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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/10/2023 TO: 03/10/2023

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | 2025 On 02-November-23 | | | Bond Future | 172.62 | 172.6787 | 172.6203 | 172.6787 | 5,513.00 |
| 03/10/2023 | 2025 On 01-February-24 | | | Bond Future | 174.69 | 174.7527 | 174.6929 | 174.7527 | 7,190.00 |
| 03/10/2023 | 2025 On 02-May-24 | | | Bond Future | 178.69 | 178.7475 | 178.6864 | 178.7475 | 0.00 |
| 03/10/2023 | 2025 On 01-August-24 | | | Bond Future | 180.92 | 180.9829 | 180.9212 | 180.9829 | 0.00 |
| 03/10/2023 | 2025 On 07-November-24 | | | Bond Future | 185.25 | 185.3120 | 185.2495 | 185.3120 | 0.00 |
| 03/10/2023 | 2029 On 02-November-23 | | | Bond Future | 124.91 | 124.8478 | 124.9140 | 124.8478 | 1,782.00 |
| 03/10/2023 | 2029 On 01-February-24 | | | Bond Future | 127.71 | 127.6434 | 127.7111 | 127.6434 | 2,612.00 |
| 03/10/2023 | 2029 On 02-May-24 | | | Bond Future | 129.26 | 129.1954 | 129.2647 | 129.1954 | 0.00 |
| 03/10/2023 | 2029 On 01-August-24 | | | Bond Future | 132.21 | 132.1400 | 132.2112 | 132.1400 | 0.00 |
| 03/10/2023 | 2029 On 07-November-24 | | | Bond Future | 133.97 | 133.8996 | 133.9734 | 133.8996 | 0.00 |
| 03/10/2023 | 2030 On 02-November-23 | | | Bond Future | 11.04 | 89.2034 | 88.6714 | 89.2034 | 73,264.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 428 | 1 | 0 | 1 | 0.00 |
| 03/10/2023 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 413 | 1 | 0 | 1 | 0.00 |
| 03/10/2023 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 444 | 1 | 0 | 1 | 0.00 |
| 03/10/2023 | 2030 On 02-November-23 | 9.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 03/10/2023 | 2030 On 02-November-23 | 10.07 | Call | Bond Future | 1 | 0 | 0 | 0 | 800.00 |
| 03/10/2023 | 2030 On 02-November-23 | 11.57 | Call | Bond Future | 2376 | 3 | 2 | 3 | 0.00 |
| 03/10/2023 | 2030 On 02-November-23 | 10.39 | Call | Bond Future | 44 | 0 | 0 | 0 | 500.00 |
| 03/10/2023 | 2030 On 02-November-23 | 11.43 | Call | Bond Future | 1930 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2030 On 02-November-23 | 9.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 03/10/2023 | 2030 On 02-November-23 | 11.12 | Call | Bond Future | 1060 | 1 | 1 | 1 | 500.00 |
| 03/10/2023 | 2030 On 02-November-23 | 12.27 | Call | Bond Future | 4832 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | 2030 On 02-November-23 | 10.62 | Call | Bond Future | 189 | 0 | 0 | 0 | 500.00 |
| 03/10/2023 | 2030 On 02-November-23 | 11.12 | Put | Bond Future | 752 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2030 On 02-November-23 | 12.27 | Put | Bond Future | 53 | 0 | 0 | 0 | 500.00 |
| 03/10/2023 | 2030 On 02-November-23 | 10.62 | Put | Bond Future | 1921 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2030 On 02-November-23 | 10.39 | Put | Bond Future | 2734 | 2 | 3 | 2 | 0.00 |
| 03/10/2023 | 2030 On 02-November-23 | 11.43 | Put | Bond Future | 388 | 0 | 0 | 0 | 500.00 |
| 03/10/2023 | 2030 On 02-November-23 | 9.89 | Put | Bond Future | 4819 | 4 | 5 | 4 | 0.00 |
| 03/10/2023 | 2030 On 02-November-23 | 11.57 | Put | Bond Future | 283 | 0 | 0 | 0 | 800.00 |
| 03/10/2023 | 2030 On 02-November-23 | 10.07 | Put | Bond Future | 4046 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | 2030 On 02-November-23 | 9.57 | Put | Bond Future | 6215 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 1352 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 1403 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 1378 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2030 On 01-February-24 | | | Bond Future | 11.15 | 87.1732 | 86.6293 | 87.1732 | 21,030.00 |
| 03/10/2023 | 2030 On 01-February-24 | 11.31 | Call | Bond Future | 2155 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2030 On 01-February-24 | 9.93 | Call | Bond Future | 357 | 0 | 0 | 0 | 1,360.00 |
| 03/10/2023 | 2030 On 01-February-24 | 10.07 | Call | Bond Future | 433 | 1 | 0 | 1 | 400.00 |
| 03/10/2023 | 2030 On 01-February-24 | 12.10 | Call | Bond Future | 4251 | 5 | 4 | 5 | 0.00 |
| 03/10/2023 | 2030 On 01-February-24 | 9.57 | Call | Bond Future | 213 | 0 | 0 | 0 | 400.00 |
| 03/10/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 2269 | 3 | 2 | 3 | 0.00 |
| 03/10/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 2292 | 3 | 2 | 3 | 0.00 |
| 03/10/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 2246 | 3 | 2 | 3 | 0.00 |
| 03/10/2023 | 2030 On 01-February-24 | 10.16 | Call | Bond Future | 489 | 1 | 0 | 1 | 200.00 |
| 03/10/2023 | 2030 On 01-February-24 | 11.00 | Call | Bond Future | 1522 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | 2030 On 01-February-24 | 11.75 | Call | Bond Future | 3251 | 4 | 3 | 4 | 0.00 |
| 03/10/2023 | 2030 On 01-February-24 | 9.89 | Call | Bond Future | 337 | 0 | 0 | 0 | 500.00 |
| 03/10/2023 | 2030 On 01-February-24 | 10.39 | Call | Bond Future | 681 | 1 | 1 | 1 | 500.00 |
| 03/10/2023 | 2030 On 01-February-24 | 11.86 | Call | Bond Future | 3556 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | 2030 On 01-February-24 | 11.85 | Call | Bond Future | 3528 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | 2030 On 01-February-24 | 10.00 | Call | Bond Future | 393 | 0 | 0 | 0 | 500.00 |
| 03/10/2023 | 2030 On 01-February-24 | 11.85 | Put | Bond Future | 852 | 1 | 1 | 1 | 500.00 |
| 03/10/2023 | 2030 On 01-February-24 | 10.00 | Put | Bond Future | 5048 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | 2030 On 01-February-24 | 11.86 | Put | Bond Future | 843 | 1 | 1 | 1 | 500.00 |
| 03/10/2023 | 2030 On 01-February-24 | 10.39 | Put | Bond Future | 3725 | 3 | 4 | 3 | 0.00 |
| 03/10/2023 | 2030 On 01-February-24 | 9.89 | Put | Bond Future | 5452 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | 2030 On 01-February-24 | 11.75 | Put | Bond Future | 952 | 1 | 1 | 1 | 200.00 |
| 03/10/2023 | 2030 On 01-February-24 | 11.00 | Put | Bond Future | 2119 | 2 | 2 | 2 | 700.00 |
| 03/10/2023 | 2030 On 01-February-24 | 10.16 | Put | Bond Future | 4479 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 1476 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 1445 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 1461 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2030 On 01-February-24 | 10.07 | Put | Bond Future | 4796 | 4 | 5 | 4 | 0.00 |
| 03/10/2023 | 2030 On 01-February-24 | 9.57 | Put | Bond Future | 6684 | 6 | 7 | 6 | 0.00 |
| 03/10/2023 | 2030 On 01-February-24 | 12.10 | Put | Bond Future | 643 | 1 | 1 | 1 | 400.00 |
| 03/10/2023 | 2030 On 01-February-24 | 11.31 | Put | Bond Future | 1540 | 1 | 2 | 1 | 1,360.00 |
| 03/10/2023 | 2030 On 01-February-24 | 9.93 | Put | Bond Future | 5304 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | 2030 On 02-May-24 | | | Bond Future | 11.26 | 89.1456 | 88.5894 | 89.1456 | 0.00 |
| 03/10/2023 | 2030 On 02-May-24 | 9.82 | Call | Bond Future | 536 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2030 On 02-May-24 | 9.83 | Call | Bond Future | 542 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2030 On 02-May-24 | 9.81 | Call | Bond Future | 531 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2030 On 02-May-24 | 10.62 | Call | Bond Future | 1257 | 1 | 1 | 1 | 500.00 |
| 03/10/2023 | 2030 On 02-May-24 | 11.12 | Call | Bond Future | 2056 | 2 | 2 | 2 | 500.00 |
| 03/10/2023 | 2030 On 02-May-24 | 13.15 | Call | Bond Future | 7330 | 8 | 7 | 8 | 0.00 |
| 03/10/2023 | 2030 On 02-May-24 | 10.82 | Call | Bond Future | 1541 | 2 | 2 | 2 | 1,080.00 |
| 03/10/2023 | 2030 On 02-May-24 | 12.38 | Call | Bond Future | 5090 | 6 | 5 | 6 | 0.00 |
| 03/10/2023 | 2030 On 02-May-24 | 9.66 | Call | Bond Future | 452 | 1 | 0 | 1 | 1,000.00 |
| 03/10/2023 | 2030 On 02-May-24 | 10.16 | Call | Bond Future | 763 | 1 | 1 | 1 | 1,000.00 |
| 03/10/2023 | 2030 On 02-May-24 | 11.94 | Call | Bond Future | 3907 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | 2030 On 02-May-24 | 11.94 | Put | Bond Future | 1394 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | 2030 On 02-May-24 | 10.16 | Put | Bond Future | 5065 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | 2030 On 02-May-24 | 9.66 | Put | Bond Future | 6792 | 6 | 7 | 6 | 0.00 |
| 03/10/2023 | 2030 On 02-May-24 | 12.38 | Put | Bond Future | 992 | 1 | 1 | 1 | 1,080.00 |
| 03/10/2023 | 2030 On 02-May-24 | 10.82 | Put | Bond Future | 3238 | 3 | 3 | 3 | 0.00 |
| 03/10/2023 | 2030 On 02-May-24 | 13.15 | Put | Bond Future | 547 | 0 | 1 | 0 | 500.00 |
| 03/10/2023 | 2030 On 02-May-24 | 11.12 | Put | Bond Future | 2601 | 2 | 3 | 2 | 0.00 |
| 03/10/2023 | 2030 On 02-May-24 | 10.62 | Put | Bond Future | 3734 | 3 | 4 | 3 | 0.00 |
| 03/10/2023 | 2030 On 02-May-24 | 9.81 | Put | Bond Future | 6253 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2030 On 02-May-24 | 9.83 | Put | Bond Future | 6183 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2030 On 02-May-24 | 9.82 | Put | Bond Future | 6218 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2030 On 01-August-24 | | | Bond Future | 11.39 | 87.1508 | 86.5822 | 87.1508 | 0.00 |
| 03/10/2023 | 2030 On 01-August-24 | 10.38 | Call | Bond Future | 1098 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2030 On 01-August-24 | 10.39 | Call | Bond Future | 1108 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2030 On 01-August-24 | 10.37 | Call | Bond Future | 1089 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2030 On 01-August-24 | 10.37 | Put | Bond Future | 4907 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | 2030 On 01-August-24 | 10.39 | Put | Bond Future | 4849 | 4 | 5 | 4 | 0.00 |
| 03/10/2023 | 2030 On 01-August-24 | 10.38 | Put | Bond Future | 4878 | 4 | 5 | 4 | 0.00 |
| 03/10/2023 | 2030 On 07-November-24 | | | Bond Future | 11.54 | 89.2101 | 88.6284 | 89.2101 | 0.00 |
| 03/10/2023 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 1529 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 1516 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 1542 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 4345 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 4391 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 4368 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | | | Bond Future | 11.91 | 82.1952 | 81.7389 | 82.1952 | 163,968.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | 10.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 10,000.00 |
| 03/10/2023 | 2032 On 02-November-23 | 10.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 7,750.00 |
| 03/10/2023 | 2032 On 02-November-23 | 10.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.60 | Call | Bond Future | 340 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.50 | Call | Bond Future | 212 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | 2032 On 02-November-23 | 11.78 | Call | Bond Future | 667 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.28 | Call | Bond Future | 49 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | 10.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.09 | Call | Bond Future | 7 | 0 | 0 | 0 | 500.00 |
| 03/10/2023 | 2032 On 02-November-23 | 12.26 | Call | Bond Future | 2036 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | 10.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.90 | Call | Bond Future | 948 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | 10.59 | Put | Bond Future | 6294 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.09 | Put | Bond Future | 3844 | 3 | 4 | 3 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | 12.26 | Put | Bond Future | 469 | 0 | 0 | 0 | 500.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.28 | Put | Bond Future | 2976 | 3 | 3 | 3 | 500.00 |
| 03/10/2023 | 2032 On 02-November-23 | 10.71 | Put | Bond Future | 5696 | 5 | 6 | 5 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.78 | Put | Bond Future | 1261 | 1 | 1 | 1 | 500.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.00 | Put | Bond Future | 4275 | 4 | 4 | 4 | 500.00 |
| 03/10/2023 | 2032 On 02-November-23 | 10.58 | Put | Bond Future | 6345 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.50 | Put | Bond Future | 2102 | 2 | 2 | 2 | 500.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.60 | Put | Bond Future | 1764 | 1 | 2 | 1 | 15,500.00 |
| 03/10/2023 | 2032 On 02-November-23 | 10.35 | Put | Bond Future | 7507 | 7 | 8 | 7 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | 10.85 | Put | Bond Future | 5006 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 3242 | 3 | 3 | 3 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 3153 | 3 | 3 | 3 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 3197 | 3 | 3 | 3 | 0.00 |
| 03/10/2023 | 2032 On 02-November-23 | 11.90 | Put | Bond Future | 995 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2032 On 01-February-24 | | | Bond Future | 12.04 | 84.0156 | 83.5492 | 84.0156 | 10,230.00 |
| 03/10/2023 | 2032 On 01-February-24 | 10.01 | Call | Bond Future | 101 | 0 | 0 | 0 | 1,200.00 |
| 03/10/2023 | 2032 On 01-February-24 | 10.76 | Call | Bond Future | 366 | 0 | 0 | 0 | 1,200.00 |
| 03/10/2023 | 2032 On 01-February-24 | 12.62 | Call | Bond Future | 3771 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 1752 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 1731 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 1773 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2032 On 01-February-24 | 10.59 | Call | Bond Future | 279 | 0 | 0 | 0 | 500.00 |
| 03/10/2023 | 2032 On 01-February-24 | 11.09 | Call | Bond Future | 613 | 1 | 1 | 1 | 500.00 |
| 03/10/2023 | 2032 On 01-February-24 | 12.73 | Call | Bond Future | 4106 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | 2032 On 01-February-24 | 10.78 | Call | Bond Future | 378 | 0 | 0 | 0 | 200.00 |
| 03/10/2023 | 2032 On 01-February-24 | 11.75 | Call | Bond Future | 1570 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | 2032 On 01-February-24 | 12.50 | Call | Bond Future | 3416 | 4 | 3 | 4 | 0.00 |
| 03/10/2023 | 2032 On 01-February-24 | 12.50 | Put | Bond Future | 1409 | 1 | 1 | 1 | 200.00 |
| 03/10/2023 | 2032 On 01-February-24 | 11.75 | Put | Bond Future | 2866 | 3 | 3 | 3 | 200.00 |
| 03/10/2023 | 2032 On 01-February-24 | 10.78 | Put | Bond Future | 6221 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2032 On 01-February-24 | 12.73 | Put | Bond Future | 1121 | 1 | 1 | 1 | 500.00 |
| 03/10/2023 | 2032 On 01-February-24 | 11.09 | Put | Bond Future | 4968 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | 2032 On 01-February-24 | 10.59 | Put | Bond Future | 7051 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 2618 | 2 | 3 | 2 | 0.00 |
| 03/10/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 2667 | 2 | 3 | 2 | 0.00 |
| 03/10/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 2642 | 2 | 3 | 2 | 0.00 |
| 03/10/2023 | 2032 On 01-February-24 | 12.62 | Put | Bond Future | 1251 | 1 | 1 | 1 | 1,200.00 |
| 03/10/2023 | 2032 On 01-February-24 | 10.76 | Put | Bond Future | 6307 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2032 On 01-February-24 | 10.01 | Put | Bond Future | 9790 | 9 | 10 | 9 | 0.00 |
| 03/10/2023 | 2032 On 02-May-24 | | | Bond Future | 12.17 | 81.7536 | 81.2766 | 81.7536 | 0.00 |
| 03/10/2023 | 2032 On 02-May-24 | 10.55 | Call | Bond Future | 564 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2032 On 02-May-24 | 10.54 | Call | Bond Future | 558 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2032 On 02-May-24 | 10.56 | Call | Bond Future | 571 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2032 On 02-May-24 | 10.59 | Call | Bond Future | 590 | 1 | 1 | 1 | 500.00 |
| 03/10/2023 | 2032 On 02-May-24 | 11.09 | Call | Bond Future | 1002 | 1 | 1 | 1 | 500.00 |
| 03/10/2023 | 2032 On 02-May-24 | 13.18 | Call | Bond Future | 5597 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2032 On 02-May-24 | 10.65 | Call | Bond Future | 631 | 1 | 1 | 1 | 1,550.00 |
| 03/10/2023 | 2032 On 02-May-24 | 11.35 | Call | Bond Future | 1309 | 1 | 1 | 1 | 1,550.00 |
| 03/10/2023 | 2032 On 02-May-24 | 13.35 | Call | Bond Future | 6119 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2032 On 02-May-24 | 10.36 | Call | Bond Future | 454 | 1 | 0 | 1 | 1,000.00 |
| 03/10/2023 | 2032 On 02-May-24 | 10.86 | Call | Bond Future | 791 | 1 | 1 | 1 | 1,000.00 |
| 03/10/2023 | 2032 On 02-May-24 | 12.90 | Call | Bond Future | 4764 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | 2032 On 02-May-24 | 12.90 | Put | Bond Future | 1682 | 2 | 2 | 2 | 1,000.00 |
| 03/10/2023 | 2032 On 02-May-24 | 10.86 | Put | Bond Future | 6721 | 6 | 7 | 6 | 0.00 |
| 03/10/2023 | 2032 On 02-May-24 | 10.36 | Put | Bond Future | 8799 | 8 | 9 | 8 | 0.00 |
| 03/10/2023 | 2032 On 02-May-24 | 13.35 | Put | Bond Future | 1218 | 1 | 1 | 1 | 1,550.00 |
| 03/10/2023 | 2032 On 02-May-24 | 11.35 | Put | Bond Future | 4955 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | 2032 On 02-May-24 | 10.65 | Put | Bond Future | 7565 | 7 | 8 | 7 | 0.00 |
| 03/10/2023 | 2032 On 02-May-24 | 13.18 | Put | Bond Future | 1376 | 1 | 1 | 1 | 500.00 |
| 03/10/2023 | 2032 On 02-May-24 | 11.09 | Put | Bond Future | 5850 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2032 On 02-May-24 | 10.59 | Put | Bond Future | 7814 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | 2032 On 02-May-24 | 10.56 | Put | Bond Future | 7940 | 8 | 8 | 8 | 0.00 |
| 03/10/2023 | 2032 On 02-May-24 | 10.54 | Put | Bond Future | 8024 | 8 | 8 | 8 | 0.00 |
| 03/10/2023 | 2032 On 02-May-24 | 10.55 | Put | Bond Future | 7982 | 8 | 8 | 8 | 0.00 |
| 03/10/2023 | 2032 On 01-August-24 | | | Bond Future | 12.31 | 83.5975 | 83.1099 | 83.5975 | 0.00 |
| 03/10/2023 | 2032 On 01-August-24 | 11.14 | Call | Bond Future | 1165 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2032 On 01-August-24 | 11.13 | Call | Bond Future | 1155 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2032 On 01-August-24 | 11.15 | Call | Bond Future | 1176 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2032 On 01-August-24 | 11.15 | Put | Bond Future | 6259 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2032 On 01-August-24 | 11.13 | Put | Bond Future | 6329 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2032 On 01-August-24 | 11.14 | Put | Bond Future | 6294 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2032 On 07-November-24 | | | Bond Future | 12.48 | 81.4063 | 80.9074 | 81.4063 | 0.00 |
| 03/10/2023 | 2032 On 07-November-24 | 13.36 | Call | Bond Future | 5566 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2032 On 07-November-24 | 11.64 | Call | Bond Future | 1763 | 2 | 2 | 2 | 1,615.00 |
| 03/10/2023 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 1534 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 1546 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 1522 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 5819 | 5 | 6 | 5 | 0.00 |
| 03/10/2023 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 5756 | 5 | 6 | 5 | 0.00 |
| 03/10/2023 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 5787 | 5 | 6 | 5 | 0.00 |
| 03/10/2023 | 2032 On 07-November-24 | 13.36 | Put | Bond Future | 2084 | 2 | 2 | 2 | 1,615.00 |
| 03/10/2023 | 2032 On 07-November-24 | 11.64 | Put | Bond Future | 5319 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | 2033 On 02-November-23 | | | Bond Future | 116.52 | 116.8889 | 116.5234 | 116.8889 | 2,258.00 |
| 03/10/2023 | 2033 On 01-February-24 | | | Bond Future | 119.13 | 119.5063 | 119.1326 | 119.5063 | 5,737.00 |
| 03/10/2023 | 2033 On 02-May-24 | | | Bond Future | 120.40 | 120.7771 | 120.3950 | 120.7771 | 0.00 |
| 03/10/2023 | 2033 On 01-August-24 | | | Bond Future | 123.14 | 123.5299 | 123.1393 | 123.5299 | 0.00 |
| 03/10/2023 | 2033 On 07-November-24 | | | Bond Future | 124.59 | 124.9852 | 124.5863 | 124.9852 | 0.00 |
| 03/10/2023 | 2037 On 02-November-23 | | | Bond Future | 12.87 | 75.0427 | 74.7983 | 75.0427 | 67,657.00 |
| 03/10/2023 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | 2037 On 02-November-23 | 13.89 | Call | Bond Future | 4884 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | 2037 On 02-November-23 | 12.52 | Call | Bond Future | 458 | 1 | 0 | 1 | 731.00 |
| 03/10/2023 | 2037 On 02-November-23 | 12.02 | Call | Bond Future | 63 | 0 | 0 | 0 | 731.00 |
| 03/10/2023 | 2037 On 02-November-23 | 12.02 | Put | Bond Future | 4487 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | 2037 On 02-November-23 | 13.89 | Put | Bond Future | 98 | 0 | 0 | 0 | 731.00 |
| 03/10/2023 | 2037 On 02-November-23 | 12.52 | Put | Bond Future | 2244 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 6922 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 7034 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 6978 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | 2037 On 01-February-24 | | | Bond Future | 13.01 | 72.4485 | 72.1986 | 72.4485 | 82,958.00 |
| 03/10/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 1020 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 1035 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 1005 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2037 On 01-February-24 | 13.93 | Call | Bond Future | 5317 | 6 | 5 | 6 | 0.00 |
| 03/10/2023 | 2037 On 01-February-24 | 12.93 | Call | Bond Future | 2265 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2037 On 01-February-24 | 12.09 | Call | Bond Future | 703 | 1 | 1 | 1 | 2,500.00 |
| 03/10/2023 | 2037 On 01-February-24 | 12.93 | Put | Bond Future | 2676 | 3 | 3 | 3 | 2,500.00 |
| 03/10/2023 | 2037 On 01-February-24 | 12.09 | Put | Bond Future | 5415 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | 2037 On 01-February-24 | 13.93 | Put | Bond Future | 1058 | 1 | 1 | 1 | 2,500.00 |
| 03/10/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 4554 | 4 | 5 | 4 | 0.00 |
| 03/10/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 4481 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 4517 | 4 | 5 | 4 | 0.00 |
| 03/10/2023 | 2037 On 02-May-24 | | | Bond Future | 13.16 | 74.0877 | 73.8322 | 74.0877 | 0.00 |
| 03/10/2023 | 2037 On 02-May-24 | 11.44 | Call | Bond Future | 514 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2037 On 02-May-24 | 11.45 | Call | Bond Future | 521 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2037 On 02-May-24 | 11.43 | Call | Bond Future | 507 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2037 On 02-May-24 | 11.43 | Put | Bond Future | 9501 | 9 | 10 | 9 | 0.00 |
| 03/10/2023 | 2037 On 02-May-24 | 11.45 | Put | Bond Future | 9401 | 9 | 9 | 9 | 0.00 |
| 03/10/2023 | 2037 On 02-May-24 | 11.44 | Put | Bond Future | 9451 | 9 | 9 | 9 | 0.00 |
| 03/10/2023 | 2037 On 01-August-24 | | | Bond Future | 13.31 | 71.5027 | 71.2415 | 71.5027 | 0.00 |
| 03/10/2023 | 2037 On 01-August-24 | 12.10 | Call | Bond Future | 1418 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2037 On 01-August-24 | 12.11 | Call | Bond Future | 1430 | 2 | 1 | 2 | 0.00 |
| 03/10/2023 | 2037 On 01-August-24 | 12.09 | Call | Bond Future | 1405 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2037 On 01-August-24 | 12.09 | Put | Bond Future | 7463 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | 2037 On 01-August-24 | 12.11 | Put | Bond Future | 7382 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | 2037 On 01-August-24 | 12.10 | Put | Bond Future | 7423 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | 2037 On 07-November-24 | | | Bond Future | 13.48 | 73.1906 | 72.9236 | 73.1906 | 0.00 |
| 03/10/2023 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 2188 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 2171 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 2205 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 6475 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 6540 | 6 | 7 | 6 | 0.00 |
| 03/10/2023 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 6507 | 6 | 7 | 6 | 0.00 |
| 03/10/2023 | 2038 On 02-November-23 | | | Bond Future | 125.94 | 126.2069 | 125.9419 | 126.2069 | 3,444.00 |
| 03/10/2023 | 2038 On 01-February-24 | | | Bond Future | 126.75 | 127.0161 | 126.7452 | 127.0161 | 0.00 |
| 03/10/2023 | 2038 On 02-May-24 | | | Bond Future | 129.64 | 129.9196 | 129.6426 | 129.9196 | 0.00 |
| 03/10/2023 | 2038 On 01-August-24 | | | Bond Future | 130.53 | 130.8121 | 130.5296 | 130.8121 | 0.00 |
| 03/10/2023 | 2038 On 07-November-24 | | | Bond Future | 133.65 | 133.9399 | 133.6511 | 133.9399 | 0.00 |
| 03/10/2023 | 2040 On 02-November-23 | | | Bond Future | 13.07 | 75.4955 | 75.2389 | 75.4955 | 36,459.00 |
| 03/10/2023 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | 2040 On 02-November-23 | 11.50 | Call | Bond Future | 1 | 0 | 0 | 0 | 875.00 |
| 03/10/2023 | 2040 On 02-November-23 | 12.10 | Call | Bond Future | 38 | 0 | 0 | 0 | 875.00 |
| 03/10/2023 | 2040 On 02-November-23 | 12.97 | Call | Bond Future | 969 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2040 On 02-November-23 | 11.80 | Call | Bond Future | 8 | 0 | 0 | 0 | 128.00 |
| 03/10/2023 | 2040 On 02-November-23 | 12.60 | Call | Bond Future | 325 | 0 | 0 | 0 | 128.00 |
| 03/10/2023 | 2040 On 02-November-23 | 13.64 | Call | Bond Future | 3207 | 3 | 3 | 3 | 0.00 |
| 03/10/2023 | 2040 On 02-November-23 | 13.64 | Put | Bond Future | 331 | 0 | 0 | 0 | 128.00 |
| 03/10/2023 | 2040 On 02-November-23 | 12.60 | Put | Bond Future | 2834 | 3 | 3 | 3 | 0.00 |
| 03/10/2023 | 2040 On 02-November-23 | 11.80 | Put | Bond Future | 7120 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | 2040 On 02-November-23 | 12.97 | Put | Bond Future | 1489 | 1 | 1 | 1 | 875.00 |
| 03/10/2023 | 2040 On 02-November-23 | 12.10 | Put | Bond Future | 5373 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | 2040 On 02-November-23 | 11.50 | Put | Bond Future | 8953 | 9 | 9 | 9 | 0.00 |
| 03/10/2023 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 8457 | 8 | 8 | 8 | 0.00 |
| 03/10/2023 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 8334 | 8 | 8 | 8 | 0.00 |
| 03/10/2023 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 8395 | 8 | 8 | 8 | 0.00 |
| 03/10/2023 | 2040 On 01-February-24 | | | Bond Future | 13.21 | 72.6610 | 72.3986 | 72.6610 | 97,465.00 |
| 03/10/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 800 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 786 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 813 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 5428 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 5514 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 5471 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | 2040 On 02-May-24 | | | Bond Future | 13.35 | 74.3050 | 74.0367 | 74.3050 | 0.00 |
| 03/10/2023 | 2040 On 02-May-24 | 11.61 | Call | Bond Future | 513 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2040 On 02-May-24 | 11.60 | Call | Bond Future | 506 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2040 On 02-May-24 | 11.62 | Call | Bond Future | 520 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2040 On 02-May-24 | 11.62 | Put | Bond Future | 10116 | 10 | 10 | 10 | 0.00 |
| 03/10/2023 | 2040 On 02-May-24 | 11.60 | Put | Bond Future | 10225 | 10 | 10 | 10 | 0.00 |
| 03/10/2023 | 2040 On 02-May-24 | 11.61 | Put | Bond Future | 10170 | 10 | 10 | 10 | 0.00 |
| 03/10/2023 | 2040 On 01-August-24 | | | Bond Future | 13.50 | 71.4744 | 71.2002 | 71.4744 | 0.00 |
| 03/10/2023 | 2040 On 01-August-24 | 12.33 | Call | Bond Future | 1545 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2040 On 01-August-24 | 12.32 | Call | Bond Future | 1531 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2040 On 01-August-24 | 12.34 | Call | Bond Future | 1558 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | 2040 On 01-August-24 | 12.34 | Put | Bond Future | 7673 | 7 | 8 | 7 | 0.00 |
| 03/10/2023 | 2040 On 01-August-24 | 12.32 | Put | Bond Future | 7758 | 8 | 8 | 8 | 0.00 |
| 03/10/2023 | 2040 On 01-August-24 | 12.33 | Put | Bond Future | 7715 | 8 | 8 | 8 | 0.00 |
| 03/10/2023 | 2040 On 07-November-24 | | | Bond Future | 13.68 | 73.1613 | 72.8808 | 73.1613 | 0.00 |
| 03/10/2023 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 2487 | 3 | 2 | 3 | 0.00 |
| 03/10/2023 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 2506 | 3 | 3 | 3 | 0.00 |
| 03/10/2023 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 2468 | 3 | 2 | 3 | 0.00 |
| 03/10/2023 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 6691 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 6623 | 6 | 7 | 6 | 0.00 |
| 03/10/2023 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 6657 | 6 | 7 | 6 | 0.00 |
| 03/10/2023 | 2044 On 02-November-23 | | | Bond Future | 13.15 | 71.6159 | 71.4138 | 71.6159 | 51,717.00 |
| 03/10/2023 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | 2044 On 02-November-23 | 12.75 | Call | Bond Future | 418 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | 2044 On 02-November-23 | 13.00 | Call | Bond Future | 864 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2044 On 02-November-23 | 12.00 | Call | Bond Future | 15 | 0 | 0 | 0 | 5,860.00 |
| 03/10/2023 | 2044 On 02-November-23 | 12.00 | Put | Bond Future | 6403 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2044 On 02-November-23 | 13.00 | Put | Bond Future | 1635 | 2 | 2 | 2 | 6,375.00 |
| 03/10/2023 | 2044 On 02-November-23 | 12.75 | Put | Bond Future | 2525 | 2 | 3 | 2 | 5,860.00 |
| 03/10/2023 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 9041 | 9 | 9 | 9 | 0.00 |
| 03/10/2023 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 9168 | 9 | 9 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 9105 | 9 | 9 | 9 | 0.00 |
| 03/10/2023 | 2044 On 01-February-24 | | | Bond Future | 13.29 | 68.8206 | 68.6140 | 68.8206 | 51,068.00 |
| 03/10/2023 | 2044 On 01-February-24 | 13.25 | Call | Bond Future | 2432 | 3 | 2 | 3 | 0.00 |
| 03/10/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 629 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 639 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 619 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 6113 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 6018 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 6065 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | 2044 On 01-February-24 | 13.25 | Put | Bond Future | 2611 | 3 | 3 | 3 | 5,000.00 |
| 03/10/2023 | 2044 On 02-May-24 | | | Bond Future | 13.42 | 70.3778 | 70.1664 | 70.3778 | 0.00 |
| 03/10/2023 | 2044 On 02-May-24 | 11.66 | Call | Bond Future | 489 | 1 | 0 | 1 | 0.00 |
| 03/10/2023 | 2044 On 02-May-24 | 11.67 | Call | Bond Future | 496 | 1 | 0 | 1 | 0.00 |
| 03/10/2023 | 2044 On 02-May-24 | 11.65 | Call | Bond Future | 482 | 1 | 0 | 1 | 0.00 |
| 03/10/2023 | 2044 On 02-May-24 | 11.65 | Put | Bond Future | 10388 | 10 | 10 | 10 | 0.00 |
| 03/10/2023 | 2044 On 02-May-24 | 11.67 | Put | Bond Future | 10277 | 10 | 10 | 10 | 0.00 |
| 03/10/2023 | 2044 On 02-May-24 | 11.66 | Put | Bond Future | 10333 | 10 | 10 | 10 | 0.00 |
| 03/10/2023 | 2044 On 01-August-24 | | | Bond Future | 13.57 | 67.5837 | 67.3677 | 67.5837 | 0.00 |
| 03/10/2023 | 2044 On 01-August-24 | 12.29 | Call | Bond Future | 1402 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2044 On 01-August-24 | 12.30 | Call | Bond Future | 1415 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2044 On 01-August-24 | 12.28 | Call | Bond Future | 1390 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | 2044 On 01-August-24 | 12.28 | Put | Bond Future | 8234 | 8 | 8 | 8 | 0.00 |
| 03/10/2023 | 2044 On 01-August-24 | 12.30 | Put | Bond Future | 8144 | 8 | 8 | 8 | 0.00 |
| 03/10/2023 | 2044 On 01-August-24 | 12.29 | Put | Bond Future | 8189 | 8 | 8 | 8 | 0.00 |
| 03/10/2023 | 2044 On 07-November-24 | | | Bond Future | 13.74 | 69.1786 | 68.9578 | 69.1786 | 0.00 |
| 03/10/2023 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 2494 | 3 | 2 | 3 | 0.00 |
| 03/10/2023 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 2475 | 3 | 2 | 3 | 0.00 |
| 03/10/2023 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 2513 | 3 | 3 | 3 | 0.00 |
| 03/10/2023 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 6629 | 6 | 7 | 6 | 0.00 |
| 03/10/2023 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 6697 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 6663 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | 2046 On 02-November-23 | | | Bond Future | 108.09 | 108.6505 | 108.0874 | 108.6505 | 15,758.00 |
| 03/10/2023 | 2046 On 01-February-24 | | | Bond Future | 110.51 | 111.0835 | 110.5076 | 111.0835 | 381.00 |
| 03/10/2023 | 2046 On 02-May-24 | | | Bond Future | 110.89 | 111.4765 | 110.8877 | 111.4765 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | 2046 On 01-August-24 | | | Bond Future | 113.41 | 114.0169 | 113.4149 | 114.0169 | 0.00 |
| 03/10/2023 | 2046 On 07-November-24 | | | Bond Future | 113.93 | 114.5408 | 113.9255 | 114.5408 | 0.00 |
| 03/10/2023 | 2050 On 02-November-23 | | | Bond Future | 109.42 | 110.0430 | 109.4160 | 110.0430 | 12,916.00 |
| 03/10/2023 | 2050 On 01-February-24 | | | Bond Future | 109.62 | 110.2595 | 109.6186 | 110.2595 | 1,163.00 |
| 03/10/2023 | 2050 On 02-May-24 | | | Bond Future | 112.12 | 112.7801 | 112.1245 | 112.7801 | 0.00 |
| 03/10/2023 | 2050 On 01-August-24 | | | Bond Future | 112.38 | 113.0453 | 112.3754 | 113.0453 | 0.00 |
| 03/10/2023 | 2050 On 07-November-24 | | | Bond Future | 115.06 | 115.7479 | 115.0623 | 115.7479 | 0.00 |
| 03/10/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | AL37 On 02-November-23 | | | Index Future | 888.47 | 892.7730 | 888.4740 | 892.7730 | 0.00 |
| 03/10/2023 | AL37 On 01-February-24 | | | Index Future | 908.15 | 912.5450 | 908.1500 | 912.5450 | 0.00 |
| 03/10/2023 | AL37 On 02-May-24 | | | Index Future | 928.70 | 933.1920 | 928.6970 | 933.1920 | 0.00 |
| 03/10/2023 | AL37 On 01-August-24 | | | Index Future | 949.66 | 954.2580 | 949.6640 | 954.2580 | 0.00 |
| 03/10/2023 | AL37 On 07-November-24 | | | Index Future | 972.19 | 976.8880 | 972.1880 | 976.8880 | 0.00 |
| 03/10/2023 | AL7T On 02-November-23 | | | Index Future | 993.00 | 997.9700 | 993.0040 | 997.9700 | 0.00 |
| 03/10/2023 | AL7T On 01-February-24 | | | Index Future | 1014.99 | 1020.0710 | 1014.9940 | 1020.0710 | 0.00 |
| 03/10/2023 | AL7T On 02-May-24 | | | Index Future | 1037.96 | 1043.1510 | 1037.9590 | 1043.1510 | 0.00 |
| 03/10/2023 | AL7T On 01-August-24 | | | Index Future | 1061.39 | 1066.7000 | 1061.3930 | 1066.7000 | 0.00 |
| 03/10/2023 | AL7T On 07-November-24 | | | Index Future | 1086.57 | 1091.9960 | 1086.5660 | 1091.9960 | 0.00 |
| 03/10/2023 | ALBI On 02-November-23 | | | Index Future | 870.41 | 874.1870 | 870.4050 | 874.1870 | 107.00 |
| 03/10/2023 | ALBI On 01-February-24 | | | Index Future | 889.68 | 893.5460 | 889.6810 | 893.5460 | 0.00 |
| 03/10/2023 | ALBI On 02-May-24 | | | Index Future | 909.81 | 913.7630 | 909.8110 | 913.7630 | 0.00 |
| 03/10/2023 | ALBI On 01-August-24 | | | Index Future | 930.35 | 934.3920 | 930.3510 | 934.3920 | 0.00 |
| 03/10/2023 | ALBI On 07-November-24 | | | Index Future | 952.42 | 956.5500 | 952.4170 | 956.5500 | 0.00 |
| 03/10/2023 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C025 On 31-January-25 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 03/10/2023 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 93.7500 | 93.7500 | 93.7500 | 0.00 |
| 03/10/2023 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C253 On 31-March-53 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 03/10/2023 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C431 On 31-January-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | C446 On 31-March-46 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | CI43 On 31-January-43 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | CI58 On 31-January-58 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | ES33 On 02-November-23 | | | Bond Future | 13.37 | 69.6879 | 69.4419 | 69.6879 | 0.00 |
| 03/10/2023 | ES33 On 01-February-24 | | | Bond Future | 13.54 | 71.2484 | 70.9968 | 71.2484 | 0.00 |
| 03/10/2023 | ES33 On 02-May-24 | | | Bond Future | 13.72 | 69.0772 | 68.8199 | 69.0772 | 0.00 |
| 03/10/2023 | ES33 On 01-August-24 | | | Bond Future | 13.91 | 70.6507 | 70.3876 | 70.6507 | 0.00 |
| 03/10/2023 | ES33 On 07-November-24 | | | Bond Future | 14.14 | 68.5334 | 68.2643 | 68.5334 | 0.00 |
| 03/10/2023 | ES42 On 02-November-23 | | | Bond Future | 13.82 | 65.2749 | 65.0476 | 65.2749 | 0.00 |
| 03/10/2023 | ES42 On 01-February-24 | | | Bond Future | 13.98 | 66.7367 | 66.5042 | 66.7367 | 0.00 |
| 03/10/2023 | ES42 On 02-May-24 | | | Bond Future | 14.15 | 63.9994 | 63.7617 | 63.9994 | 0.00 |
| 03/10/2023 | ES42 On 01-August-24 | | | Bond Future | 14.32 | 65.4565 | 65.2135 | 65.4565 | 0.00 |
| 03/10/2023 | ES42 On 07-November-24 | | | Bond Future | 14.53 | 62.7498 | 62.5012 | 62.7498 | 0.00 |
| 03/10/2023 | GOVI On 02-November-23 | | | GOVI | 857.77 | 861.5440 | 857.7670 | 861.5440 | 817.00 |
| 03/10/2023 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 280330 | 24 | 28 | 24 | 0.00 |
| 03/10/2023 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 280530 | 24 | 28 | 24 | 0.00 |
| 03/10/2023 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 280430 | 24 | 28 | 24 | 0.00 |
| 03/10/2023 | GOVI On 01-February-24 | | | GOVI | 876.76 | 880.6240 | 876.7630 | 880.6240 | 0.00 |
| 03/10/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 03/10/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 03/10/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 03/10/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 32170 | 0 | 3 | 0 | 0.00 |
| 03/10/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 32370 | 0 | 3 | 0 | 0.00 |
| 03/10/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 32270 | 0 | 3 | 0 | 0.00 |
| 03/10/2023 | GOVI On 02-May-24 | | | GOVI | 896.60 | 900.5490 | 896.6000 | 900.5490 | 0.00 |
| 03/10/2023 | GOVI On 02-May-24 | 950.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | GOVI On 02-May-24 | 950.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | GOVI On 02-May-24 | 950.97 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | GOVI On 02-May-24 | 950.97 | Put | GOVI | 543700 | 50 | 54 | 50 | 0.00 |
| 03/10/2023 | GOVI On 02-May-24 | 950.99 | Put | GOVI | 543900 | 50 | 54 | 50 | 0.00 |
| 03/10/2023 | GOVI On 02-May-24 | 950.98 | Put | GOVI | 543800 | 50 | 54 | 50 | 0.00 |
| 03/10/2023 | GOVI On 01-August-24 | | | GOVI | 916.84 | 920.8790 | 916.8420 | 920.8790 | 0.00 |
| 03/10/2023 | GOVI On 01-August-24 | 943.38 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | GOVI On 01-August-24 | 943.39 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | GOVI On 01-August-24 | 943.37 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | GOVI On 01-August-24 | 943.37 | Put | GOVI | 265280 | 22 | 27 | 22 | 0.00 |
| 03/10/2023 | GOVI On 01-August-24 | 943.39 | Put | GOVI | 265480 | 23 | 27 | 23 | 0.00 |
| 03/10/2023 | GOVI On 01-August-24 | 943.38 | Put | GOVI | 265380 | 23 | 27 | 23 | 0.00 |
| 03/10/2023 | GOVI On 07-November-24 | | | GOVI | 938.59 | 942.7160 | 938.5880 | 942.7160 | 0.00 |
| 03/10/2023 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 102020 | 6 | 10 | 6 | 0.00 |
| 03/10/2023 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 101920 | 6 | 10 | 6 | 0.00 |
| 03/10/2023 | GOVI On 07-November-24 | 948.80 | Put | GOVI | 102120 | 6 | 10 | 6 | 0.00 |
| 03/10/2023 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 03/10/2023 | IGOV On 02-November-23 | | | Index Future | 327.89 | 328.6740 | 327.8920 | 328.6740 | 475.00 |
| 03/10/2023 | IGOV On 01-February-24 | | | Index Future | 335.23 | 336.0340 | 335.2340 | 336.0340 | 0.00 |
| 03/10/2023 | IGOV On 02-May-24 | | | Index Future | 342.90 | 343.7160 | 342.8980 | 343.7160 | 0.00 |
| 03/10/2023 | IGOV On 01-August-24 | | | Index Future | 350.72 | 351.5520 | 350.7160 | 351.5520 | 0.00 |
| 03/10/2023 | IGOV On 07-November-24 | | | Index Future | 359.12 | 359.9700 | 359.1150 | 359.9700 | 0.00 |
| 03/10/2023 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.88 | 94.8800 | 94.8800 | 94.8800 | 0.00 |
| 03/10/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 03/10/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 03/10/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 03/10/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 03/10/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 03/10/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 03/10/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 03/10/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 03/10/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 03/10/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 03/10/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 03/10/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 8.6830 | 8.6830 | 8.6830 | 0.00 |
| 03/10/2023 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 8.33 | 8.3330 | 91.6670 | 8.3330 | 0.00 |
| 03/10/2023 | JBAF On 18-October-23 | | | Jibar Tradeable Future | 8.36 | 91.6400 | 91.6450 | 91.6400 | 0.00 |
| 03/10/2023 | JBAF On 15-November-23 | | | Jibar Tradeable Future | 8.40 | 91.6000 | 91.6050 | 91.6000 | 0.00 |
| 03/10/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.58 | 91.3900 | 91.4180 | 91.3900 | 0.00 |
| 03/10/2023 | JBAF On 17-January-24 | | | Jibar Tradeable Future | 8.64 | 91.3600 | 91.3650 | 91.3600 | 0.00 |
| 03/10/2023 | JBAF On 21-February-24 | | | Jibar Tradeable Future | 8.69 | 91.3100 | 91.3150 | 91.3100 | 0.00 |
| 03/10/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.70 | 91.3000 | 91.3040 | 91.3000 | 0.00 |
| 03/10/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.64 | 91.3600 | 91.3630 | 91.3600 | 0.00 |
| 03/10/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.55 | 91.4500 | 91.4550 | 91.4500 | 0.00 |
| 03/10/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.48 | 91.5200 | 91.5250 | 91.5200 | 0.00 |
| 03/10/2023 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.42 | 91.5800 | 91.5850 | 91.5800 | 0.00 |
| 03/10/2023 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 8.38 | 91.6200 | 91.6250 | 91.6200 | 0.00 |
| 03/10/2023 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.43 | 91.5700 | 91.5750 | 91.5700 | 0.00 |
| 03/10/2023 | R035 On 02-November-23 | | | Bond Future | 12.55 | 80.0639 | 79.7409 | 80.0639 | 172,573.00 |
| 03/10/2023 | R035 On 02-November-23 | 11.70 | Call | Bond Future | 62 | 0 | 0 | 0 | 6,500.00 |
| 03/10/2023 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R035 On 02-November-23 | 10.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 400.00 |
| 03/10/2023 | R035 On 02-November-23 | 11.12 | Call | Bond Future | 3 | 0 | 0 | 0 | 400.00 |
| 03/10/2023 | R035 On 02-November-23 | 12.85 | Call | Bond Future | 2073 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R035 On 02-November-23 | 11.74 | Call | Bond Future | 73 | 0 | 0 | 0 | 731.00 |
| 03/10/2023 | R035 On 02-November-23 | 13.59 | Call | Bond Future | 5045 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | R035 On 02-November-23 | 12.24 | Call | Bond Future | 509 | 1 | 1 | 1 | 731.00 |
| 03/10/2023 | R035 On 02-November-23 | 11.74 | Put | Bond Future | 4280 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | R035 On 02-November-23 | 13.59 | Put | Bond Future | 83 | 0 | 0 | 0 | 731.00 |
| 03/10/2023 | R035 On 02-November-23 | 12.24 | Put | Bond Future | 2083 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | R035 On 02-November-23 | 12.85 | Put | Bond Future | 594 | 1 | 1 | 1 | 400.00 |
| 03/10/2023 | R035 On 02-November-23 | 11.12 | Put | Bond Future | 7647 | 7 | 8 | 7 | 0.00 |
| 03/10/2023 | R035 On 02-November-23 | 10.62 | Put | Bond Future | 10565 | 10 | 11 | 10 | 0.00 |
| 03/10/2023 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 6027 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 5917 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 5972 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R035 On 02-November-23 | 11.70 | Put | Bond Future | 4484 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | R035 On 01-February-24 | | | Bond Future | 12.69 | 81.8372 | 81.5069 | 81.8372 | 10,750.00 |
| 03/10/2023 | R035 On 01-February-24 | 11.12 | Call | Bond Future | 214 | 0 | 0 | 0 | 400.00 |
| 03/10/2023 | R035 On 01-February-24 | 13.46 | Call | Bond Future | 4811 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | R035 On 01-February-24 | 10.62 | Call | Bond Future | 72 | 0 | 0 | 0 | 400.00 |
| 03/10/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 1310 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 1292 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 1329 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 3806 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 3872 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 3839 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | R035 On 01-February-24 | 11.12 | Put | Bond Future | 8503 | 8 | 9 | 8 | 0.00 |
| 03/10/2023 | R035 On 01-February-24 | 13.46 | Put | Bond Future | 1187 | 1 | 1 | 1 | 400.00 |
| 03/10/2023 | R035 On 01-February-24 | 10.62 | Put | Bond Future | 11251 | 11 | 11 | 11 | 0.00 |
| 03/10/2023 | R035 On 02-May-24 | | | Bond Future | 12.83 | 79.1752 | 78.8374 | 79.1752 | 0.00 |
| 03/10/2023 | R035 On 02-May-24 | 11.20 | Call | Bond Future | 565 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R035 On 02-May-24 | 11.19 | Call | Bond Future | 558 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R035 On 02-May-24 | 11.21 | Call | Bond Future | 572 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R035 On 02-May-24 | 11.21 | Put | Bond Future | 8936 | 9 | 9 | 9 | 0.00 |
| 03/10/2023 | R035 On 02-May-24 | 11.19 | Put | Bond Future | 9033 | 9 | 9 | 9 | 0.00 |
| 03/10/2023 | R035 On 02-May-24 | 11.20 | Put | Bond Future | 8984 | 9 | 9 | 9 | 0.00 |
| 03/10/2023 | R035 On 01-August-24 | | | Bond Future | 12.97 | 80.9611 | 80.6159 | 80.9611 | 0.00 |
| 03/10/2023 | R035 On 01-August-24 | 11.80 | Call | Bond Future | 1374 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R035 On 01-August-24 | 11.79 | Call | Bond Future | 1361 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R035 On 01-August-24 | 11.81 | Call | Bond Future | 1386 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R035 On 01-August-24 | 11.81 | Put | Bond Future | 7133 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | R035 On 01-August-24 | 11.79 | Put | Bond Future | 7213 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | R035 On 01-August-24 | 11.80 | Put | Bond Future | 7173 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | R035 On 07-November-24 | | | Bond Future | 13.15 | 78.3579 | 78.0048 | 78.3579 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 1848 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 1862 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 1876 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 6475 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 6510 | 6 | 7 | 6 | 0.00 |
| 03/10/2023 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 6546 | 6 | 7 | 6 | 0.00 |
| 03/10/2023 | R053 On 02-November-23 | | | Bond Future | 13.01 | 91.1226 | 90.8221 | 91.1226 | 5,189.00 |
| 03/10/2023 | R053 On 02-November-23 | 12.82 | Call | Bond Future | 1071 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R053 On 02-November-23 | 12.83 | Call | Bond Future | 1098 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R053 On 02-November-23 | 12.81 | Call | Bond Future | 1043 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R053 On 02-November-23 | 12.81 | Put | Bond Future | 2388 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R053 On 02-November-23 | 12.83 | Put | Bond Future | 2304 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R053 On 02-November-23 | 12.82 | Put | Bond Future | 2346 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R053 On 01-February-24 | | | Bond Future | 13.14 | 93.1408 | 92.8336 | 93.1408 | 0.00 |
| 03/10/2023 | R053 On 01-February-24 | 12.93 | Call | Bond Future | 2705 | 3 | 3 | 3 | 0.00 |
| 03/10/2023 | R053 On 01-February-24 | 12.92 | Call | Bond Future | 2673 | 3 | 3 | 3 | 0.00 |
| 03/10/2023 | R053 On 01-February-24 | 12.94 | Call | Bond Future | 2737 | 3 | 3 | 3 | 0.00 |
| 03/10/2023 | R053 On 01-February-24 | 12.94 | Put | Bond Future | 4063 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | R053 On 01-February-24 | 12.92 | Put | Bond Future | 4136 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | R053 On 01-February-24 | 12.93 | Put | Bond Future | 4100 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | R053 On 02-May-24 | | | Bond Future | 13.27 | 89.3822 | 89.0680 | 89.3822 | 0.00 |
| 03/10/2023 | R053 On 02-May-24 | 13.03 | Call | Bond Future | 3690 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | R053 On 02-May-24 | 13.04 | Call | Bond Future | 3722 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | R053 On 02-May-24 | 13.02 | Call | Bond Future | 3657 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | R053 On 02-May-24 | 13.02 | Put | Bond Future | 5301 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | R053 On 02-May-24 | 13.04 | Put | Bond Future | 5231 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | R053 On 02-May-24 | 13.03 | Put | Bond Future | 5265 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | R053 On 01-August-24 | | | Bond Future | 13.40 | 91.3978 | 91.0766 | 91.3978 | 0.00 |
| 03/10/2023 | R053 On 01-August-24 | 13.14 | Call | Bond Future | 4339 | 5 | 4 | 5 | 0.00 |
| 03/10/2023 | R053 On 01-August-24 | 13.15 | Call | Bond Future | 4371 | 5 | 4 | 5 | 0.00 |
| 03/10/2023 | R053 On 01-August-24 | 13.13 | Call | Bond Future | 4308 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | R053 On 01-August-24 | 13.13 | Put | Bond Future | 6095 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R053 On 01-August-24 | 13.15 | Put | Bond Future | 6026 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R053 On 01-August-24 | 13.14 | Put | Bond Future | 6060 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | R053 On 07-November-24 | | | Bond Future | 13.57 | 87.6843 | 87.3559 | 87.6843 | 0.00 |
| 03/10/2023 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 3444 | 4 | 3 | 4 | 0.00 |
| 03/10/2023 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 3419 | 4 | 3 | 4 | 0.00 |
| 03/10/2023 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 3470 | 4 | 3 | 4 | 0.00 |
| 03/10/2023 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 8477 | 8 | 8 | 8 | 0.00 |
| 03/10/2023 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 8565 | 8 | 9 | 8 | 0.00 |
| 03/10/2023 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 8521 | 8 | 9 | 8 | 0.00 |
| 03/10/2023 | R186 On 02-November-23 | | | Bond Future | 9.64 | 106.6485 | 106.2339 | 106.6485 | 124,724.00 |
| 03/10/2023 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 181 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 172 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 190 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 41 | 0 | 0 | 0 | 1,715.00 |
| 03/10/2023 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 2117 | 3 | 2 | 3 | 0.00 |
| 03/10/2023 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 55 | 0 | 0 | 0 | 1,715.00 |
| 03/10/2023 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 1367 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 838 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 874 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 856 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R186 On 01-February-24 | | | Bond Future | 9.70 | 103.7006 | 103.2766 | 103.7006 | 24,990.00 |
| 03/10/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 673 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 684 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 662 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 1173 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 1145 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 1159 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R186 On 02-May-24 | | | Bond Future | 9.76 | 106.0468 | 105.6134 | 106.0468 | 0.00 |
| 03/10/2023 | R186 On 02-May-24 | 8.00 | Call | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R186 On 02-May-24 | 8.01 | Call | Bond Future | 72 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R186 On 02-May-24 | 7.99 | Call | Bond Future | 70 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R186 On 02-May-24 | 10.40 | Call | Bond Future | 2127 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R186 On 02-May-24 | 9.73 | Call | Bond Future | 1113 | 1 | 1 | 1 | 2,030.00 |
| 03/10/2023 | R186 On 02-May-24 | 10.40 | Put | Bond Future | 672 | 1 | 1 | 1 | 2,030.00 |
| 03/10/2023 | R186 On 02-May-24 | 9.73 | Put | Bond Future | 1181 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R186 On 02-May-24 | 7.99 | Put | Bond Future | 4232 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | R186 On 02-May-24 | 8.01 | Put | Bond Future | 4186 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | R186 On 02-May-24 | 8.00 | Put | Bond Future | 4209 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | R186 On 01-August-24 | | | Bond Future | 9.83 | 103.1288 | 102.6857 | 103.1288 | 0.00 |
| 03/10/2023 | R186 On 01-August-24 | 8.69 | Call | Bond Future | 290 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R186 On 01-August-24 | 8.70 | Call | Bond Future | 294 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R186 On 01-August-24 | 8.68 | Call | Bond Future | 287 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R186 On 01-August-24 | 8.68 | Put | Bond Future | 2730 | 2 | 3 | 2 | 0.00 |
| 03/10/2023 | R186 On 01-August-24 | 8.70 | Put | Bond Future | 2695 | 2 | 3 | 2 | 0.00 |
| 03/10/2023 | R186 On 01-August-24 | 8.69 | Put | Bond Future | 2713 | 2 | 3 | 2 | 0.00 |
| 03/10/2023 | R186 On 07-November-24 | | | Bond Future | 9.96 | 105.5665 | 105.1134 | 105.5665 | 0.00 |
| 03/10/2023 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 556 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 563 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 549 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 2120 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 2096 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 2108 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R197 On 02-November-23 | | | Bond Future | 341.99 | 341.9510 | 341.9932 | 341.9510 | 0.00 |
| 03/10/2023 | R202 On 02-November-23 | | | Bond Future | 253.06 | 253.0124 | 253.0602 | 253.0124 | 4,618.00 |
| 03/10/2023 | R202 On 01-February-24 | | | Bond Future | 253.75 | 253.7061 | 253.7547 | 253.7061 | 460.00 |
| 03/10/2023 | R202 On 02-May-24 | | | Bond Future | 259.56 | 259.5058 | 259.5555 | 259.5058 | 0.00 |
| 03/10/2023 | R202 On 01-August-24 | | | Bond Future | 260.38 | 260.3232 | 260.3756 | 260.3232 | 0.00 |
| 03/10/2023 | R202 On 07-November-24 | | | Bond Future | 266.60 | 266.5483 | 266.6029 | 266.5483 | 0.00 |
| 03/10/2023 | R209 On 02-November-23 | | | Bond Future | 12.62 | 61.4962 | 61.2366 | 61.4962 | 26,237.00 |
| 03/10/2023 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 6004 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 5906 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 5955 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R209 On 01-February-24 | | | Bond Future | 12.74 | 62.8582 | 62.5927 | 62.8582 | 1,700.00 |
| 03/10/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 997 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 982 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 968 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 3724 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 3693 | 4 | 4 | 4 | 0.00 |
| 03/10/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 3662 | 3 | 4 | 3 | 0.00 |
| 03/10/2023 | R209 On 02-May-24 | | | Bond Future | 12.87 | 61.1266 | 60.8552 | 61.1266 | 0.00 |
| 03/10/2023 | R209 On 02-May-24 | 11.18 | Call | Bond Future | 451 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R209 On 02-May-24 | 11.17 | Call | Bond Future | 446 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R209 On 02-May-24 | 11.19 | Call | Bond Future | 457 | 1 | 0 | 1 | 0.00 |
| 03/10/2023 | R209 On 02-May-24 | 11.19 | Put | Bond Future | 8159 | 8 | 8 | 8 | 0.00 |
| 03/10/2023 | R209 On 02-May-24 | 11.17 | Put | Bond Future | 8247 | 8 | 8 | 8 | 0.00 |
| 03/10/2023 | R209 On 02-May-24 | 11.18 | Put | Bond Future | 8203 | 8 | 8 | 8 | 0.00 |
| 03/10/2023 | R209 On 01-August-24 | | | Bond Future | 13.00 | 62.5053 | 62.2279 | 62.5053 | 0.00 |
| 03/10/2023 | R209 On 01-August-24 | 11.79 | Call | Bond Future | 1197 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R209 On 01-August-24 | 11.78 | Call | Bond Future | 1186 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R209 On 01-August-24 | 11.80 | Call | Bond Future | 1207 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R209 On 01-August-24 | 11.80 | Put | Bond Future | 6481 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R209 On 01-August-24 | 11.78 | Put | Bond Future | 6553 | 6 | 7 | 6 | 0.00 |
| 03/10/2023 | R209 On 01-August-24 | 11.79 | Put | Bond Future | 6517 | 6 | 7 | 6 | 0.00 |
| 03/10/2023 | R209 On 07-November-24 | | | Bond Future | 13.16 | 60.8257 | 60.5419 | 60.8257 | 0.00 |
| 03/10/2023 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 1777 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 1764 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 1790 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 5736 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 5799 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 5767 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R210 On 02-November-23 | | | Bond Future | 226.18 | 226.6134 | 226.1817 | 226.6134 | 206.00 |
| 03/10/2023 | R210 On 01-February-24 | | | Bond Future | 231.25 | 231.6879 | 231.2464 | 231.6879 | 300.00 |
| 03/10/2023 | R210 On 02-May-24 | | | Bond Future | 233.28 | 233.7305 | 233.2792 | 233.7305 | 0.00 |
| 03/10/2023 | R210 On 01-August-24 | | | Bond Future | 238.60 | 239.0574 | 238.5963 | 239.0574 | 0.00 |
| 03/10/2023 | R210 On 07-November-24 | | | Bond Future | 240.97 | 241.4367 | 240.9666 | 241.4367 | 0.00 |
| 03/10/2023 | R213 On 02-November-23 | | | Bond Future | 11.58 | 79.5636 | 79.1056 | 79.5636 | 27,837.00 |
| 03/10/2023 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 181 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 172 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 190 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R213 On 02-November-23 | 12.70 | Call | Bond Future | 4540 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | R213 On 02-November-23 | 10.94 | Call | Bond Future | 61 | 0 | 0 | 0 | 731.00 |
| 03/10/2023 | R213 On 02-November-23 | 11.44 | Call | Bond Future | 636 | 1 | 1 | 1 | 731.00 |
| 03/10/2023 | R213 On 02-November-23 | 10.94 | Put | Bond Future | 2763 | 2 | 3 | 2 | 0.00 |
| 03/10/2023 | R213 On 02-November-23 | 12.70 | Put | Bond Future | 83 | 0 | 0 | 0 | 731.00 |
| 03/10/2023 | R213 On 02-November-23 | 11.44 | Put | Bond Future | 1217 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 2078 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 2145 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 2111 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R213 On 01-February-24 | | | Bond Future | 11.71 | 81.3257 | 80.8576 | 81.3257 | 0.00 |
| 03/10/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 1968 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 1926 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 1947 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 1941 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 1960 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 1922 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R213 On 02-May-24 | | | Bond Future | 11.83 | 79.6057 | 79.1270 | 79.6057 | 0.00 |
| 03/10/2023 | R213 On 02-May-24 | 10.29 | Call | Bond Future | 535 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R213 On 02-May-24 | 10.30 | Call | Bond Future | 541 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R213 On 02-May-24 | 10.28 | Call | Bond Future | 529 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R213 On 02-May-24 | 10.28 | Put | Bond Future | 6897 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | R213 On 02-May-24 | 10.30 | Put | Bond Future | 6822 | 6 | 7 | 6 | 0.00 |
| 03/10/2023 | R213 On 02-May-24 | 10.29 | Put | Bond Future | 6859 | 6 | 7 | 6 | 0.00 |
| 03/10/2023 | R213 On 01-August-24 | | | Bond Future | 11.95 | 81.4016 | 80.9122 | 81.4016 | 0.00 |
| 03/10/2023 | R213 On 01-August-24 | 10.87 | Call | Bond Future | 1136 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R213 On 01-August-24 | 10.88 | Call | Bond Future | 1146 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R213 On 01-August-24 | 10.86 | Call | Bond Future | 1127 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R213 On 01-August-24 | 10.86 | Put | Bond Future | 5434 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | R213 On 01-August-24 | 10.88 | Put | Bond Future | 5372 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | R213 On 01-August-24 | 10.87 | Put | Bond Future | 5403 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | R213 On 07-November-24 | | | Bond Future | 12.12 | 79.7643 | 79.2636 | 79.7643 | 0.00 |
| 03/10/2023 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 1526 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 1538 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 1515 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 4978 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 4923 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 4951 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | R214 On 02-November-23 | | | Bond Future | 12.96 | 57.2316 | 57.0167 | 57.2316 | 21,044.00 |
| 03/10/2023 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 7243 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 7138 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 7191 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | R214 On 01-February-24 | | | Bond Future | 13.09 | 58.4991 | 58.2794 | 58.4991 | 0.00 |
| 03/10/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 573 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 564 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 583 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 4814 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 4892 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 4853 | 5 | 5 | 5 | 0.00 |
| 03/10/2023 | R214 On 02-May-24 | | | Bond Future | 13.21 | 56.5170 | 56.2923 | 56.5170 | 0.00 |
| 03/10/2023 | R214 On 02-May-24 | 11.47 | Call | Bond Future | 415 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R214 On 02-May-24 | 11.46 | Call | Bond Future | 410 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R214 On 02-May-24 | 11.48 | Call | Bond Future | 421 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R214 On 02-May-24 | 11.48 | Put | Bond Future | 8580 | 8 | 9 | 8 | 0.00 |
| 03/10/2023 | R214 On 02-May-24 | 11.46 | Put | Bond Future | 8674 | 8 | 9 | 8 | 0.00 |
| 03/10/2023 | R214 On 02-May-24 | 11.47 | Put | Bond Future | 8627 | 8 | 9 | 8 | 0.00 |
| 03/10/2023 | R214 On 01-August-24 | | | Bond Future | 13.34 | 57.7917 | 57.5621 | 57.7917 | 0.00 |
| 03/10/2023 | R214 On 01-August-24 | 12.17 | Call | Bond Future | 1277 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R214 On 01-August-24 | 12.16 | Call | Bond Future | 1266 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R214 On 01-August-24 | 12.18 | Call | Bond Future | 1289 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R214 On 01-August-24 | 12.18 | Put | Bond Future | 6469 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R214 On 01-August-24 | 12.16 | Put | Bond Future | 6542 | 6 | 7 | 6 | 0.00 |
| 03/10/2023 | R214 On 01-August-24 | 12.17 | Put | Bond Future | 6505 | 6 | 7 | 6 | 0.00 |
| 03/10/2023 | R214 On 07-November-24 | | | Bond Future | 13.50 | 55.8495 | 55.6147 | 55.8495 | 0.00 |
| 03/10/2023 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 1987 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 1972 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 2003 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 5780 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 5839 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 5809 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R248 On 02-November-23 | | | Bond Future | 13.06 | 70.4301 | 70.1443 | 70.4301 | 73,146.00 |
| 03/10/2023 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R248 On 02-November-23 | 11.80 | Call | Bond Future | 8 | 0 | 0 | 0 | 207.00 |
| 03/10/2023 | R248 On 02-November-23 | 12.50 | Call | Bond Future | 238 | 0 | 0 | 0 | 207.00 |
| 03/10/2023 | R248 On 02-November-23 | 13.60 | Call | Bond Future | 3104 | 3 | 3 | 3 | 0.00 |
| 03/10/2023 | R248 On 02-November-23 | 13.60 | Put | Bond Future | 364 | 0 | 0 | 0 | 207.00 |
| 03/10/2023 | R248 On 02-November-23 | 12.50 | Put | Bond Future | 3280 | 3 | 3 | 3 | 0.00 |
| 03/10/2023 | R248 On 02-November-23 | 11.80 | Put | Bond Future | 7222 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 9333 | 9 | 9 | 9 | 0.00 |
| 03/10/2023 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 9202 | 9 | 9 | 9 | 0.00 |
| 03/10/2023 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 9267 | 9 | 9 | 9 | 0.00 |
| 03/10/2023 | R248 On 01-February-24 | | | Bond Future | 13.20 | 71.9900 | 71.6978 | 71.9900 | 167,550.00 |
| 03/10/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 599 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 609 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 589 | 1 | 1 | 1 | 0.00 |
| 03/10/2023 | R248 On 01-February-24 | 12.30 | Call | Bond Future | 770 | 1 | 1 | 1 | 1,000.00 |
| 03/10/2023 | R248 On 01-February-24 | 11.50 | Call | Bond Future | 173 | 0 | 0 | 0 | 1,000.00 |
| 03/10/2023 | R248 On 01-February-24 | 13.37 | Call | Bond Future | 3127 | 3 | 3 | 3 | 0.00 |
| 03/10/2023 | R248 On 01-February-24 | 13.37 | Put | Bond Future | 2237 | 2 | 2 | 2 | 1,000.00 |
| 03/10/2023 | R248 On 01-February-24 | 12.30 | Put | Bond Future | 5673 | 5 | 6 | 5 | 0.00 |
| 03/10/2023 | R248 On 01-February-24 | 11.50 | Put | Bond Future | 10015 | 10 | 10 | 10 | 0.00 |
| 03/10/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 6435 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 6336 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 6385 | 6 | 6 | 6 | 0.00 |
| 03/10/2023 | R248 On 02-May-24 | | | Bond Future | 13.32 | 69.1687 | 68.8699 | 69.1687 | 0.00 |
| 03/10/2023 | R248 On 02-May-24 | 11.47 | Call | Bond Future | 438 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R248 On 02-May-24 | 11.48 | Call | Bond Future | 444 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R248 On 02-May-24 | 11.46 | Call | Bond Future | 432 | 0 | 0 | 0 | 0.00 |
| 03/10/2023 | R248 On 02-May-24 | 11.46 | Put | Bond Future | 11182 | 11 | 11 | 11 | 0.00 |
| 03/10/2023 | R248 On 02-May-24 | 11.48 | Put | Bond Future | 11063 | 11 | 11 | 11 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2023 | R248 On 02-May-24 | 11.47 | Put | Bond Future | 11123 | 11 | 11 | 11 | 0.00 |
| 03/10/2023 | R248 On 01-August-24 | | | Bond Future | 13.46 | 70.7288 | 70.4234 | 70.7288 | 13,000.00 |
| 03/10/2023 | R248 On 01-August-24 | 12.31 | Call | Bond Future | 1601 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R248 On 01-August-24 | 12.32 | Call | Bond Future | 1615 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R248 On 01-August-24 | 12.30 | Call | Bond Future | 1587 | 2 | 2 | 2 | 0.00 |
| 03/10/2023 | R248 On 01-August-24 | 12.30 | Put | Bond Future | 7802 | 8 | 8 | 8 | 0.00 |
| 03/10/2023 | R248 On 01-August-24 | 12.32 | Put | Bond Future | 7714 | 8 | 8 | 8 | 0.00 |
| 03/10/2023 | R248 On 01-August-24 | 12.31 | Put | Bond Future | 7758 | 8 | 8 | 8 | 0.00 |
| 03/10/2023 | R248 On 07-November-24 | | | Bond Future | 13.62 | 67.9467 | 67.6343 | 67.9467 | 0.00 |
| 03/10/2023 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 2534 | 3 | 3 | 3 | 0.00 |
| 03/10/2023 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 2495 | 3 | 2 | 3 | 0.00 |
| 03/10/2023 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 2515 | 3 | 3 | 3 | 0.00 |
| 03/10/2023 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 6783 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 6818 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 6748 | 7 | 7 | 7 | 0.00 |
| 03/10/2023 | X038 On 31-January-38 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | X210 On 31-March-28 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | X213 On 28-February-31 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/10/2023 | X214 On 28-February-41 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |