bond Future | 1936 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R035 On 02-November-23 | 11.74 | Call | Bond Future | 86 | 0 | 0 | 0 | 731.00 |
| 28/09/2023 | R035 On 02-November-23 | 13.59 | Call | Bond Future | 4709 | 5 | 5 | 5 | 0.00 |
| 28/09/2023 | R035 On 02-November-23 | 12.24 | Call | Bond Future | 514 | 1 | 1 | 1 | 731.00 |
| 28/09/2023 | R035 On 02-November-23 | 11.74 | Put | Bond Future | 4723 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | R035 On 02-November-23 | 13.59 | Put | Bond Future | 176 | 0 | 0 | 0 | 731.00 |
| 28/09/2023 | R035 On 02-November-23 | 12.24 | Put | Bond Future | 2519 | 2 | 3 | 2 | 0.00 |
| 28/09/2023 | R035 On 02-November-23 | 12.85 | Put | Bond Future | 888 | 1 | 1 | 1 | 400.00 |
| 28/09/2023 | R035 On 02-November-23 | 11.12 | Put | Bond Future | 8078 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | R035 On 02-November-23 | 10.62 | Put | Bond Future | 10996 | 10 | 11 | 10 | 0.00 |
| 28/09/2023 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 6459 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 6350 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 6405 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | R035 On 02-November-23 | 11.70 | Put | Bond Future | 4925 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | R035 On 01-February-24 | | | Bond Future | 12.79 | 81.8593 | 81.0627 | 81.8593 | 0.00 |
| 28/09/2023 | R035 On 01-February-24 | 11.12 | Call | Bond Future | 182 | 0 | 0 | 0 | 400.00 |
| 28/09/2023 | R035 On 01-February-24 | 13.46 | Call | Bond Future | 4619 | 5 | 5 | 5 | 0.00 |
| 28/09/2023 | R035 On 01-February-24 | 10.62 | Call | Bond Future | 60 | 0 | 0 | 0 | 400.00 |
| 28/09/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 1279 | 2 | 1 | 2 | 0.00 |
| 28/09/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 1262 | 2 | 1 | 2 | 0.00 |
| 28/09/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 1297 | 2 | 1 | 2 | 0.00 |
| 28/09/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 4219 | 4 | 4 | 4 | 0.00 |
| 28/09/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 4286 | 4 | 4 | 4 | 0.00 |
| 28/09/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 4253 | 4 | 4 | 4 | 0.00 |
| 28/09/2023 | R035 On 01-February-24 | 11.12 | Put | Bond Future | 8915 | 8 | 9 | 8 | 0.00 |
| 28/09/2023 | R035 On 01-February-24 | 10.62 | Put | Bond Future | 11684 | 11 | 12 | 11 | 0.00 |
| 28/09/2023 | R035 On 01-February-24 | 13.46 | Put | Bond Future | 1439 | 1 | 1 | 1 | 400.00 |
| 28/09/2023 | R035 On 02-May-24 | | | Bond Future | 12.93 | 79.1708 | 78.3566 | 79.1708 | 0.00 |
| 28/09/2023 | R035 On 02-May-24 | 11.20 | Call | Bond Future | 484 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | R035 On 02-May-24 | 11.19 | Call | Bond Future | 477 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | R035 On 02-May-24 | 11.21 | Call | Bond Future | 490 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | R035 On 02-May-24 | 11.21 | Put | Bond Future | 9335 | 9 | 9 | 9 | 0.00 |
| 28/09/2023 | R035 On 02-May-24 | 11.19 | Put | Bond Future | 9433 | 9 | 9 | 9 | 0.00 |
| 28/09/2023 | R035 On 02-May-24 | 11.20 | Put | Bond Future | 9384 | 9 | 9 | 9 | 0.00 |
| 28/09/2023 | R035 On 01-August-24 | | | Bond Future | 13.09 | 80.9050 | 80.0731 | 80.9050 | 0.00 |
| 28/09/2023 | R035 On 01-August-24 | 11.81 | Call | Bond Future | 1304 | 2 | 1 | 2 | 0.00 |
| 28/09/2023 | R035 On 01-August-24 | 11.80 | Call | Bond Future | 1290 | 2 | 1 | 2 | 0.00 |
| 28/09/2023 | R035 On 01-August-24 | 11.79 | Call | Bond Future | 1277 | 2 | 1 | 2 | 0.00 |
