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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/01/2023 TO: 09/01/2023

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | 2025 On 02-February-23 | | | Bond Future | 166.26 | 166.2258 | 166.2605 | 166.2258 | 6,568.00 |
| 09/01/2023 | 2025 On 04-May-23 | | | Bond Future | 169.52 | 169.4838 | 169.5181 | 169.4838 | 0.00 |
| 09/01/2023 | 2025 On 03-August-23 | | | Bond Future | 171.30 | 171.2652 | 171.2992 | 171.2652 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | 2025 On 02-November-23 | | | Bond Future | 174.79 | 174.7516 | 174.7864 | 174.7516 | 0.00 |
| 09/01/2023 | 2025 On 01-February-24 | | | Bond Future | 176.58 | 176.5486 | 176.5842 | 176.5486 | 0.00 |
| 09/01/2023 | 2029 On 02-February-23 | | | Bond Future | 120.51 | 120.6787 | 120.5103 | 120.6787 | 1,476.00 |
| 09/01/2023 | 2029 On 04-May-23 | | | Bond Future | 121.58 | 121.7485 | 121.5760 | 121.7485 | 0.00 |
| 09/01/2023 | 2029 On 03-August-23 | | | Bond Future | 124.10 | 124.2809 | 124.1042 | 124.2809 | 0.00 |
| 09/01/2023 | 2029 On 02-November-23 | | | Bond Future | 125.30 | 125.4816 | 125.3014 | 125.4816 | 0.00 |
| 09/01/2023 | 2029 On 01-February-24 | | | Bond Future | 127.87 | 128.0581 | 127.8743 | 128.0581 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | | | Bond Future | 9.80 | 90.1253 | 91.1927 | 90.1253 | 92,276.00 |
| 09/01/2023 | 2030 On 02-February-23 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 102.00 |
| 09/01/2023 | 2030 On 02-February-23 | 9.08 | Call | Bond Future | 7 | 0 | 0 | 0 | 388.00 |
| 09/01/2023 | 2030 On 02-February-23 | 11.55 | Call | Bond Future | 7747 | 7 | 8 | 7 | 5,000.00 |
| 09/01/2023 | 2030 On 02-February-23 | 11.12 | Call | Bond Future | 5937 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 11.16 | Call | Bond Future | 6107 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 10.01 | Call | Bond Future | 1477 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 9.83 | Call | Bond Future | 933 | 1 | 1 | 1 | 388.00 |
| 09/01/2023 | 2030 On 02-February-23 | 9.94 | Call | Bond Future | 1253 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 9.79 | Call | Bond Future | 828 | 0 | 1 | 0 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 9.04 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 11.35 | Call | Bond Future | 6909 | 6 | 7 | 6 | 5,000.00 |
| 09/01/2023 | 2030 On 02-February-23 | 9.99 | Call | Bond Future | 1412 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 10.00 | Call | Bond Future | 1444 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 9.80 | Call | Bond Future | 854 | 0 | 1 | 0 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 9.20 | Call | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 9.66 | Call | Bond Future | 528 | 0 | 1 | 0 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 9.66 | Put | Bond Future | 1197 | 2 | 1 | 2 | 102.00 |
| 09/01/2023 | 2030 On 02-February-23 | 9.20 | Put | Bond Future | 2905 | 4 | 3 | 4 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 9.94 | Put | Bond Future | 610 | 1 | 1 | 1 | 102.00 |
| 09/01/2023 | 2030 On 02-February-23 | 10.01 | Put | Bond Future | 510 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 11.35 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 9.04 | Put | Bond Future | 3664 | 5 | 4 | 5 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 9.08 | Put | Bond Future | 3471 | 5 | 3 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | 2030 On 02-February-23 | 11.16 | Put | Bond Future | 17 | 0 | 0 | 0 | 388.00 |
| 09/01/2023 | 2030 On 02-February-23 | 8.81 | Put | Bond Future | 4802 | 6 | 5 | 6 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 9.79 | Put | Bond Future | 885 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 9.83 | Put | Bond Future | 803 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 9.80 | Put | Bond Future | 863 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 9.99 | Put | Bond Future | 537 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 10.00 | Put | Bond Future | 523 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 11.12 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | 2030 On 02-February-23 | 11.55 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | | | Bond Future | 9.90 | 91.8700 | 92.9574 | 91.8700 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | 12.57 | Call | Bond Future | 11240 | 10 | 11 | 10 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | 11.62 | Call | Bond Future | 7672 | 7 | 8 | 7 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | 12.04 | Call | Bond Future | 9254 | 8 | 9 | 8 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | 12.50 | Call | Bond Future | 10979 | 10 | 11 | 10 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | 10.54 | Call | Bond Future | 3852 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | 9.58 | Call | Bond Future | 1421 | 1 | 1 | 1 | 150.00 |
| 09/01/2023 | 2030 On 04-May-23 | 10.65 | Call | Bond Future | 4207 | 3 | 4 | 3 | 350.00 |
| 09/01/2023 | 2030 On 04-May-23 | 11.34 | Call | Bond Future | 6632 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | 10.42 | Call | Bond Future | 3480 | 3 | 3 | 3 | 479.00 |
| 09/01/2023 | 2030 On 04-May-23 | 10.52 | Call | Bond Future | 3789 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | 10.53 | Call | Bond Future | 3820 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | 9.67 | Call | Bond Future | 1586 | 1 | 2 | 1 | 479.00 |
| 09/01/2023 | 2030 On 04-May-23 | 9.78 | Call | Bond Future | 1807 | 1 | 2 | 1 | 388.00 |
| 09/01/2023 | 2030 On 04-May-23 | 10.00 | Call | Bond Future | 2312 | 2 | 2 | 2 | 1,080.00 |
| 09/01/2023 | 2030 On 04-May-23 | 9.03 | Call | Bond Future | 684 | 0 | 1 | 0 | 388.00 |
| 09/01/2023 | 2030 On 04-May-23 | 9.03 | Put | Bond Future | 4759 | 6 | 5 | 6 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | 9.58 | Put | Bond Future | 2900 | 4 | 3 | 4 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | 10.00 | Put | Bond Future | 1868 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | 9.78 | Put | Bond Future | 2364 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | 9.67 | Put | Bond Future | 2649 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | 10.53 | Put | Bond Future | 1021 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | 10.52 | Put | Bond Future | 1033 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | 10.42 | Put | Bond Future | 1163 | 2 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | 2030 On 04-May-23 | 11.34 | Put | Bond Future | 381 | 1 | 0 | 1 | 150.00 |
| 09/01/2023 | 2030 On 04-May-23 | 10.65 | Put | Bond Future | 886 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | 10.54 | Put | Bond Future | 1009 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2030 On 04-May-23 | 12.50 | Put | Bond Future | 78 | 0 | 0 | 0 | 479.00 |
| 09/01/2023 | 2030 On 04-May-23 | 12.04 | Put | Bond Future | 157 | 0 | 0 | 0 | 1,080.00 |
| 09/01/2023 | 2030 On 04-May-23 | 11.62 | Put | Bond Future | 268 | 0 | 0 | 0 | 388.00 |
| 09/01/2023 | 2030 On 04-May-23 | 12.57 | Put | Bond Future | 68 | 0 | 0 | 0 | 350.00 |
| 09/01/2023 | 2030 On 03-August-23 | | | Bond Future | 9.99 | 89.7522 | 90.8615 | 89.7522 | 0.00 |
| 09/01/2023 | 2030 On 03-August-23 | 12.59 | Call | Bond Future | 10870 | 10 | 11 | 10 | 0.00 |
| 09/01/2023 | 2030 On 03-August-23 | 11.36 | Call | Bond Future | 6623 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2030 On 03-August-23 | 12.89 | Call | Bond Future | 11911 | 11 | 12 | 11 | 0.00 |
| 09/01/2023 | 2030 On 03-August-23 | 11.34 | Call | Bond Future | 6556 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2030 On 03-August-23 | 10.40 | Call | Bond Future | 3647 | 3 | 4 | 3 | 1,012.00 |
| 09/01/2023 | 2030 On 03-August-23 | 10.65 | Call | Bond Future | 4361 | 4 | 4 | 4 | 350.00 |
| 09/01/2023 | 2030 On 03-August-23 | 11.35 | Call | Bond Future | 6590 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2030 On 03-August-23 | 11.36 | Put | Bond Future | 811 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2030 On 03-August-23 | 10.65 | Put | Bond Future | 1492 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | 2030 On 03-August-23 | 11.34 | Put | Bond Future | 825 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2030 On 03-August-23 | 12.89 | Put | Bond Future | 171 | 0 | 0 | 0 | 350.00 |
| 09/01/2023 | 2030 On 03-August-23 | 10.40 | Put | Bond Future | 1844 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | 2030 On 03-August-23 | 12.59 | Put | Bond Future | 250 | 0 | 0 | 0 | 1,012.00 |
| 09/01/2023 | 2030 On 03-August-23 | 11.35 | Put | Bond Future | 818 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2030 On 02-November-23 | | | Bond Future | 10.08 | 91.5583 | 92.6899 | 91.5583 | 0.00 |
| 09/01/2023 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 4869 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 4812 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 4841 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 1771 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 1784 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 1759 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | 2030 On 01-February-24 | | | Bond Future | 10.17 | 89.4123 | 90.5670 | 89.4123 | 0.00 |
| 09/01/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 6271 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 6242 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 6301 | 5 | 6 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 1516 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 1535 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 1525 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | | | Bond Future | 10.39 | 89.1464 | 90.4615 | 89.1464 | 112,014.00 |
| 09/01/2023 | 2032 On 02-February-23 | 9.31 | Call | Bond Future | 1 | 0 | 0 | 0 | 454.00 |
| 09/01/2023 | 2032 On 02-February-23 | 12.75 | Call | Bond Future | 11436 | 10 | 11 | 10 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | 11.84 | Call | Bond Future | 7282 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | 10.38 | Call | Bond Future | 938 | 0 | 1 | 0 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | 10.39 | Call | Bond Future | 967 | 0 | 1 | 0 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | 10.16 | Call | Bond Future | 413 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | 10.30 | Call | Bond Future | 721 | 0 | 1 | 0 | 8,000.00 |
| 09/01/2023 | 2032 On 02-February-23 | 9.47 | Call | Bond Future | 3 | 0 | 0 | 0 | 500.00 |
| 09/01/2023 | 2032 On 02-February-23 | 9.92 | Call | Bond Future | 105 | 0 | 0 | 0 | 750.00 |
| 09/01/2023 | 2032 On 02-February-23 | 11.50 | Call | Bond Future | 5675 | 4 | 6 | 4 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | 11.69 | Call | Bond Future | 6575 | 5 | 7 | 5 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | 10.50 | Call | Bond Future | 1315 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | 10.67 | Call | Bond Future | 1935 | 1 | 2 | 1 | 750.00 |
| 09/01/2023 | 2032 On 02-February-23 | 11.45 | Call | Bond Future | 5438 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | 10.40 | Call | Bond Future | 996 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | 10.22 | Call | Bond Future | 534 | 0 | 1 | 0 | 500.00 |
| 09/01/2023 | 2032 On 02-February-23 | 10.22 | Put | Bond Future | 1471 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | 10.40 | Put | Bond Future | 968 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | 11.45 | Put | Bond Future | 50 | 0 | 0 | 0 | 8,000.00 |
| 09/01/2023 | 2032 On 02-February-23 | 10.67 | Put | Bond Future | 486 | 1 | 0 | 1 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | 10.50 | Put | Bond Future | 757 | 1 | 1 | 1 | 454.00 |
| 09/01/2023 | 2032 On 02-February-23 | 11.69 | Put | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | 11.50 | Put | Bond Future | 43 | 0 | 0 | 0 | 8,000.00 |
| 09/01/2023 | 2032 On 02-February-23 | 9.92 | Put | Bond Future | 2682 | 4 | 3 | 4 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | 9.47 | Put | Bond Future | 5114 | 6 | 5 | 6 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | 10.30 | Put | Bond Future | 1228 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | 10.16 | Put | Bond Future | 1675 | 3 | 2 | 3 | 454.00 |
| 09/01/2023 | 2032 On 02-February-23 | 10.39 | Put | Bond Future | 992 | 2 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | 2032 On 02-February-23 | 10.38 | Put | Bond Future | 1016 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | 2032 On 02-February-23 | 11.84 | Put | Bond Future | 15 | 0 | 0 | 0 | 500.00 |
| 09/01/2023 | 2032 On 02-February-23 | 12.75 | Put | Bond Future | 1 | 0 | 0 | 0 | 750.00 |
| 09/01/2023 | 2032 On 02-February-23 | 9.31 | Put | Bond Future | 6036 | 7 | 6 | 7 | 0.00 |
| 09/01/2023 | 2032 On 04-May-23 | | | Bond Future | 10.50 | 86.7118 | 88.0517 | 86.7118 | 66,415.00 |
| 09/01/2023 | 2032 On 04-May-23 | 10.88 | Call | Bond Future | 3677 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | 2032 On 04-May-23 | 10.62 | Call | Bond Future | 2873 | 2 | 3 | 2 | 400.00 |
| 09/01/2023 | 2032 On 04-May-23 | 10.87 | Call | Bond Future | 3644 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | 2032 On 04-May-23 | 10.89 | Call | Bond Future | 3710 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | 2032 On 04-May-23 | 13.43 | Call | Bond Future | 13701 | 12 | 14 | 12 | 0.00 |
| 09/01/2023 | 2032 On 04-May-23 | 11.37 | Call | Bond Future | 5405 | 4 | 5 | 4 | 400.00 |
| 09/01/2023 | 2032 On 04-May-23 | 13.43 | Put | Bond Future | 75 | 0 | 0 | 0 | 400.00 |
| 09/01/2023 | 2032 On 04-May-23 | 10.89 | Put | Bond Future | 1717 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | 2032 On 04-May-23 | 10.87 | Put | Bond Future | 1753 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | 2032 On 04-May-23 | 10.62 | Put | Bond Future | 2258 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | 2032 On 04-May-23 | 10.88 | Put | Bond Future | 1735 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | 2032 On 04-May-23 | 11.37 | Put | Bond Future | 1035 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2032 On 03-August-23 | | | Bond Future | 10.59 | 88.4961 | 89.8631 | 88.4961 | 2,600.00 |
| 09/01/2023 | 2032 On 03-August-23 | 11.75 | Call | Bond Future | 6975 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2032 On 03-August-23 | 11.76 | Call | Bond Future | 7011 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2032 On 03-August-23 | 11.77 | Call | Bond Future | 7047 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2032 On 03-August-23 | 11.90 | Call | Bond Future | 7522 | 7 | 8 | 7 | 5,000.00 |
| 09/01/2023 | 2032 On 03-August-23 | 11.90 | Put | Bond Future | 1184 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | 2032 On 03-August-23 | 11.77 | Put | Bond Future | 1311 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | 2032 On 03-August-23 | 11.76 | Put | Bond Future | 1321 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | 2032 On 03-August-23 | 11.75 | Put | Bond Future | 1332 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | 2032 On 02-November-23 | | | Bond Future | 10.69 | 86.1174 | 87.5120 | 86.1174 | 0.00 |
| 09/01/2023 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 5163 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 5133 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 5194 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 2539 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 2573 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 2556 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | 2032 On 01-February-24 | | | Bond Future | 10.80 | 87.8657 | 89.2888 | 87.8657 | 0.00 |
| 09/01/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 6831 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 6798 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 6765 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 1961 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 1949 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 1937 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | 2033 On 02-February-23 | | | Bond Future | 116.77 | 116.7649 | 116.7697 | 116.7649 | 7,312.00 |
| 09/01/2023 | 2033 On 04-May-23 | | | Bond Future | 117.67 | 117.6674 | 117.6715 | 117.6674 | 0.00 |
| 09/01/2023 | 2033 On 03-August-23 | | | Bond Future | 120.12 | 120.1148 | 120.1183 | 120.1148 | 0.00 |
| 09/01/2023 | 2033 On 02-November-23 | | | Bond Future | 121.14 | 121.1403 | 121.1440 | 121.1403 | 0.00 |
| 09/01/2023 | 2033 On 01-February-24 | | | Bond Future | 123.63 | 123.6276 | 123.6316 | 123.6276 | 0.00 |
| 09/01/2023 | 2037 On 02-February-23 | | | Bond Future | 11.09 | 80.4818 | 81.9423 | 80.4818 | 132,188.00 |
| 09/01/2023 | 2037 On 02-February-23 | 11.05 | Call | Bond Future | 1072 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2037 On 02-February-23 | 11.10 | Call | Bond Future | 1223 | 1 | 1 | 1 | 577.00 |
| 09/01/2023 | 2037 On 02-February-23 | 11.03 | Call | Bond Future | 1014 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2037 On 02-February-23 | 11.04 | Call | Bond Future | 1043 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2037 On 02-February-23 | 11.97 | Call | Bond Future | 5148 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2037 On 02-February-23 | 11.04 | Put | Bond Future | 1375 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | 2037 On 02-February-23 | 11.03 | Put | Bond Future | 1407 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | 2037 On 02-February-23 | 11.10 | Put | Bond Future | 1190 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | 2037 On 02-February-23 | 11.97 | Put | Bond Future | 83 | 0 | 0 | 0 | 577.00 |
| 09/01/2023 | 2037 On 02-February-23 | 11.05 | Put | Bond Future | 1343 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | 2037 On 04-May-23 | | | Bond Future | 11.21 | 82.0400 | 83.5280 | 82.0400 | 0.00 |
| 09/01/2023 | 2037 On 04-May-23 | 13.73 | Call | Bond Future | 13398 | 12 | 13 | 12 | 0.00 |
| 09/01/2023 | 2037 On 04-May-23 | 11.32 | Call | Bond Future | 3300 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | 2037 On 04-May-23 | 11.78 | Call | Bond Future | 4977 | 4 | 5 | 4 | 400.00 |
| 09/01/2023 | 2037 On 04-May-23 | 11.03 | Call | Bond Future | 2405 | 2 | 2 | 2 | 400.00 |
| 09/01/2023 | 2037 On 04-May-23 | 11.94 | Call | Bond Future | 5616 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | 2037 On 04-May-23 | 11.30 | Call | Bond Future | 3234 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | 2037 On 04-May-23 | 10.95 | Call | Bond Future | 2186 | 2 | 2 | 2 | 703.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | 2037 On 04-May-23 | 11.31 | Call | Bond Future | 3267 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | 2037 On 04-May-23 | 11.31 | Put | Bond Future | 2652 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | 2037 On 04-May-23 | 10.95 | Put | Bond Future | 3733 | 5 | 4 | 5 | 0.00 |
| 09/01/2023 | 2037 On 04-May-23 | 11.30 | Put | Bond Future | 2677 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | 2037 On 04-May-23 | 11.03 | Put | Bond Future | 3464 | 4 | 3 | 4 | 0.00 |
| 09/01/2023 | 2037 On 04-May-23 | 13.73 | Put | Bond Future | 197 | 0 | 0 | 0 | 400.00 |
| 09/01/2023 | 2037 On 04-May-23 | 11.78 | Put | Bond Future | 1660 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | 2037 On 04-May-23 | 11.94 | Put | Bond Future | 1410 | 2 | 1 | 2 | 703.00 |
| 09/01/2023 | 2037 On 04-May-23 | 11.32 | Put | Bond Future | 2626 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | 2037 On 03-August-23 | | | Bond Future | 11.31 | 79.4695 | 80.9879 | 79.4695 | 0.00 |
| 09/01/2023 | 2037 On 03-August-23 | 12.14 | Call | Bond Future | 6881 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2037 On 03-August-23 | 12.12 | Call | Bond Future | 6805 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2037 On 03-August-23 | 12.13 | Call | Bond Future | 6843 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2037 On 03-August-23 | 12.13 | Put | Bond Future | 2228 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | 2037 On 03-August-23 | 12.12 | Put | Bond Future | 2244 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | 2037 On 03-August-23 | 12.14 | Put | Bond Future | 2212 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | 2037 On 02-November-23 | | | Bond Future | 11.41 | 81.0685 | 82.6175 | 81.0685 | 0.00 |
| 09/01/2023 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 4928 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 4960 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 4991 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 4138 | 5 | 4 | 5 | 0.00 |
| 09/01/2023 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 4113 | 5 | 4 | 5 | 0.00 |
| 09/01/2023 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 4088 | 5 | 4 | 5 | 0.00 |
| 09/01/2023 | 2037 On 01-February-24 | | | Bond Future | 11.52 | 78.4590 | 80.0395 | 78.4590 | 0.00 |
| 09/01/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 7449 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 7484 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 7519 | 7 | 8 | 7 | 0.00 |
| 09/01/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 3123 | 4 | 3 | 4 | 0.00 |
| 09/01/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 3140 | 4 | 3 | 4 | 0.00 |
| 09/01/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 3157 | 4 | 3 | 4 | 0.00 |
| 09/01/2023 | 2038 On 02-February-23 | | | Bond Future | 129.28 | 129.2752 | 129.2807 | 129.2752 | 3,430.00 |
| 09/01/2023 | 2038 On 04-May-23 | | | Bond Future | 131.81 | 131.8092 | 131.8136 | 131.8092 | 1,583.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | 2038 On 03-August-23 | | | Bond Future | 132.59 | 132.5892 | 132.5929 | 132.5892 | 0.00 |
| 09/01/2023 | 2038 On 02-November-23 | | | Bond Future | 135.29 | 135.2881 | 135.2921 | 135.2881 | 0.00 |
| 09/01/2023 | 2038 On 01-February-24 | | | Bond Future | 136.05 | 136.0507 | 136.0547 | 136.0507 | 0.00 |
| 09/01/2023 | 2040 On 02-February-23 | | | Bond Future | 11.20 | 82.0813 | 83.5893 | 82.0813 | 136,563.00 |
| 09/01/2023 | 2040 On 02-February-23 | 10.18 | Call | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | 2040 On 02-February-23 | 10.21 | Call | Bond Future | 19 | 0 | 0 | 0 | 388.00 |
| 09/01/2023 | 2040 On 02-February-23 | 12.07 | Call | Bond Future | 5479 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2040 On 02-February-23 | 11.10 | Call | Bond Future | 1000 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2040 On 02-February-23 | 11.11 | Call | Bond Future | 1028 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2040 On 02-February-23 | 10.93 | Call | Bond Future | 586 | 0 | 1 | 0 | 0.00 |
| 09/01/2023 | 2040 On 02-February-23 | 12.24 | Call | Bond Future | 6425 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | 2040 On 02-February-23 | 12.27 | Call | Bond Future | 6592 | 5 | 7 | 5 | 0.00 |
| 09/01/2023 | 2040 On 02-February-23 | 11.12 | Call | Bond Future | 1058 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2040 On 02-February-23 | 11.19 | Call | Bond Future | 1277 | 1 | 1 | 1 | 563.00 |
| 09/01/2023 | 2040 On 02-February-23 | 10.96 | Call | Bond Future | 649 | 0 | 1 | 0 | 388.00 |
| 09/01/2023 | 2040 On 02-February-23 | 10.96 | Put | Bond Future | 2267 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | 2040 On 02-February-23 | 11.19 | Put | Bond Future | 1367 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | 2040 On 02-February-23 | 12.07 | Put | Bond Future | 101 | 0 | 0 | 0 | 563.00 |
| 09/01/2023 | 2040 On 02-February-23 | 11.12 | Put | Bond Future | 1608 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | 2040 On 02-February-23 | 12.27 | Put | Bond Future | 50 | 0 | 0 | 0 | 388.00 |
| 09/01/2023 | 2040 On 02-February-23 | 12.24 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | 2040 On 02-February-23 | 11.11 | Put | Bond Future | 1645 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | 2040 On 02-February-23 | 11.10 | Put | Bond Future | 1682 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | 2040 On 02-February-23 | 10.21 | Put | Bond Future | 6933 | 8 | 7 | 8 | 0.00 |
| 09/01/2023 | 2040 On 02-February-23 | 10.93 | Put | Bond Future | 2407 | 4 | 2 | 4 | 0.00 |
| 09/01/2023 | 2040 On 02-February-23 | 10.18 | Put | Bond Future | 7152 | 9 | 7 | 9 | 0.00 |
| 09/01/2023 | 2040 On 04-May-23 | | | Bond Future | 11.31 | 83.6704 | 85.2069 | 83.6704 | 300.00 |
| 09/01/2023 | 2040 On 04-May-23 | 13.45 | Call | Bond Future | 12518 | 11 | 13 | 11 | 0.00 |
| 09/01/2023 | 2040 On 04-May-23 | 11.48 | Call | Bond Future | 3800 | 3 | 4 | 3 | 486.00 |
| 09/01/2023 | 2040 On 04-May-23 | 12.05 | Call | Bond Future | 6099 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | 2040 On 04-May-23 | 11.41 | Call | Bond Future | 3547 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | 2040 On 04-May-23 | 11.42 | Call | Bond Future | 3583 | 3 | 4 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | 2040 On 04-May-23 | 10.73 | Call | Bond Future | 1562 | 1 | 2 | 1 | 486.00 |
| 09/01/2023 | 2040 On 04-May-23 | 10.92 | Call | Bond Future | 2022 | 2 | 2 | 2 | 388.00 |
| 09/01/2023 | 2040 On 04-May-23 | 11.03 | Call | Bond Future | 2322 | 2 | 2 | 2 | 684.00 |
| 09/01/2023 | 2040 On 04-May-23 | 10.17 | Call | Bond Future | 653 | 0 | 1 | 0 | 388.00 |
| 09/01/2023 | 2040 On 04-May-23 | 11.43 | Call | Bond Future | 3619 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | 2040 On 04-May-23 | 12.78 | Call | Bond Future | 9403 | 8 | 9 | 8 | 0.00 |
| 09/01/2023 | 2040 On 04-May-23 | 12.78 | Put | Bond Future | 743 | 1 | 1 | 1 | 388.00 |
| 09/01/2023 | 2040 On 04-May-23 | 11.43 | Put | Bond Future | 2868 | 4 | 3 | 4 | 0.00 |
| 09/01/2023 | 2040 On 04-May-23 | 10.73 | Put | Bond Future | 5445 | 7 | 5 | 7 | 0.00 |
| 09/01/2023 | 2040 On 04-May-23 | 13.45 | Put | Bond Future | 375 | 1 | 0 | 1 | 486.00 |
| 09/01/2023 | 2040 On 04-May-23 | 12.05 | Put | Bond Future | 1559 | 2 | 2 | 2 | 684.00 |
| 09/01/2023 | 2040 On 04-May-23 | 10.17 | Put | Bond Future | 8539 | 10 | 9 | 10 | 0.00 |
| 09/01/2023 | 2040 On 04-May-23 | 11.03 | Put | Bond Future | 4171 | 5 | 4 | 5 | 0.00 |
| 09/01/2023 | 2040 On 04-May-23 | 10.92 | Put | Bond Future | 4608 | 6 | 5 | 6 | 0.00 |
| 09/01/2023 | 2040 On 04-May-23 | 11.42 | Put | Bond Future | 2896 | 4 | 3 | 4 | 0.00 |
| 09/01/2023 | 2040 On 04-May-23 | 11.41 | Put | Bond Future | 2924 | 4 | 3 | 4 | 0.00 |
| 09/01/2023 | 2040 On 04-May-23 | 11.48 | Put | Bond Future | 2733 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | 2040 On 03-August-23 | | | Bond Future | 11.41 | 80.8831 | 82.4508 | 80.8831 | 0.00 |
| 09/01/2023 | 2040 On 03-August-23 | 12.21 | Call | Bond Future | 7239 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2040 On 03-August-23 | 12.22 | Call | Bond Future | 7279 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2040 On 03-August-23 | 12.23 | Call | Bond Future | 7320 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2040 On 03-August-23 | 12.23 | Put | Bond Future | 2383 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | 2040 On 03-August-23 | 12.22 | Put | Bond Future | 2400 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | 2040 On 03-August-23 | 12.21 | Put | Bond Future | 2418 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | 2040 On 02-November-23 | | | Bond Future | 11.51 | 82.5106 | 84.1099 | 82.5106 | 0.00 |
| 09/01/2023 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 5211 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 5177 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 5144 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 4728 | 6 | 5 | 6 | 0.00 |
| 09/01/2023 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 4671 | 5 | 5 | 5 | 0.00 |
| 09/01/2023 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 4700 | 5 | 5 | 5 | 0.00 |
| 09/01/2023 | 2040 On 01-February-24 | | | Bond Future | 11.62 | 79.6799 | 81.3118 | 79.6799 | 0.00 |
| 09/01/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 7789 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 7715 | 7 | 8 | 7 | 0.00 |
| 09/01/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 7752 | 7 | 8 | 7 | 0.00 |
| 09/01/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 3510 | 4 | 4 | 4 | 0.00 |
| 09/01/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 3529 | 4 | 4 | 4 | 0.00 |
| 09/01/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 3491 | 4 | 3 | 4 | 0.00 |
| 09/01/2023 | 2044 On 02-February-23 | | | Bond Future | 11.22 | 78.8935 | 80.3663 | 78.8935 | 83,071.00 |
| 09/01/2023 | 2044 On 02-February-23 | 10.75 | Call | Bond Future | 282 | 0 | 0 | 0 | 2,500.00 |
| 09/01/2023 | 2044 On 02-February-23 | 11.75 | Call | Bond Future | 3723 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | 2044 On 02-February-23 | 11.16 | Call | Bond Future | 1151 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2044 On 02-February-23 | 11.20 | Call | Bond Future | 1280 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2044 On 02-February-23 | 11.00 | Call | Bond Future | 713 | 0 | 1 | 0 | 2,500.00 |
| 09/01/2023 | 2044 On 02-February-23 | 10.30 | Call | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | 2044 On 02-February-23 | 11.90 | Call | Bond Future | 4527 | 3 | 5 | 3 | 0.00 |
| 09/01/2023 | 2044 On 02-February-23 | 12.00 | Call | Bond Future | 5078 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2044 On 02-February-23 | 11.70 | Call | Bond Future | 3463 | 2 | 3 | 2 | 1,700.00 |
| 09/01/2023 | 2044 On 02-February-23 | 11.10 | Call | Bond Future | 971 | 1 | 1 | 1 | 1,700.00 |
| 09/01/2023 | 2044 On 02-February-23 | 11.14 | Call | Bond Future | 1089 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2044 On 02-February-23 | 11.15 | Call | Bond Future | 1119 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | 2044 On 02-February-23 | 11.15 | Put | Bond Future | 1603 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | 2044 On 02-February-23 | 11.14 | Put | Bond Future | 1640 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | 2044 On 02-February-23 | 11.70 | Put | Bond Future | 368 | 1 | 0 | 1 | 0.00 |
| 09/01/2023 | 2044 On 02-February-23 | 11.20 | Put | Bond Future | 1426 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | 2044 On 02-February-23 | 12.00 | Put | Bond Future | 141 | 0 | 0 | 0 | 4,000.00 |
| 09/01/2023 | 2044 On 02-February-23 | 11.90 | Put | Bond Future | 196 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | 2044 On 02-February-23 | 10.30 | Put | Bond Future | 6608 | 8 | 7 | 8 | 0.00 |
| 09/01/2023 | 2044 On 02-February-23 | 11.00 | Put | Bond Future | 2220 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | 2044 On 02-February-23 | 11.75 | Put | Bond Future | 315 | 1 | 0 | 1 | 2,500.00 |
| 09/01/2023 | 2044 On 02-February-23 | 11.10 | Put | Bond Future | 1794 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | 2044 On 02-February-23 | 11.16 | Put | Bond Future | 1566 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | 2044 On 02-February-23 | 10.75 | Put | Bond Future | 3544 | 5 | 4 | 5 | 0.00 |
| 09/01/2023 | 2044 On 04-May-23 | | | Bond Future | 11.32 | 80.4210 | 81.9216 | 80.4210 | 0.00 |
| 09/01/2023 | 2044 On 04-May-23 | 11.75 | Call | Bond Future | 4899 | 4 | 5 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | 2044 On 04-May-23 | 12.00 | Call | Bond Future | 5951 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | 2044 On 04-May-23 | 12.25 | Call | Bond Future | 7053 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2044 On 04-May-23 | 11.43 | Call | Bond Future | 3659 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | 2044 On 04-May-23 | 11.42 | Call | Bond Future | 3623 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | 2044 On 04-May-23 | 11.41 | Call | Bond Future | 3587 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | 2044 On 04-May-23 | 11.41 | Put | Bond Future | 3028 | 4 | 3 | 4 | 0.00 |
| 09/01/2023 | 2044 On 04-May-23 | 11.42 | Put | Bond Future | 2999 | 4 | 3 | 4 | 0.00 |
| 09/01/2023 | 2044 On 04-May-23 | 11.75 | Put | Bond Future | 2178 | 3 | 2 | 3 | 4,115.00 |
| 09/01/2023 | 2044 On 04-May-23 | 11.43 | Put | Bond Future | 2970 | 4 | 3 | 4 | 0.00 |
| 09/01/2023 | 2044 On 04-May-23 | 12.25 | Put | Bond Future | 1326 | 2 | 1 | 2 | 1,500.00 |
| 09/01/2023 | 2044 On 04-May-23 | 12.00 | Put | Bond Future | 1702 | 2 | 2 | 2 | 4,115.00 |
| 09/01/2023 | 2044 On 03-August-23 | | | Bond Future | 11.42 | 77.6921 | 79.2232 | 77.6921 | 0.00 |
| 09/01/2023 | 2044 On 03-August-23 | 12.17 | Call | Bond Future | 7200 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2044 On 03-August-23 | 12.15 | Call | Bond Future | 7119 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2044 On 03-August-23 | 12.16 | Call | Bond Future | 7159 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | 2044 On 03-August-23 | 12.16 | Put | Bond Future | 2578 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | 2044 On 03-August-23 | 12.15 | Put | Bond Future | 2596 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | 2044 On 03-August-23 | 12.17 | Put | Bond Future | 2560 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | 2044 On 02-November-23 | | | Bond Future | 11.51 | 79.2553 | 80.8173 | 79.2553 | 0.00 |
| 09/01/2023 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 5167 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 5202 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 5235 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 4872 | 6 | 5 | 6 | 0.00 |
| 09/01/2023 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 4902 | 6 | 5 | 6 | 0.00 |
| 09/01/2023 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 4931 | 6 | 5 | 6 | 0.00 |
| 09/01/2023 | 2044 On 01-February-24 | | | Bond Future | 11.61 | 76.4837 | 78.0775 | 76.4837 | 0.00 |
| 09/01/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 7692 | 7 | 8 | 7 | 0.00 |
| 09/01/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 7729 | 7 | 8 | 7 | 0.00 |
| 09/01/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 7766 | 7 | 8 | 7 | 0.00 |
| 09/01/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 3682 | 4 | 4 | 4 | 0.00 |
| 09/01/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 3702 | 4 | 4 | 4 | 0.00 |
| 09/01/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 3722 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | 2046 On 02-February-23 | | | Bond Future | 116.47 | 116.3676 | 116.4658 | 116.3676 | 13,798.00 |
| 09/01/2023 | 2046 On 04-May-23 | | | Bond Future | 116.71 | 116.6128 | 116.7121 | 116.6128 | 4,935.00 |
| 09/01/2023 | 2046 On 03-August-23 | | | Bond Future | 119.14 | 119.0387 | 119.1396 | 119.0387 | 0.00 |
| 09/01/2023 | 2046 On 02-November-23 | | | Bond Future | 119.48 | 119.3733 | 119.4761 | 119.3733 | 0.00 |
| 09/01/2023 | 2046 On 01-February-24 | | | Bond Future | 121.93 | 121.8240 | 121.9292 | 121.8240 | 0.00 |
| 09/01/2023 | 2050 On 02-February-23 | | | Bond Future | 117.47 | 117.8898 | 117.4710 | 117.8898 | 10,400.00 |
| 09/01/2023 | 2050 On 04-May-23 | | | Bond Future | 119.77 | 120.2004 | 119.7725 | 120.2004 | 3,472.00 |
| 09/01/2023 | 2050 On 03-August-23 | | | Bond Future | 120.08 | 120.5202 | 120.0826 | 120.5202 | 0.00 |
| 09/01/2023 | 2050 On 02-November-23 | | | Bond Future | 122.53 | 122.9734 | 122.5270 | 122.9734 | 0.00 |
| 09/01/2023 | 2050 On 01-February-24 | | | Bond Future | 122.80 | 123.2553 | 122.7996 | 123.2553 | 0.00 |
| 09/01/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | AL37 On 02-February-23 | | | Index Future | 870.13 | 863.9850 | 870.1320 | 863.9850 | 0.00 |
| 09/01/2023 | AL37 On 04-May-23 | | | Index Future | 886.95 | 880.7050 | 886.9520 | 880.7050 | 0.00 |
| 09/01/2023 | AL37 On 03-August-23 | | | Index Future | 905.17 | 898.8120 | 905.1740 | 898.8120 | 0.00 |
| 09/01/2023 | AL37 On 02-November-23 | | | Index Future | 923.40 | 916.9060 | 923.3990 | 916.9060 | 0.00 |
| 09/01/2023 | AL37 On 01-February-24 | | | Index Future | 942.16 | 935.5360 | 942.1640 | 935.5360 | 0.00 |
| 09/01/2023 | AL7T On 02-February-23 | | | Index Future | 1013.02 | 999.8590 | 1013.0150 | 999.8590 | 0.00 |
| 09/01/2023 | AL7T On 04-May-23 | | | Index Future | 1032.60 | 1019.2090 | 1032.5970 | 1019.2090 | 0.00 |
| 09/01/2023 | AL7T On 03-August-23 | | | Index Future | 1053.81 | 1040.1630 | 1053.8120 | 1040.1630 | 0.00 |
| 09/01/2023 | AL7T On 02-November-23 | | | Index Future | 1075.03 | 1061.1030 | 1075.0290 | 1061.1030 | 0.00 |
| 09/01/2023 | AL7T On 01-February-24 | | | Index Future | 1096.88 | 1082.6640 | 1096.8760 | 1082.6640 | 0.00 |
| 09/01/2023 | ALBI On 02-February-23 | | | Index Future | 885.79 | 873.3160 | 885.7880 | 873.3160 | 111.00 |
| 09/01/2023 | ALBI On 04-May-23 | | | Index Future | 902.91 | 890.2170 | 902.9110 | 890.2170 | 0.00 |
| 09/01/2023 | ALBI On 03-August-23 | | | Index Future | 921.46 | 908.5190 | 921.4620 | 908.5190 | 0.00 |
| 09/01/2023 | ALBI On 02-November-23 | | | Index Future | 940.01 | 926.8080 | 940.0140 | 926.8080 | 0.00 |
| 09/01/2023 | ALBI On 01-February-24 | | | Index Future | 959.12 | 945.6400 | 959.1170 | 945.6400 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 09/01/2023 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2023 | ES33 On 02-February-23 | | | Bond Future | 11.86 | 75.9740 | 77.0758 | 75.9740 | 350.00 |
| 09/01/2023 | ES33 On 04-May-23 | | | Bond Future | 12.01 | 73.6690 | 74.7919 | 73.6690 | 0.00 |
| 09/01/2023 | ES33 On 03-August-23 | | | Bond Future | 12.14 | 75.2021 | 76.3480 | 75.2021 | 0.00 |
| 09/01/2023 | ES33 On 02-November-23 | | | Bond Future | 12.29 | 72.9380 | 74.1073 | 72.9380 | 0.00 |
| 09/01/2023 | ES33 On 01-February-24 | | | Bond Future | 12.46 | 74.4345 | 75.6279 | 74.4345 | 0.00 |
| 09/01/2023 | ES42 On 02-February-23 | | | Bond Future | 12.15 | 74.2499 | 75.5160 | 74.2499 | 4,195.00 |
| 09/01/2023 | ES42 On 04-May-23 | | | Bond Future | 12.28 | 71.4424 | 72.7328 | 71.4424 | 0.00 |
| 09/01/2023 | ES42 On 03-August-23 | | | Bond Future | 12.40 | 72.9302 | 74.2471 | 72.9302 | 0.00 |
| 09/01/2023 | ES42 On 02-November-23 | | | Bond Future | 12.54 | 70.1520 | 71.4958 | 70.1520 | 0.00 |
| 09/01/2023 | ES42 On 01-February-24 | | | Bond Future | 12.67 | 71.5908 | 72.9623 | 71.5908 | 0.00 |
| 09/01/2023 | GOVI On 02-February-23 | | | GOVI | 873.37 | 861.0310 | 873.3710 | 861.0310 | 849.00 |
| 09/01/2023 | GOVI On 02-February-23 | 850.84 | Call | GOVI | 225310 | 10 | 23 | 10 | 0.00 |
| 09/01/2023 | GOVI On 02-February-23 | 850.82 | Call | GOVI | 225510 | 10 | 23 | 10 | 0.00 |
| 09/01/2023 | GOVI On 02-February-23 | 850.83 | Call | GOVI | 225410 | 10 | 23 | 10 | 0.00 |
| 09/01/2023 | GOVI On 02-February-23 | 850.83 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | GOVI On 02-February-23 | 850.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | GOVI On 02-February-23 | 850.84 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | GOVI On 04-May-23 | | | GOVI | 890.25 | 877.6940 | 890.2540 | 877.6940 | 0.00 |
| 09/01/2023 | GOVI On 04-May-23 | 852.88 | Call | GOVI | 373740 | 25 | 37 | 25 | 0.00 |
| 09/01/2023 | GOVI On 04-May-23 | 852.86 | Call | GOVI | 373940 | 25 | 37 | 25 | 0.00 |
| 09/01/2023 | GOVI On 04-May-23 | 852.87 | Call | GOVI | 373840 | 25 | 37 | 25 | 0.00 |
| 09/01/2023 | GOVI On 04-May-23 | 852.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | GOVI On 04-May-23 | 852.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | GOVI On 04-May-23 | 852.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | GOVI On 03-August-23 | | | GOVI | 908.54 | 895.7390 | 908.5440 | 895.7390 | 0.00 |
| 09/01/2023 | GOVI On 03-August-23 | 837.23 | Call | GOVI | 713140 | 59 | 71 | 59 | 0.00 |
| 09/01/2023 | GOVI On 03-August-23 | 837.22 | Call | GOVI | 713240 | 59 | 71 | 59 | 0.00 |
| 09/01/2023 | GOVI On 03-August-23 | 837.21 | Call | GOVI | 713340 | 59 | 71 | 59 | 0.00 |
| 09/01/2023 | GOVI On 03-August-23 | 837.22 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | GOVI On 03-August-23 | 837.21 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | GOVI On 03-August-23 | 837.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | GOVI On 02-November-23 | | | GOVI | 926.84 | 913.7710 | 926.8370 | 913.7710 | 0.00 |
| 09/01/2023 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 410370 | 28 | 41 | 28 | 0.00 |
| 09/01/2023 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 410270 | 28 | 41 | 28 | 0.00 |
| 09/01/2023 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 410170 | 28 | 41 | 28 | 0.00 |
| 09/01/2023 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | GOVI On 01-February-24 | | | GOVI | 945.67 | 932.3380 | 945.6720 | 932.3380 | 0.00 |
| 09/01/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 656920 | 52 | 66 | 52 | 0.00 |
| 09/01/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 656820 | 52 | 66 | 52 | 0.00 |
| 09/01/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 656720 | 52 | 66 | 52 | 0.00 |
| 09/01/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | IGOV On 02-February-23 | | | Index Future | 328.26 | 328.3990 | 328.2580 | 328.3990 | 640.00 |
| 09/01/2023 | IGOV On 04-May-23 | | | Index Future | 334.68 | 334.8350 | 334.6840 | 334.8350 | 16.00 |
| 09/01/2023 | IGOV On 03-August-23 | | | Index Future | 341.64 | 341.7980 | 341.6400 | 341.7980 | 0.00 |
| 09/01/2023 | IGOV On 02-November-23 | | | Index Future | 348.60 | 348.7570 | 348.5960 | 348.7570 | 0.00 |
| 09/01/2023 | IGOV On 01-February-24 | | | Index Future | 355.76 | 355.9190 | 355.7560 | 355.9190 | 0.00 |
| 09/01/2023 | IS05 On 22-March-23 | | | Interest Rate Swap | 86.54 | 86.5400 | 86.5400 | 86.5400 | 0.00 |
| 09/01/2023 | IS05 On 20-June-23 | | | Interest Rate Swap | 92.17 | 92.1700 | 92.1700 | 92.1700 | 0.00 |
| 09/01/2023 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 09/01/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 09/01/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 09/01/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 09/01/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 09/01/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 09/01/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 09/01/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 09/01/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 09/01/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 09/01/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 09/01/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 09/01/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 09/01/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 09/01/2023 | JBAF On 18-January-23 | | | Jibar Tradeable Future | 7.30 | 92.7300 | 92.7050 | 92.7300 | 0.00 |
| 09/01/2023 | JBAF On 15-February-23 | | | Jibar Tradeable Future | 7.58 | 92.3500 | 92.4200 | 92.3500 | 0.00 |
| 09/01/2023 | JBAF On 15-March-23 | | | Jibar Tradeable Future | 7.58 | 92.3250 | 92.4250 | 92.3250 | 0.00 |
| 09/01/2023 | JBAF On 19-April-23 | | | Jibar Tradeable Future | 7.65 | 92.2300 | 92.3500 | 92.2300 | 0.00 |
| 09/01/2023 | JBAF On 17-May-23 | | | Jibar Tradeable Future | 7.65 | 92.2400 | 92.3500 | 92.2400 | 0.00 |
| 09/01/2023 | JBAF On 21-June-23 | | | Jibar Tradeable Future | 7.65 | 92.2150 | 92.3500 | 92.2150 | 0.00 |
| 09/01/2023 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 7.56 | 92.2200 | 92.4400 | 92.2200 | 75.00 |
| 09/01/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 7.42 | 92.3900 | 92.5800 | 92.3900 | 272.00 |
| 09/01/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 7.29 | 92.4350 | 92.7100 | 92.4350 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 7.25 | 92.4100 | 92.7500 | 92.4100 | 0.00 |
| 09/01/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 7.22 | 92.4250 | 92.7850 | 92.4250 | 68.00 |
| 09/01/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 7.30 | 92.3100 | 92.7000 | 92.3100 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | | | Bond Future | 10.90 | 89.1036 | 90.4889 | 89.1036 | 145,700.00 |
| 09/01/2023 | R035 On 02-February-23 | 11.98 | Call | Bond Future | 6162 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 13.22 | Call | Bond Future | 12427 | 11 | 12 | 11 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 11.05 | Call | Bond Future | 1689 | 1 | 2 | 1 | 976.00 |
| 09/01/2023 | R035 On 02-February-23 | 11.06 | Call | Bond Future | 1726 | 1 | 2 | 1 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 10.86 | Call | Bond Future | 1059 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 10.87 | Call | Bond Future | 1088 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 10.30 | Call | Bond Future | 131 | 0 | 0 | 0 | 976.00 |
| 09/01/2023 | R035 On 02-February-23 | 10.64 | Call | Bond Future | 537 | 0 | 1 | 0 | 388.00 |
| 09/01/2023 | R035 On 02-February-23 | 9.81 | Call | Bond Future | 8 | 0 | 0 | 0 | 582.00 |
| 09/01/2023 | R035 On 02-February-23 | 9.85 | Call | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 9.89 | Call | Bond Future | 14 | 0 | 0 | 0 | 388.00 |
| 09/01/2023 | R035 On 02-February-23 | 11.94 | Call | Bond Future | 5952 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 10.88 | Call | Bond Future | 1117 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 10.60 | Call | Bond Future | 467 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 10.66 | Call | Bond Future | 575 | 0 | 1 | 0 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 10.66 | Put | Bond Future | 2039 | 3 | 2 | 3 | 582.00 |
| 09/01/2023 | R035 On 02-February-23 | 10.30 | Put | Bond Future | 3839 | 5 | 4 | 5 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 10.60 | Put | Bond Future | 2299 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 10.64 | Put | Bond Future | 2124 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 10.88 | Put | Bond Future | 1247 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 13.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 976.00 |
| 09/01/2023 | R035 On 02-February-23 | 9.89 | Put | Bond Future | 6378 | 8 | 6 | 8 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 9.81 | Put | Bond Future | 6904 | 8 | 7 | 8 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 10.87 | Put | Bond Future | 1278 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 10.86 | Put | Bond Future | 1309 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 11.06 | Put | Bond Future | 787 | 1 | 1 | 1 | 582.00 |
| 09/01/2023 | R035 On 02-February-23 | 11.05 | Put | Bond Future | 808 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 11.98 | Put | Bond Future | 37 | 0 | 0 | 0 | 388.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | R035 On 02-February-23 | 9.85 | Put | Bond Future | 6640 | 8 | 7 | 8 | 0.00 |
| 09/01/2023 | R035 On 02-February-23 | 11.94 | Put | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | R035 On 04-May-23 | | | Bond Future | 11.01 | 86.3251 | 87.7365 | 86.3251 | 104,492.00 |
| 09/01/2023 | R035 On 04-May-23 | 11.22 | Call | Bond Future | 3558 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | R035 On 04-May-23 | 9.85 | Call | Bond Future | 562 | 0 | 1 | 0 | 388.00 |
| 09/01/2023 | R035 On 04-May-23 | 10.42 | Call | Bond Future | 1365 | 1 | 1 | 1 | 491.00 |
| 09/01/2023 | R035 On 04-May-23 | 12.46 | Call | Bond Future | 8590 | 7 | 9 | 7 | 0.00 |
| 09/01/2023 | R035 On 04-May-23 | 13.18 | Call | Bond Future | 11803 | 11 | 12 | 11 | 0.00 |
| 09/01/2023 | R035 On 04-May-23 | 11.17 | Call | Bond Future | 3388 | 3 | 3 | 3 | 491.00 |
| 09/01/2023 | R035 On 04-May-23 | 11.20 | Call | Bond Future | 3490 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | R035 On 04-May-23 | 11.21 | Call | Bond Future | 3524 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | R035 On 04-May-23 | 10.60 | Call | Bond Future | 1753 | 1 | 2 | 1 | 388.00 |
| 09/01/2023 | R035 On 04-May-23 | 10.60 | Put | Bond Future | 4209 | 5 | 4 | 5 | 0.00 |
| 09/01/2023 | R035 On 04-May-23 | 13.18 | Put | Bond Future | 292 | 0 | 0 | 0 | 491.00 |
| 09/01/2023 | R035 On 04-May-23 | 12.46 | Put | Bond Future | 641 | 1 | 1 | 1 | 388.00 |
| 09/01/2023 | R035 On 04-May-23 | 11.22 | Put | Bond Future | 2339 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R035 On 04-May-23 | 10.42 | Put | Bond Future | 4931 | 6 | 5 | 6 | 0.00 |
| 09/01/2023 | R035 On 04-May-23 | 9.85 | Put | Bond Future | 7770 | 9 | 8 | 9 | 0.00 |
| 09/01/2023 | R035 On 04-May-23 | 11.17 | Put | Bond Future | 2457 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R035 On 04-May-23 | 11.20 | Put | Bond Future | 2385 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R035 On 04-May-23 | 11.21 | Put | Bond Future | 2362 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R035 On 03-August-23 | | | Bond Future | 11.11 | 88.1009 | 89.5409 | 88.1009 | 0.00 |
| 09/01/2023 | R035 On 03-August-23 | 11.98 | Call | Bond Future | 6854 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | R035 On 03-August-23 | 11.99 | Call | Bond Future | 6893 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | R035 On 03-August-23 | 12.00 | Call | Bond Future | 6931 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | R035 On 03-August-23 | 12.00 | Put | Bond Future | 1985 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | R035 On 03-August-23 | 11.99 | Put | Bond Future | 2000 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | R035 On 03-August-23 | 11.98 | Put | Bond Future | 2015 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R035 On 02-November-23 | | | Bond Future | 11.22 | 85.3694 | 86.8385 | 85.3694 | 0.00 |
| 09/01/2023 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 5050 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 4986 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 5018 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 3877 | 5 | 4 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 3901 | 5 | 4 | 5 | 0.00 |
| 09/01/2023 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 3853 | 5 | 4 | 5 | 0.00 |
| 09/01/2023 | R035 On 01-February-24 | | | Bond Future | 11.33 | 87.1028 | 88.6018 | 87.1028 | 0.00 |
| 09/01/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 7408 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 7478 | 7 | 7 | 7 | 0.00 |
| 09/01/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 7443 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 2877 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 2893 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 2861 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | R186 On 02-February-23 | | | Bond Future | 8.24 | 107.9439 | 108.7092 | 107.9439 | 73,853.00 |
| 09/01/2023 | R186 On 02-February-23 | 8.34 | Call | Bond Future | 723 | 0 | 1 | 0 | 0.00 |
| 09/01/2023 | R186 On 02-February-23 | 8.32 | Call | Bond Future | 680 | 0 | 1 | 0 | 0.00 |
| 09/01/2023 | R186 On 02-February-23 | 8.33 | Call | Bond Future | 701 | 0 | 1 | 0 | 0.00 |
| 09/01/2023 | R186 On 02-February-23 | 8.33 | Put | Bond Future | 408 | 1 | 0 | 1 | 0.00 |
| 09/01/2023 | R186 On 02-February-23 | 8.32 | Put | Bond Future | 420 | 1 | 0 | 1 | 0.00 |
| 09/01/2023 | R186 On 02-February-23 | 8.34 | Put | Bond Future | 396 | 1 | 0 | 1 | 0.00 |
| 09/01/2023 | R186 On 04-May-23 | | | Bond Future | 8.28 | 110.0328 | 110.8122 | 110.0328 | 12,452.00 |
| 09/01/2023 | R186 On 04-May-23 | 8.82 | Call | Bond Future | 2313 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | R186 On 04-May-23 | 8.83 | Call | Bond Future | 2335 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | R186 On 04-May-23 | 8.84 | Call | Bond Future | 2358 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | R186 On 04-May-23 | 8.83 | Put | Bond Future | 590 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R186 On 04-May-23 | 8.84 | Put | Bond Future | 581 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R186 On 04-May-23 | 8.82 | Put | Bond Future | 598 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R186 On 03-August-23 | | | Bond Future | 8.27 | 106.9897 | 107.7846 | 106.9897 | 0.00 |
| 09/01/2023 | R186 On 03-August-23 | 9.73 | Call | Bond Future | 4586 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | R186 On 03-August-23 | 9.75 | Call | Bond Future | 4637 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | R186 On 03-August-23 | 9.74 | Call | Bond Future | 4612 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | R186 On 03-August-23 | 9.74 | Put | Bond Future | 319 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | R186 On 03-August-23 | 9.73 | Put | Bond Future | 322 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | R186 On 03-August-23 | 9.75 | Put | Bond Future | 316 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | R186 On 02-November-23 | | | Bond Future | 8.28 | 109.1428 | 109.9538 | 109.1428 | 0.00 |
| 09/01/2023 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 6114 | 5 | 6 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 3771 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 3749 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 3792 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 3264 | 3 | 3 | 3 | 1,715.00 |
| 09/01/2023 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 720 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 731 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 726 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 332 | 0 | 0 | 0 | 1,715.00 |
| 09/01/2023 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 871 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R186 On 01-February-24 | | | Bond Future | 8.29 | 106.0536 | 106.8812 | 106.0536 | 0.00 |
| 09/01/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 3893 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 3873 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 3853 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 750 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 760 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 755 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R197 On 02-February-23 | | | Bond Future | 328.72 | 328.7097 | 328.7175 | 328.7097 | 977.00 |
| 09/01/2023 | R197 On 04-May-23 | | | Bond Future | 335.16 | 335.1520 | 335.1576 | 335.1520 | 0.00 |
| 09/01/2023 | R197 On 03-August-23 | | | Bond Future | 333.06 | 333.0580 | 333.0608 | 333.0580 | 0.00 |
| 09/01/2023 | R197 On 02-November-23 | | | Bond Future | 339.84 | 339.8372 | 339.8404 | 339.8372 | 0.00 |
| 09/01/2023 | R202 On 02-February-23 | | | Bond Future | 250.36 | 250.3527 | 250.3631 | 250.3527 | 5,950.00 |
| 09/01/2023 | R202 On 04-May-23 | | | Bond Future | 255.27 | 255.2594 | 255.2682 | 255.2594 | 0.00 |
| 09/01/2023 | R202 On 03-August-23 | | | Bond Future | 255.76 | 255.7535 | 255.7605 | 255.7535 | 0.00 |
| 09/01/2023 | R202 On 02-November-23 | | | Bond Future | 260.97 | 260.9596 | 260.9670 | 260.9596 | 0.00 |
| 09/01/2023 | R202 On 01-February-24 | | | Bond Future | 261.37 | 261.3616 | 261.3691 | 261.3616 | 0.00 |
| 09/01/2023 | R209 On 02-February-23 | | | Bond Future | 10.90 | 68.9281 | 70.1191 | 68.9281 | 31,486.00 |
| 09/01/2023 | R209 On 02-February-23 | 10.80 | Call | Bond Future | 784 | 0 | 1 | 0 | 0.00 |
| 09/01/2023 | R209 On 02-February-23 | 10.78 | Call | Bond Future | 739 | 0 | 1 | 0 | 0.00 |
| 09/01/2023 | R209 On 02-February-23 | 10.79 | Call | Bond Future | 762 | 0 | 1 | 0 | 0.00 |
| 09/01/2023 | R209 On 02-February-23 | 10.80 | Put | Bond Future | 1324 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R209 On 02-February-23 | 10.78 | Put | Bond Future | 1386 | 2 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | R209 On 02-February-23 | 10.79 | Put | Bond Future | 1355 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R209 On 04-May-23 | | | Bond Future | 11.00 | 67.1107 | 68.3243 | 67.1107 | 2,635.00 |
| 09/01/2023 | R209 On 04-May-23 | 12.50 | Call | Bond Future | 7728 | 7 | 8 | 7 | 0.00 |
| 09/01/2023 | R209 On 04-May-23 | 11.11 | Call | Bond Future | 2833 | 2 | 3 | 2 | 0.00 |
| 09/01/2023 | R209 On 04-May-23 | 11.50 | Call | Bond Future | 4056 | 3 | 4 | 3 | 1,000.00 |
| 09/01/2023 | R209 On 04-May-23 | 11.00 | Call | Bond Future | 2524 | 2 | 3 | 2 | 0.00 |
| 09/01/2023 | R209 On 04-May-23 | 11.10 | Call | Bond Future | 2805 | 2 | 3 | 2 | 0.00 |
| 09/01/2023 | R209 On 04-May-23 | 11.09 | Call | Bond Future | 2776 | 2 | 3 | 2 | 0.00 |
| 09/01/2023 | R209 On 04-May-23 | 10.00 | Call | Bond Future | 640 | 0 | 1 | 0 | 500.00 |
| 09/01/2023 | R209 On 04-May-23 | 10.00 | Put | Bond Future | 6125 | 7 | 6 | 7 | 0.00 |
| 09/01/2023 | R209 On 04-May-23 | 11.09 | Put | Bond Future | 2313 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R209 On 04-May-23 | 11.10 | Put | Bond Future | 2291 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R209 On 04-May-23 | 11.50 | Put | Bond Future | 1529 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | R209 On 04-May-23 | 11.00 | Put | Bond Future | 2526 | 3 | 3 | 3 | 6,250.00 |
| 09/01/2023 | R209 On 04-May-23 | 11.11 | Put | Bond Future | 2268 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R209 On 04-May-23 | 12.50 | Put | Bond Future | 526 | 1 | 1 | 1 | 8,500.00 |
| 09/01/2023 | R209 On 03-August-23 | | | Bond Future | 11.09 | 68.4916 | 69.7298 | 68.4916 | 0.00 |
| 09/01/2023 | R209 On 03-August-23 | 11.95 | Call | Bond Future | 6006 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | R209 On 03-August-23 | 11.93 | Call | Bond Future | 5939 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | R209 On 03-August-23 | 11.94 | Call | Bond Future | 5972 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | R209 On 03-August-23 | 11.95 | Put | Bond Future | 1772 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | R209 On 03-August-23 | 11.93 | Put | Bond Future | 1798 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | R209 On 03-August-23 | 11.94 | Put | Bond Future | 1785 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | R209 On 02-November-23 | | | Bond Future | 11.18 | 66.7187 | 67.9819 | 66.7187 | 0.00 |
| 09/01/2023 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 4334 | 4 | 4 | 4 | 0.00 |
| 09/01/2023 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 4279 | 4 | 4 | 4 | 0.00 |
| 09/01/2023 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 4306 | 4 | 4 | 4 | 0.00 |
| 09/01/2023 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 3510 | 4 | 4 | 4 | 0.00 |
| 09/01/2023 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 3532 | 4 | 4 | 4 | 0.00 |
| 09/01/2023 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 3488 | 4 | 3 | 4 | 0.00 |
| 09/01/2023 | R209 On 01-February-24 | | | Bond Future | 11.28 | 68.0732 | 69.3622 | 68.0732 | 0.00 |
| 09/01/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 6621 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 6652 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 6683 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 2579 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 2593 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 2608 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | R210 On 02-February-23 | | | Bond Future | 223.06 | 223.0573 | 223.0628 | 223.0573 | 372.00 |
| 09/01/2023 | R210 On 04-May-23 | | | Bond Future | 224.35 | 224.3437 | 224.3476 | 224.3437 | 0.00 |
| 09/01/2023 | R210 On 03-August-23 | | | Bond Future | 229.01 | 229.0103 | 229.0132 | 229.0103 | 0.00 |
| 09/01/2023 | R210 On 02-November-23 | | | Bond Future | 230.51 | 230.5058 | 230.5089 | 230.5058 | 0.00 |
| 09/01/2023 | R210 On 01-February-24 | | | Bond Future | 235.24 | 235.2385 | 235.2419 | 235.2385 | 0.00 |
| 09/01/2023 | R213 On 02-February-23 | | | Bond Future | 10.21 | 84.6252 | 85.7619 | 84.6252 | 34,891.00 |
| 09/01/2023 | R213 On 02-February-23 | 9.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 476.00 |
| 09/01/2023 | R213 On 02-February-23 | 10.43 | Call | Bond Future | 1571 | 1 | 2 | 1 | 912.00 |
| 09/01/2023 | R213 On 02-February-23 | 10.22 | Call | Bond Future | 921 | 0 | 1 | 0 | 0.00 |
| 09/01/2023 | R213 On 02-February-23 | 10.21 | Call | Bond Future | 894 | 0 | 1 | 0 | 0.00 |
| 09/01/2023 | R213 On 02-February-23 | 10.01 | Call | Bond Future | 435 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | R213 On 02-February-23 | 12.20 | Call | Bond Future | 8890 | 8 | 9 | 8 | 0.00 |
| 09/01/2023 | R213 On 02-February-23 | 10.23 | Call | Bond Future | 949 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R213 On 02-February-23 | 10.35 | Call | Bond Future | 1307 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R213 On 02-February-23 | 10.35 | Put | Bond Future | 616 | 1 | 1 | 1 | 476.00 |
| 09/01/2023 | R213 On 02-February-23 | 12.20 | Put | Bond Future | 3 | 0 | 0 | 0 | 912.00 |
| 09/01/2023 | R213 On 02-February-23 | 10.22 | Put | Bond Future | 849 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R213 On 02-February-23 | 10.43 | Put | Bond Future | 503 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R213 On 02-February-23 | 10.21 | Put | Bond Future | 870 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R213 On 02-February-23 | 10.23 | Put | Bond Future | 829 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R213 On 02-February-23 | 9.16 | Put | Bond Future | 5202 | 6 | 5 | 6 | 0.00 |
| 09/01/2023 | R213 On 02-February-23 | 10.01 | Put | Bond Future | 1375 | 2 | 1 | 2 | 476.00 |
| 09/01/2023 | R213 On 04-May-23 | | | Bond Future | 10.31 | 82.7112 | 83.8694 | 82.7112 | 0.00 |
| 09/01/2023 | R213 On 04-May-23 | 10.74 | Call | Bond Future | 3425 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | R213 On 04-May-23 | 10.73 | Call | Bond Future | 3395 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | R213 On 04-May-23 | 10.75 | Call | Bond Future | 3455 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | R213 On 04-May-23 | 10.75 | Put | Bond Future | 1410 | 2 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | R213 On 04-May-23 | 10.73 | Put | Bond Future | 1441 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R213 On 04-May-23 | 10.74 | Put | Bond Future | 1425 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R213 On 03-August-23 | | | Bond Future | 10.39 | 84.4125 | 85.5941 | 84.4125 | 0.00 |
| 09/01/2023 | R213 On 03-August-23 | 11.62 | Call | Bond Future | 6436 | 6 | 6 | 6 | 0.00 |
| 09/01/2023 | R213 On 03-August-23 | 11.61 | Call | Bond Future | 6403 | 6 | 6 | 6 | 0.00 |
| 09/01/2023 | R213 On 03-August-23 | 11.63 | Call | Bond Future | 6470 | 6 | 6 | 6 | 0.00 |
| 09/01/2023 | R213 On 03-August-23 | 11.62 | Put | Bond Future | 1058 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R213 On 03-August-23 | 11.61 | Put | Bond Future | 1066 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R213 On 03-August-23 | 11.63 | Put | Bond Future | 1049 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R213 On 02-November-23 | | | Bond Future | 10.49 | 82.5586 | 83.7640 | 82.5586 | 0.00 |
| 09/01/2023 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 4821 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 4793 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 4850 | 4 | 5 | 4 | 0.00 |
| 09/01/2023 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 2079 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 2107 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 2093 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R213 On 01-February-24 | | | Bond Future | 10.60 | 84.2351 | 85.4651 | 84.2351 | 0.00 |
| 09/01/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 6288 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 6258 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 6228 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 1654 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 1644 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 1634 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | R214 On 02-February-23 | | | Bond Future | 11.08 | 66.2245 | 67.4470 | 66.2245 | 71,030.00 |
| 09/01/2023 | R214 On 02-February-23 | | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | R214 On 02-February-23 | 10.30 | Call | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | R214 On 02-February-23 | 10.90 | Call | Bond Future | 684 | 0 | 1 | 0 | 2,300.00 |
| 09/01/2023 | R214 On 02-February-23 | 11.80 | Call | Bond Future | 3973 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | R214 On 02-February-23 | 11.09 | Call | Bond Future | 1164 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R214 On 02-February-23 | 11.60 | Call | Bond Future | 3076 | 2 | 3 | 2 | 2,300.00 |
| 09/01/2023 | R214 On 02-February-23 | 11.00 | Call | Bond Future | 918 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R214 On 02-February-23 | 11.10 | Call | Bond Future | 1194 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | R214 On 02-February-23 | 11.07 | Call | Bond Future | 1107 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R214 On 02-February-23 | 11.08 | Call | Bond Future | 1135 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R214 On 02-February-23 | 11.08 | Put | Bond Future | 1113 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R214 On 02-February-23 | 11.07 | Put | Bond Future | 1140 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R214 On 02-February-23 | 10.90 | Put | Bond Future | 1673 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R214 On 02-February-23 | 11.00 | Put | Bond Future | 1342 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R214 On 02-February-23 | 11.60 | Put | Bond Future | 265 | 1 | 0 | 1 | 0.00 |
| 09/01/2023 | R214 On 02-February-23 | 11.09 | Put | Bond Future | 1086 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R214 On 02-February-23 | 11.10 | Put | Bond Future | 1060 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R214 On 02-February-23 | 11.80 | Put | Bond Future | 140 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | R214 On 02-February-23 | 10.30 | Put | Bond Future | 4591 | 6 | 5 | 6 | 0.00 |
| 09/01/2023 | R214 On 02-February-23 | | Put | Bond Future | 32553 | 34 | 33 | 34 | 0.00 |
| 09/01/2023 | R214 On 04-May-23 | | | Bond Future | 11.17 | 64.2082 | 65.4539 | 64.2082 | 0.00 |
| 09/01/2023 | R214 On 04-May-23 | 11.38 | Call | Bond Future | 3302 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | R214 On 04-May-23 | 11.36 | Call | Bond Future | 3239 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | R214 On 04-May-23 | 11.37 | Call | Bond Future | 3270 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | R214 On 04-May-23 | 11.37 | Put | Bond Future | 2176 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R214 On 04-May-23 | 11.36 | Put | Bond Future | 2198 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R214 On 04-May-23 | 11.38 | Put | Bond Future | 2154 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R214 On 03-August-23 | | | Bond Future | 11.25 | 65.5291 | 66.8000 | 65.5291 | 0.00 |
| 09/01/2023 | R214 On 03-August-23 | 12.16 | Call | Bond Future | 6536 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | R214 On 03-August-23 | 12.14 | Call | Bond Future | 6467 | 6 | 6 | 6 | 0.00 |
| 09/01/2023 | R214 On 03-August-23 | 12.15 | Call | Bond Future | 6501 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | R214 On 03-August-23 | 12.15 | Put | Bond Future | 1891 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | R214 On 03-August-23 | 12.14 | Put | Bond Future | 1905 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | R214 On 03-August-23 | 12.16 | Put | Bond Future | 1878 | 2 | 2 | 2 | 0.00 |
| 09/01/2023 | R214 On 02-November-23 | | | Bond Future | 11.34 | 63.5488 | 64.8454 | 63.5488 | 0.00 |
| 09/01/2023 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 4475 | 4 | 4 | 4 | 0.00 |
| 09/01/2023 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 4418 | 4 | 4 | 4 | 0.00 |
| 09/01/2023 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 4446 | 4 | 4 | 4 | 0.00 |
| 09/01/2023 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 3807 | 4 | 4 | 4 | 0.00 |
| 09/01/2023 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 3831 | 4 | 4 | 4 | 0.00 |
| 09/01/2023 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 3783 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | R214 On 01-February-24 | | | Bond Future | 11.43 | 64.8391 | 66.1621 | 64.8391 | 0.00 |
| 09/01/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 6543 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 6575 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 6606 | 6 | 7 | 6 | 0.00 |
| 09/01/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 2955 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 2971 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 2988 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | R248 On 02-February-23 | | | Bond Future | 11.05 | 82.9117 | 84.4538 | 82.9117 | 247,647.00 |
| 09/01/2023 | R248 On 02-February-23 | 10.40 | Call | Bond Future | 123 | 0 | 0 | 0 | 0.00 |
| 09/01/2023 | R248 On 02-February-23 | 11.06 | Call | Bond Future | 1450 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R248 On 02-February-23 | 11.07 | Call | Bond Future | 1487 | 1 | 1 | 1 | 0.00 |
| 09/01/2023 | R248 On 02-February-23 | 11.10 | Call | Bond Future | 1600 | 1 | 2 | 1 | 0.00 |
| 09/01/2023 | R248 On 02-February-23 | 11.00 | Call | Bond Future | 1238 | 1 | 1 | 1 | 2,900.00 |
| 09/01/2023 | R248 On 02-February-23 | 11.60 | Call | Bond Future | 4015 | 3 | 4 | 3 | 2,900.00 |
| 09/01/2023 | R248 On 02-February-23 | 11.70 | Call | Bond Future | 4574 | 3 | 5 | 3 | 0.00 |
| 09/01/2023 | R248 On 02-February-23 | 11.08 | Call | Bond Future | 1524 | 1 | 2 | 1 | 0.00 |
| 09/01/2023 | R248 On 02-February-23 | 11.08 | Put | Bond Future | 1307 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R248 On 02-February-23 | 11.10 | Put | Bond Future | 1244 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R248 On 02-February-23 | 11.70 | Put | Bond Future | 221 | 1 | 0 | 1 | 0.00 |
| 09/01/2023 | R248 On 02-February-23 | 11.60 | Put | Bond Future | 303 | 1 | 0 | 1 | 0.00 |
| 09/01/2023 | R248 On 02-February-23 | 11.00 | Put | Bond Future | 1583 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R248 On 02-February-23 | 11.07 | Put | Bond Future | 1339 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R248 On 02-February-23 | 11.06 | Put | Bond Future | 1372 | 2 | 1 | 2 | 0.00 |
| 09/01/2023 | R248 On 02-February-23 | 10.40 | Put | Bond Future | 4910 | 6 | 5 | 6 | 0.00 |
| 09/01/2023 | R248 On 04-May-23 | | | Bond Future | 11.14 | 80.0576 | 81.6289 | 80.0576 | 11,095.00 |
| 09/01/2023 | R248 On 04-May-23 | 11.34 | Call | Bond Future | 4089 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | R248 On 04-May-23 | 11.33 | Call | Bond Future | 4050 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | R248 On 04-May-23 | 11.35 | Call | Bond Future | 4129 | 3 | 4 | 3 | 0.00 |
| 09/01/2023 | R248 On 04-May-23 | 11.35 | Put | Bond Future | 2709 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | R248 On 04-May-23 | 11.33 | Put | Bond Future | 2764 | 4 | 3 | 4 | 0.00 |
| 09/01/2023 | R248 On 04-May-23 | 11.34 | Put | Bond Future | 2737 | 3 | 3 | 3 | 0.00 |
| 09/01/2023 | R248 On 03-August-23 | | | Bond Future | 11.23 | 81.6670 | 83.2703 | 81.6670 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2023 | R248 On 03-August-23 | 12.10 | Call | Bond Future | 8019 | 7 | 8 | 7 | 0.00 |
| 09/01/2023 | R248 On 03-August-23 | 12.09 | Call | Bond Future | 7976 | 7 | 8 | 7 | 0.00 |
| 09/01/2023 | R248 On 03-August-23 | 12.11 | Call | Bond Future | 8062 | 7 | 8 | 7 | 0.00 |
| 09/01/2023 | R248 On 03-August-23 | 12.11 | Put | Bond Future | 2405 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R248 On 03-August-23 | 12.09 | Put | Bond Future | 2439 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R248 On 03-August-23 | 12.10 | Put | Bond Future | 2422 | 3 | 2 | 3 | 0.00 |
| 09/01/2023 | R248 On 02-November-23 | | | Bond Future | 11.31 | 78.8888 | 80.5244 | 78.8888 | 13,000.00 |
| 09/01/2023 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 5894 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 5857 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 5821 | 5 | 6 | 5 | 0.00 |
| 09/01/2023 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 4714 | 5 | 5 | 5 | 0.00 |
| 09/01/2023 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 4773 | 6 | 5 | 6 | 0.00 |
| 09/01/2023 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 4743 | 6 | 5 | 6 | 0.00 |
| 09/01/2023 | R248 On 01-February-24 | | | Bond Future | 11.40 | 80.5275 | 82.1963 | 80.5275 | 0.00 |
| 09/01/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 8470 | 7 | 8 | 7 | 0.00 |
| 09/01/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 8391 | 7 | 8 | 7 | 0.00 |
| 09/01/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 8430 | 7 | 8 | 7 | 0.00 |
| 09/01/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 3718 | 4 | 4 | 4 | 0.00 |
| 09/01/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 3739 | 4 | 4 | 4 | 0.00 |
| 09/01/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 3698 | 4 | 4 | 4 | 0.00 |