| 28/09/2023 | R035 On 01-August-24 | 11.79 | Put | Bond Future | 7671 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | R035 On 01-August-24 | 11.80 | Put | Bond Future | 7632 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | R035 On 01-August-24 | 11.81 | Put | Bond Future | 7593 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | R035 On 07-November-24 | | | Bond Future | 13.28 | 78.2643 | 77.4134 | 78.2643 | 0.00 |
| 28/09/2023 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 1847 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 1863 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 1832 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 7122 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 7053 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 7087 | 7 | 7 | 7 | 0.00 |
| 28/09/2023 | R053 On 02-November-23 | | | Bond Future | 13.10 | 91.1955 | 90.2098 | 91.1955 | 5,189.00 |
| 28/09/2023 | R053 On 02-November-23 | 12.82 | Call | Bond Future | 1036 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R053 On 02-November-23 | 12.83 | Call | Bond Future | 1061 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R053 On 02-November-23 | 12.81 | Call | Bond Future | 1011 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R053 On 02-November-23 | 12.81 | Put | Bond Future | 2968 | 2 | 3 | 2 | 0.00 |
| 28/09/2023 | R053 On 02-November-23 | 12.83 | Put | Bond Future | 2879 | 2 | 3 | 2 | 0.00 |
| 28/09/2023 | R053 On 02-November-23 | 12.82 | Put | Bond Future | 2924 | 2 | 3 | 2 | 0.00 |
| 28/09/2023 | R053 On 01-February-24 | | | Bond Future | 13.23 | 93.2103 | 92.2027 | 93.2103 | 0.00 |
| 28/09/2023 | R053 On 01-February-24 | 12.93 | Call | Bond Future | 2695 | 3 | 3 | 3 | 0.00 |
| 28/09/2023 | R053 On 01-February-24 | 12.92 | Call | Bond Future | 2664 | 3 | 3 | 3 | 0.00 |
| 28/09/2023 | R053 On 01-February-24 | 12.94 | Call | Bond Future | 2725 | 3 | 3 | 3 | 0.00 |
| 28/09/2023 | R053 On 01-February-24 | 12.94 | Put | Bond Future | 4683 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | R053 On 01-February-24 | 12.92 | Put | Bond Future | 4758 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | R053 On 01-February-24 | 12.93 | Put | Bond Future | 4720 | 4 | 5 | 4 | 0.00 |
| 28/09/2023 | R053 On 02-May-24 | | | Bond Future | 13.37 | 89.4224 | 88.3924 | 89.4224 | 0.00 |
| 28/09/2023 | R053 On 02-May-24 | 13.03 | Call | Bond Future | 3554 | 4 | 4 | 4 | 0.00 |
| 28/09/2023 | R053 On 02-May-24 | 13.04 | Call | Bond Future | 3585 | 4 | 4 | 4 | 0.00 |
| 28/09/2023 | R053 On 02-May-24 | 13.02 | Call | Bond Future | 3523 | 4 | 4 | 4 | 0.00 |
| 28/09/2023 | R053 On 02-May-24 | 13.02 | Put | Bond Future | 5842 | 5 | 6 | 5 | 0.00 |
| 28/09/2023 | R053 On 02-May-24 | 13.04 | Put | Bond Future | 5769 | 5 | 6 | 5 | 0.00 |
| 28/09/2023 | R053 On 02-May-24 | 13.03 | Put | Bond Future | 5805 | 5 | 6 | 5 | 0.00 |
| 28/09/2023 | R053 On 01-August-24 | | | Bond Future | 13.52 | 91.3801 | 90.3278 | 91.3801 | 0.00 |
| 28/09/2023 | R053 On 01-August-24 | 13.14 | Call | Bond Future | 4255 | 5 | 4 | 5 | 0.00 |
| 28/09/2023 | R053 On 01-August-24 | 13.15 | Call | Bond Future | 4286 | 5 | 4 | 5 | 0.00 |
| 28/09/2023 | R053 On 01-August-24 | 13.13 | Call | Bond Future | 4224 | 5 | 4 | 5 | 0.00 |
| 28/09/2023 | R053 On 01-August-24 | 13.13 | Put | Bond Future | 6761 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | R053 On 01-August-24 | 13.15 | Put | Bond Future | 6690 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | R053 On 01-August-24 | 13.14 | Put | Bond Future | 6725 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | R053 On 07-November-24 | | | Bond Future | 13.70 | 87.6248 | 86.5484 | 87.6248 | 0.00 |
| 28/09/2023 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 3304 | 4 | 3 | 4 | 0.00 |
| 28/09/2023 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 3278 | 4 | 3 | 4 | 0.00 |
| 28/09/2023 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 3329 | 4 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 9144 | 8 | 9 | 8 | 0.00 |
| 28/09/2023 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 9232 | 9 | 9 | 9 | 0.00 |
| 28/09/2023 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 9188 | 9 | 9 | 9 | 0.00 |
| 28/09/2023 | R186 On 02-November-23 | | | Bond Future | 9.61 | 106.7946 | 106.3083 | 106.7946 | 124,211.00 |
| 28/09/2023 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 260 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 250 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 270 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 85 | 0 | 0 | 0 | 1,715.00 |
| 28/09/2023 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 2205 | 3 | 2 | 3 | 0.00 |
| 28/09/2023 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 68 | 0 | 0 | 0 | 1,715.00 |
| 28/09/2023 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 1336 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 843 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 877 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 860 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R186 On 01-February-24 | | | Bond Future | 9.68 | 103.8441 | 103.3470 | 103.8441 | 0.00 |
| 28/09/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 738 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 750 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 726 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 1167 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 1141 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 1154 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R186 On 02-May-24 | | | Bond Future | 9.74 | 106.1582 | 105.6502 | 106.1582 | 0.00 |
| 28/09/2023 | R186 On 02-May-24 | 8.00 | Call | Bond Future | 53 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R186 On 02-May-24 | 8.01 | Call | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R186 On 02-May-24 | 7.99 | Call | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R186 On 02-May-24 | 9.73 | Call | Bond Future | 1180 | 1 | 1 | 1 | 2,030.00 |
| 28/09/2023 | R186 On 02-May-24 | 10.40 | Call | Bond Future | 2189 | 3 | 2 | 3 | 0.00 |
| 28/09/2023 | R186 On 02-May-24 | 10.40 | Put | Bond Future | 698 | 1 | 1 | 1 | 2,030.00 |
| 28/09/2023 | R186 On 02-May-24 | 9.73 | Put | Bond Future | 1211 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R186 On 02-May-24 | 7.99 | Put | Bond Future | 4177 | 4 | 4 | 4 | 0.00 |
| 28/09/2023 | R186 On 02-May-24 | 8.01 | Put | Bond Future | 4131 | 4 | 4 | 4 | 0.00 |
| 28/09/2023 | R186 On 02-May-24 | 8.00 | Put | Bond Future | 4154 | 4 | 4 | 4 | 0.00 |
| 28/09/2023 | R186 On 01-August-24 | | | Bond Future | 9.84 | 103.1749 | 102.6561 | 103.1749 | 0.00 |
| 28/09/2023 | R186 On 01-August-24 | 8.70 | Call | Bond Future | 300 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | R186 On 01-August-24 | 8.68 | Call | Bond Future | 290 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R186 On 01-August-24 | 8.69 | Call | Bond Future | 295 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R186 On 01-August-24 | 8.69 | Put | Bond Future | 2746 | 2 | 3 | 2 | 0.00 |
| 28/09/2023 | R186 On 01-August-24 | 8.68 | Put | Bond Future | 2763 | 2 | 3 | 2 | 0.00 |
| 28/09/2023 | R186 On 01-August-24 | 8.70 | Put | Bond Future | 2730 | 2 | 3 | 2 | 0.00 |
| 28/09/2023 | R186 On 07-November-24 | | | Bond Future | 10.00 | 105.5657 | 105.0353 | 105.5657 | 0.00 |
| 28/09/2023 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 591 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 598 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 583 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 2232 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 2209 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 2220 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R197 On 02-November-23 | | | Bond Future | 341.86 | 341.8167 | 341.8593 | 341.8167 | 0.00 |
| 28/09/2023 | R202 On 02-November-23 | | | Bond Future | 251.98 | 254.1183 | 251.9759 | 254.1183 | 4,618.00 |
| 28/09/2023 | R202 On 01-February-24 | | | Bond Future | 252.63 | 254.8229 | 252.6325 | 254.8229 | 460.00 |
| 28/09/2023 | R202 On 02-May-24 | | | Bond Future | 258.32 | 260.5620 | 258.3227 | 260.5620 | 0.00 |
| 28/09/2023 | R202 On 01-August-24 | | | Bond Future | 258.95 | 261.2369 | 258.9484 | 261.2369 | 0.00 |
| 28/09/2023 | R202 On 07-November-24 | | | Bond Future | 265.02 | 267.3630 | 265.0220 | 267.3630 | 0.00 |
| 28/09/2023 | R209 On 02-November-23 | | | Bond Future | 12.71 | 61.5216 | 60.8217 | 61.5216 | 25,368.00 |
| 28/09/2023 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 6420 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 6321 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 6370 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | R209 On 01-February-24 | | | Bond Future | 12.84 | 62.8807 | 62.1654 | 62.8807 | 1,690.00 |
| 28/09/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 900 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 887 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 914 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 4006 | 4 | 4 | 4 | 0.00 |
| 28/09/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 4070 | 4 | 4 | 4 | 0.00 |
| 28/09/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 4038 | 4 | 4 | 4 | 0.00 |
| 28/09/2023 | R209 On 02-May-24 | | | Bond Future | 12.98 | 61.1288 | 60.3975 | 61.1288 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | R209 On 02-May-24 | 11.18 | Call | Bond Future | 381 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R209 On 02-May-24 | 11.17 | Call | Bond Future | 376 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R209 On 02-May-24 | 11.19 | Call | Bond Future | 386 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R209 On 02-May-24 | 11.19 | Put | Bond Future | 8545 | 8 | 9 | 8 | 0.00 |
| 28/09/2023 | R209 On 02-May-24 | 11.17 | Put | Bond Future | 8635 | 8 | 9 | 8 | 0.00 |
| 28/09/2023 | R209 On 02-May-24 | 11.18 | Put | Bond Future | 8590 | 8 | 9 | 8 | 0.00 |
| 28/09/2023 | R209 On 01-August-24 | | | Bond Future | 13.12 | 62.4676 | 61.7205 | 62.4676 | 0.00 |
| 28/09/2023 | R209 On 01-August-24 | 11.79 | Call | Bond Future | 1069 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R209 On 01-August-24 | 11.78 | Call | Bond Future | 1057 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R209 On 01-August-24 | 11.80 | Call | Bond Future | 1080 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R209 On 01-August-24 | 11.80 | Put | Bond Future | 6861 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | R209 On 01-August-24 | 11.78 | Put | Bond Future | 6932 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | R209 On 01-August-24 | 11.79 | Put | Bond Future | 6896 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | R209 On 07-November-24 | | | Bond Future | 13.29 | 60.7587 | 59.9945 | 60.7587 | 0.00 |
| 28/09/2023 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 1708 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 1694 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 1722 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 6215 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 6277 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 6246 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | R210 On 02-November-23 | | | Bond Future | 225.82 | 227.1535 | 225.8238 | 227.1535 | 206.00 |
| 28/09/2023 | R210 On 01-February-24 | | | Bond Future | 230.87 | 232.2276 | 230.8681 | 232.2276 | 300.00 |
| 28/09/2023 | R210 On 02-May-24 | | | Bond Future | 232.81 | 234.2047 | 232.8149 | 234.2047 | 0.00 |
| 28/09/2023 | R210 On 01-August-24 | | | Bond Future | 237.97 | 239.3916 | 237.9717 | 239.3916 | 0.00 |
| 28/09/2023 | R210 On 07-November-24 | | | Bond Future | 240.22 | 241.6683 | 240.2157 | 241.6683 | 0.00 |
| 28/09/2023 | R213 On 02-November-23 | | | Bond Future | 11.59 | 79.7996 | 79.0443 | 79.7996 | 27,837.00 |
| 28/09/2023 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 251 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 241 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 261 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R213 On 02-November-23 | 12.70 | Call | Bond Future | 4511 | 5 | 5 | 5 | 0.00 |
| 28/09/2023 | R213 On 02-November-23 | 10.94 | Call | Bond Future | 109 | 0 | 0 | 0 | 731.00 |
| 28/09/2023 | R213 On 02-November-23 | 11.44 | Call | Bond Future | 717 | 1 | 1 | 1 | 731.00 |
| 28/09/2023 | R213 On 02-November-23 | 10.94 | Put | Bond Future | 2872 | 2 | 3 | 2 | 0.00 |
| 28/09/2023 | R213 On 02-November-23 | 12.70 | Put | Bond Future | 116 | 0 | 0 | 0 | 731.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | R213 On 02-November-23 | 11.44 | Put | Bond Future | 1359 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 2209 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 2274 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 2242 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R213 On 01-February-24 | | | Bond Future | 11.73 | 81.5626 | 80.7906 | 81.5626 | 0.00 |
| 28/09/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 1962 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 1983 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 2005 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 2025 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 2044 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 2063 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R213 On 02-May-24 | | | Bond Future | 11.85 | 79.8210 | 79.0318 | 79.8210 | 0.00 |
| 28/09/2023 | R213 On 02-May-24 | 10.29 | Call | Bond Future | 472 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | R213 On 02-May-24 | 10.30 | Call | Bond Future | 479 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | R213 On 02-May-24 | 10.28 | Call | Bond Future | 466 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | R213 On 02-May-24 | 10.28 | Put | Bond Future | 6928 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | R213 On 02-May-24 | 10.30 | Put | Bond Future | 6854 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | R213 On 02-May-24 | 10.29 | Put | Bond Future | 6891 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | R213 On 01-August-24 | | | Bond Future | 11.99 | 81.5698 | 80.7636 | 81.5698 | 0.00 |
| 28/09/2023 | R213 On 01-August-24 | 10.87 | Call | Bond Future | 1122 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R213 On 01-August-24 | 10.88 | Call | Bond Future | 1133 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R213 On 01-August-24 | 10.86 | Call | Bond Future | 1111 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R213 On 01-August-24 | 10.86 | Put | Bond Future | 5567 | 5 | 6 | 5 | 0.00 |
| 28/09/2023 | R213 On 01-August-24 | 10.88 | Put | Bond Future | 5508 | 5 | 6 | 5 | 0.00 |
| 28/09/2023 | R213 On 01-August-24 | 10.87 | Put | Bond Future | 5537 | 5 | 6 | 5 | 0.00 |
| 28/09/2023 | R213 On 07-November-24 | | | Bond Future | 12.17 | 79.8998 | 79.0752 | 79.8998 | 0.00 |
| 28/09/2023 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 1593 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 1606 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 1580 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 5232 | 5 | 5 | 5 | 0.00 |
| 28/09/2023 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 5180 | 5 | 5 | 5 | 0.00 |
| 28/09/2023 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 5206 | 5 | 5 | 5 | 0.00 |
| 28/09/2023 | R214 On 02-November-23 | | | Bond Future | 13.06 | 57.2117 | 56.6017 | 57.2117 | 20,943.00 |
| 28/09/2023 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 7658 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 7553 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 7606 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | R214 On 01-February-24 | | | Bond Future | 13.19 | 58.4756 | 57.8521 | 58.4756 | 0.00 |
| 28/09/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 554 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 544 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 563 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 5222 | 5 | 5 | 5 | 0.00 |
| 28/09/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 5299 | 5 | 5 | 5 | 0.00 |
| 28/09/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 5260 | 5 | 5 | 5 | 0.00 |
| 28/09/2023 | R214 On 02-May-24 | | | Bond Future | 13.32 | 56.4737 | 55.8364 | 56.4737 | 0.00 |
| 28/09/2023 | R214 On 02-May-24 | 11.47 | Call | Bond Future | 365 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R214 On 02-May-24 | 11.46 | Call | Bond Future | 360 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R214 On 02-May-24 | 11.48 | Call | Bond Future | 370 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R214 On 02-May-24 | 11.48 | Put | Bond Future | 8985 | 8 | 9 | 8 | 0.00 |
| 28/09/2023 | R214 On 02-May-24 | 11.46 | Put | Bond Future | 9080 | 9 | 9 | 9 | 0.00 |
| 28/09/2023 | R214 On 02-May-24 | 11.47 | Put | Bond Future | 9032 | 8 | 9 | 8 | 0.00 |
| 28/09/2023 | R214 On 01-August-24 | | | Bond Future | 13.46 | 57.7106 | 57.0595 | 57.7106 | 0.00 |
| 28/09/2023 | R214 On 01-August-24 | 12.17 | Call | Bond Future | 1160 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R214 On 01-August-24 | 12.16 | Call | Bond Future | 1148 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R214 On 01-August-24 | 12.18 | Call | Bond Future | 1172 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R214 On 01-August-24 | 12.18 | Put | Bond Future | 6854 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | R214 On 01-August-24 | 12.16 | Put | Bond Future | 6926 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | R214 On 01-August-24 | 12.17 | Put | Bond Future | 6890 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | R214 On 07-November-24 | | | Bond Future | 13.63 | 55.7407 | 55.0747 | 55.7407 | 0.00 |
| 28/09/2023 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 1821 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 1807 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 1836 | 2 | 2 | 2 | 0.00 |
| 28/09/2023 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 6153 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 6214 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 6183 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | R248 On 02-November-23 | | | Bond Future | 13.14 | 70.4319 | 69.7220 | 70.4319 | 232,398.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R248 On 02-November-23 | 11.80 | Call | Bond Future | 11 | 0 | 0 | 0 | 207.00 |
| 28/09/2023 | R248 On 02-November-23 | 12.50 | Call | Bond Future | 275 | 0 | 0 | 0 | 207.00 |
| 28/09/2023 | R248 On 02-November-23 | 13.60 | Call | Bond Future | 2931 | 3 | 3 | 3 | 0.00 |
| 28/09/2023 | R248 On 02-November-23 | 13.60 | Put | Bond Future | 612 | 0 | 1 | 0 | 207.00 |
| 28/09/2023 | R248 On 02-November-23 | 12.50 | Put | Bond Future | 3740 | 3 | 4 | 3 | 0.00 |
| 28/09/2023 | R248 On 02-November-23 | 11.80 | Put | Bond Future | 7647 | 7 | 8 | 7 | 0.00 |
| 28/09/2023 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 9756 | 9 | 10 | 9 | 0.00 |
| 28/09/2023 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 9625 | 9 | 10 | 9 | 0.00 |
| 28/09/2023 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 9690 | 9 | 10 | 9 | 0.00 |
| 28/09/2023 | R248 On 01-February-24 | | | Bond Future | 13.28 | 71.9879 | 71.2623 | 71.9879 | 0.00 |
| 28/09/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 577 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 587 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 566 | 1 | 1 | 1 | 0.00 |
| 28/09/2023 | R248 On 01-February-24 | 11.50 | Call | Bond Future | 162 | 0 | 0 | 0 | 1,000.00 |
| 28/09/2023 | R248 On 01-February-24 | 12.30 | Call | Bond Future | 753 | 1 | 1 | 1 | 1,000.00 |
| 28/09/2023 | R248 On 01-February-24 | 13.37 | Call | Bond Future | 3016 | 3 | 3 | 3 | 0.00 |
| 28/09/2023 | R248 On 01-February-24 | 13.37 | Put | Bond Future | 2562 | 2 | 3 | 2 | 1,000.00 |
| 28/09/2023 | R248 On 01-February-24 | 12.30 | Put | Bond Future | 6091 | 6 | 6 | 6 | 0.00 |
| 28/09/2023 | R248 On 01-February-24 | 11.50 | Put | Bond Future | 10440 | 10 | 10 | 10 | 0.00 |
| 28/09/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 6847 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 6750 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 6798 | 6 | 7 | 6 | 0.00 |
| 28/09/2023 | R248 On 02-May-24 | | | Bond Future | 13.42 | 69.1430 | 68.4013 | 69.1430 | 0.00 |
| 28/09/2023 | R248 On 02-May-24 | 11.47 | Call | Bond Future | 405 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R248 On 02-May-24 | 11.48 | Call | Bond Future | 411 | 1 | 0 | 1 | 0.00 |
| 28/09/2023 | R248 On 02-May-24 | 11.46 | Call | Bond Future | 399 | 0 | 0 | 0 | 0.00 |
| 28/09/2023 | R248 On 02-May-24 | 11.46 | Put | Bond Future | 11618 | 11 | 12 | 11 | 0.00 |
| 28/09/2023 | R248 On 02-May-24 | 11.48 | Put | Bond Future | 11498 | 11 | 11 | 11 | 0.00 |
| 28/09/2023 | R248 On 02-May-24 | 11.47 | Put | Bond Future | 11558 | 11 | 12 | 11 | 0.00 |
| 28/09/2023 | R248 On 01-August-24 | | | Bond Future | 13.56 | 70.6573 | 69.8995 | 70.6573 | 13,000.00 |
| 28/09/2023 | R248 On 01-August-24 | 12.31 | Call | Bond Future | 1489 | 2 | 1 | 2 | 0.00 |
| 28/09/2023 | R248 On 01-August-24 | 12.32 | Call | Bond Future | 1504 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2023 | R248 On 01-August-24 | 12.30 | Call | Bond Future | 1474 | 2 | 1 | 2 | 0.00 |
| 28/09/2023 | R248 On 01-August-24 | 12.30 | Put | Bond Future | 8213 | 8 | 8 | 8 | 0.00 |
| 28/09/2023 | R248 On 01-August-24 | 12.32 | Put | Bond Future | 8127 | 8 | 8 | 8 | 0.00 |
| 28/09/2023 | R248 On 01-August-24 | 12.31 | Put | Bond Future | 8170 | 8 | 8 | 8 | 0.00 |
| 28/09/2023 | R248 On 07-November-24 | | | Bond Future | 13.74 | 67.8421 | 67.0670 | 67.8421 | 0.00 |
| 28/09/2023 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 2405 | 3 | 2 | 3 | 0.00 |
| 28/09/2023 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 2424 | 3 | 2 | 3 | 0.00 |
| 28/09/2023 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 2443 | 3 | 2 | 3 | 0.00 |
| 28/09/2023 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 7225 | 7 | 7 | 7 | 0.00 |
| 28/09/2023 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 7260 | 7 | 7 | 7 | 0.00 |
| 28/09/2023 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 7296 | 7 | 7 | 7 | 0.00 |
| 28/09/2023 | X038 On 31-January-38 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | X210 On 31-March-28 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | X213 On 28-February-31 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/09/2023 | X214 On 28-February-41 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |